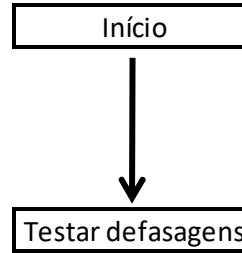
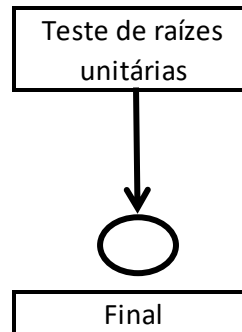


Os três componentes do teste ADF

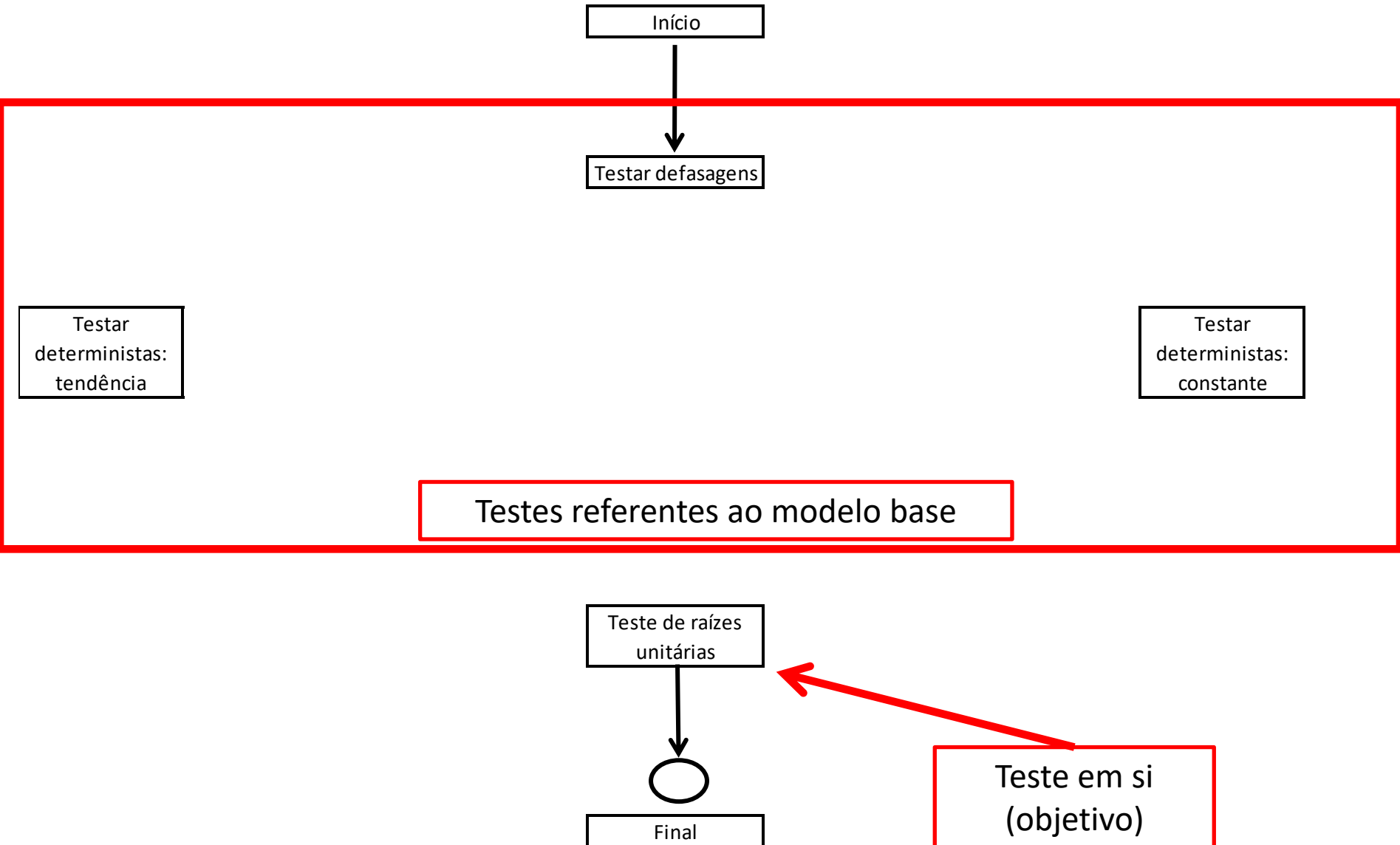


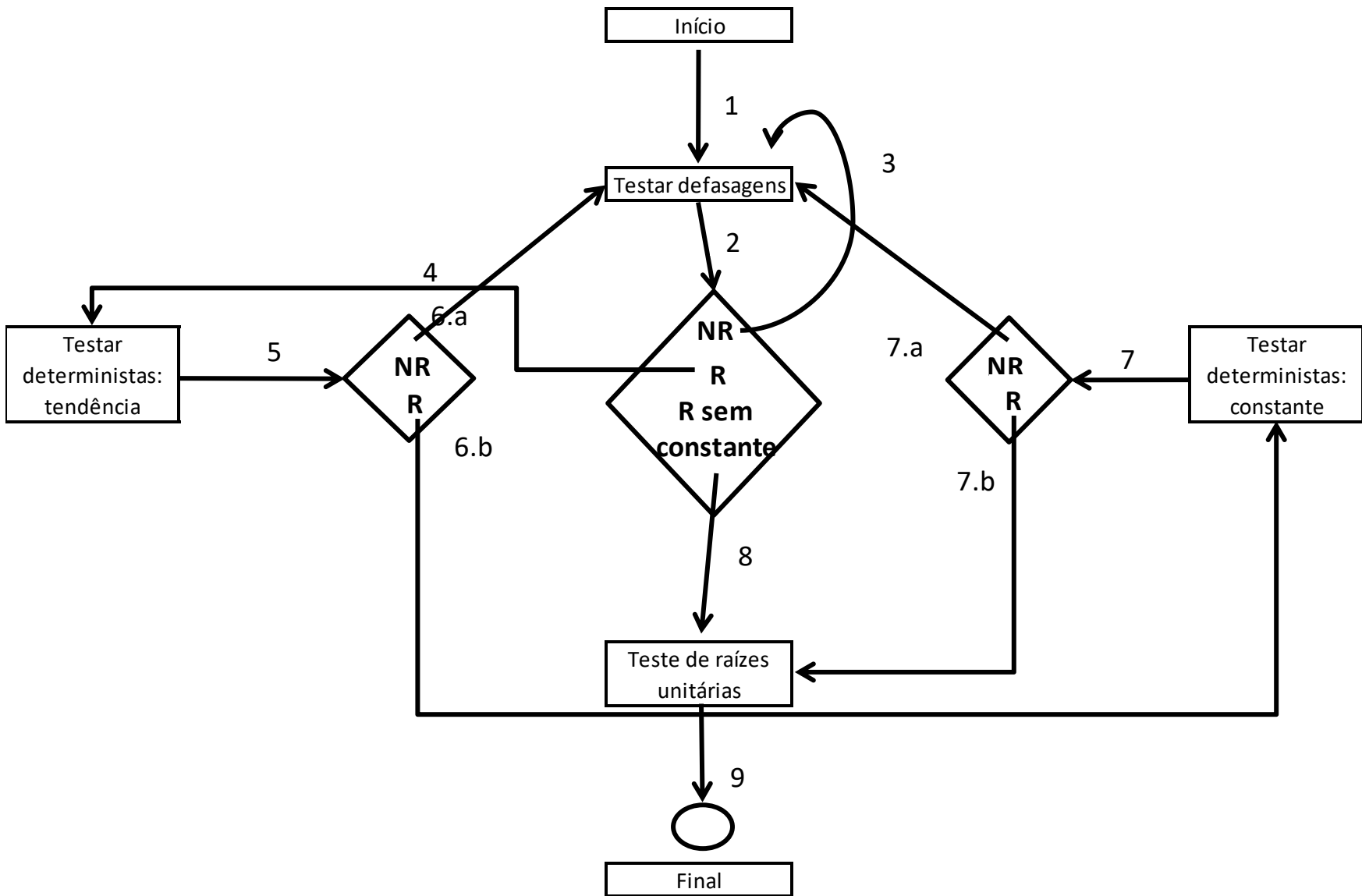
Testar
deterministas:
tendência

Testar
deterministas:
constante



Os três componentes do teste ADF





Critério de escolha do $p_{m\acute{a}x}$

$$\begin{cases} p_{m\acute{a}x} = \text{piso} \left\{ \frac{T - D - 2}{2} - \varepsilon \right\} - 1, se T < 100 \\ p_{m\acute{a}x} = 12 * \text{int} \left[\left(\frac{T}{100} \right)^{\frac{1}{4}} \right], se T \geq 100 \end{cases}$$

Teste individual para a nulidade da tendência determinista em um modelo-base com constante

TABLE III

EMPIRICAL DISTRIBUTION OF $\hat{\tau}_{\beta\tau}$ FOR $(\alpha, \beta, \rho) = (0, 0, 1)$ IN $Y_t = \alpha + \beta t + \rho Y_{t-1} + e_t$
(Symmetric Distribution)

Sample size n	Probability of a smaller value			
	0.90	0.95	0.975	0.99
25	2.39	2.85	3.25	3.74
50	2.38	2.81	3.18	3.60
100	2.38	2.79	3.14	3.53
250	2.38	2.79	3.12	3.49
500	2.38	2.78	3.11	3.48
∞	2.38	2.78	3.11	3.46
s.e.	0.004	0.005	0.006	0.009

Fonte: Dickey e Fuller (1981)

Teste individual para a nulidade da constante em um modelo-base sem a tendência determinista

TABLE I
EMPIRICAL DISTRIBUTION OF $\hat{\tau}_{\alpha\mu}$ FOR $(\alpha, \rho) = (0, 1)$ IN $Y_t = \alpha + \rho Y_{t-1} + e_t$.
(Symmetric Distribution)

Sample size n	Probability of a smaller value			
	0.90	0.95	0.975	0.99
25	2.20	2.61	2.97	3.41
50	2.18	2.56	2.89	3.28
100	2.17	2.54	2.86	3.22
250	2.16	2.53	2.84	3.19
500	2.16	2.52	2.83	3.18
∞	2.16	2.52	2.83	3.18
s.e.	0.003	0.004	0.006	0.008