		normal			t_5			stable			GARCH(1,1)		
n	ρ	DF	MLEn	MLEp	DF	MLEn	MLEp	DF	MLEn	MLEp	DF	MLEn	MLEp
30	0.65	39.8	56.5	59.6	39.5	55.9	59.2	36.5	55.7	59.4	42.0	56.2	59.0
70	0.65	97.6	99.8	99.7	97.5	99.7	99.5	97.7	98.6	98.1	95.6	98.9	98.8
100	0.65	100.0	100.0	100.0	100.0	100.0	100.0	99.7	99.3	99.1	99.7	100.0	99.9
200	0.65	100.0	100.0	100.0	100.0	100.0	100.0	99.9	99.7	99.6	100.0	100.0	100.0
30	0.85	12.1	16.6	18.3	11.5	15.9	17.5	11.6	12.5	13.6	14.1	18.3	20.0
70	0.85	37.4	55.1	57.4	36.2	54.3	56.7	33.6	53.9	57.0	39.7	55.9	57.8
100	0.85	63.2	83.2	84.2	64.1	83.7	84.6	65.2	84.3	84.6	64.5	81.4	82.1
200	0.85	99.6	100.0	100.0	99.6	100.0	99.9	99.4	98.9	98.4	98.7	99.7	99.6
30	0.90	8.4	10.7	11.9	8.2	10.7	11.8	8.9	8.3	8.9	9.8	11.8	13.1
70	0.90	19.4	29.8	31.4	19.4	29.8	31.6	17.4	24.6	26.8	22.0	32.0	33.7
100	0.90	33.3	51.0	52.8	33.1	50.3	52.0	29.7	49.4	52.8	36.3	51.9	53.5
200	0.90	86.8	97.2	97.0	86.7	97.0	96.9	89.3	95.7	94.8	84.3	94.7	94.7
30	0.95	6.7	7.6	8.3	6.2	6.8	7.5	6.5	5.5	5.7	7.8	8.1	9.1
70	0.95	9.2	12.5	13.3	9.1	12.6	13.2	9.0	9.5	9.9	11.0	14.7	15.4
100	0.95	12.5	19.0	19.8	12.1	18.5	19.5	11.8	14.2	15.1	14.6	21.2	22.0
200	0.95	32.5	51.1	52.5	32.5	50.7	52.1	28.9	47.7	50.7	36.0	52.6	53.9
30	1.00	5.5	4.9	5.5	5.6	4.8	5.3	6.3	4.3	4.4	7.0	6.1	6.7
70	1.00	5.2	5.1	5.3	5.2	4.7	4.9	6.0	3.7	3.7	7.0	6.1	6.4
100	1.00	5.0	5.3	5.6	5.0	4.8	4.9	6.0	3.9	3.8	6.7	6.3	6.3
200	1.00	4.9	4.8	4.9	4.9	4.7	4.7	5.9	3.8	3.8	6.2	6.2	6.3

Table 1: Empirical power of 5% unit root tests based on 25,000 simulations using innovations from various distributions. Tests were Dickey-Fuller (DM), MLE normalized (MLEn), and MLE pivotal (MLEp). The distributions used were standard normal, Student-t on 5 df, stable distribution with index parameter 1.5, and a GARCH$(1,1)$ process. The 0.95 level MOE for the table percentage is 0.62