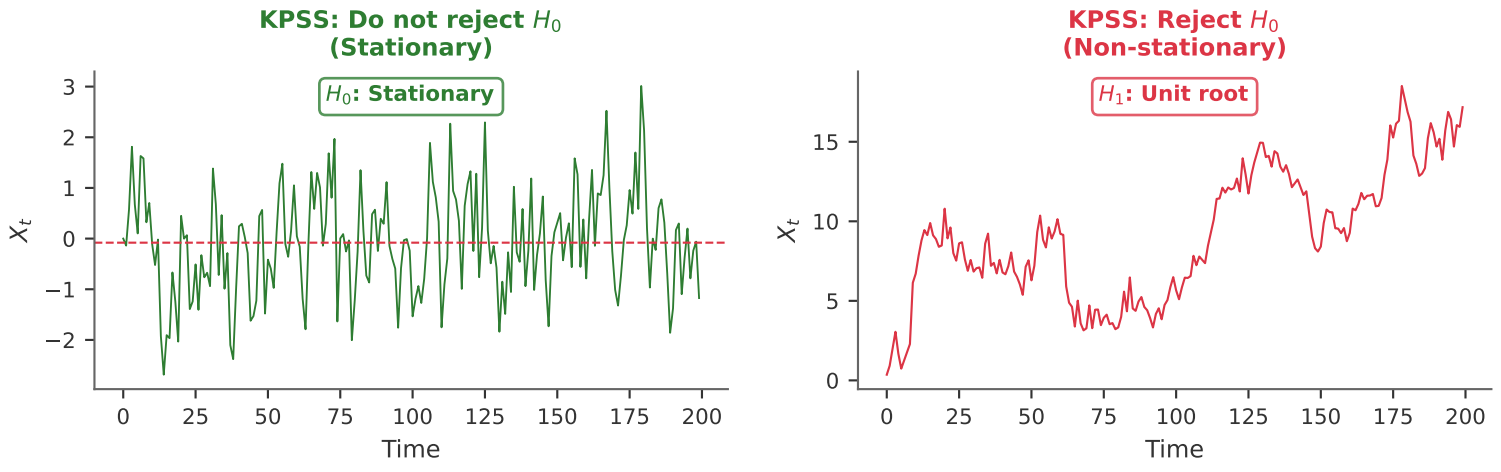
KPSS: Do not reject H_0
(Stationary)
H_0: Stationary
X_t
Time
KPSS: Reject H_0
(Non-stationary)
H_1: Unit root
X_t
Time