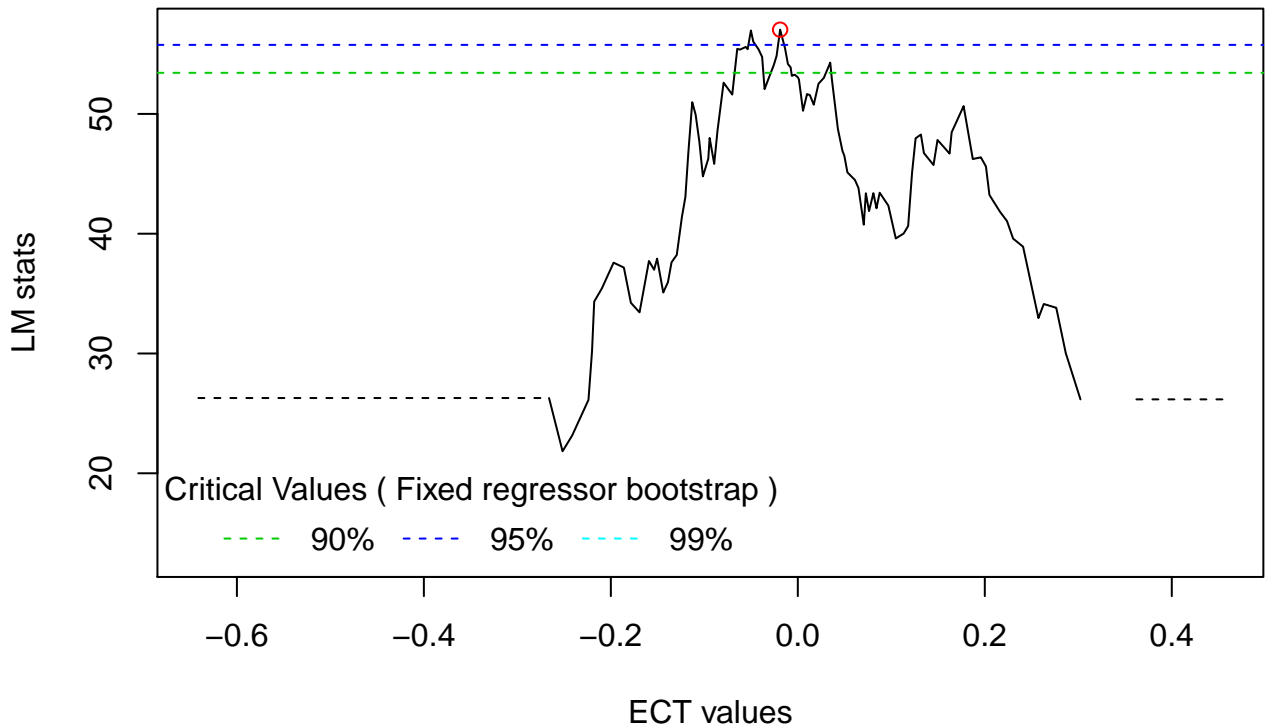


## Test of linear versus threshold cointegration



## Density of bootstrap distribution

