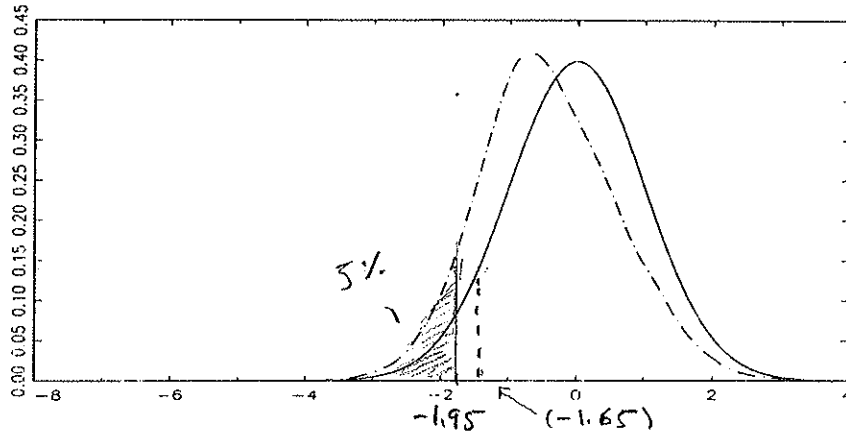


Richard Javalley  
Stockholm 2015-02-04

Some (asymptotic) Dickey-Fuller type of distributions for the  $t$ -test

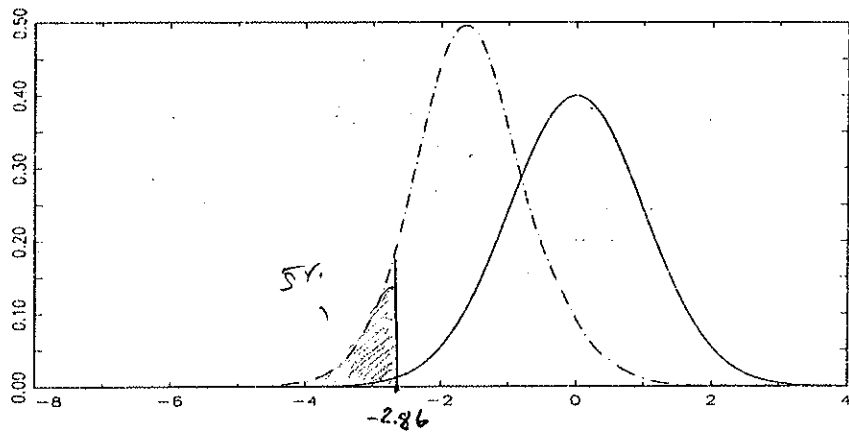
GAUSS Mon Nov 09 18:38:29 2008

The Dickey-Fuller distribution (dash-dotted line) for the  $t$ -test (Case 1) and a  $N(0,1)$  density (solid line)



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The Dickey-Fuller distribution (dash-dotted line) for the  $t$ -test (Case 2) and a  $N(0,1)$  density (solid line)



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The Dickey-Fuller distribution (dash-dotted line) for the  $t$ -test (Case 4) and a  $N(0,1)$  density (solid line)

