URooTab: Tabular Reporting of EViews Unit Root Tests

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Contents

1 Example tables

Below are some of the tables automatically imported into the document by URooTab package

ADF test is reported in Table 1

Table 1: Unit Root Tests for x, y and Z

Variables	None	Constant	Constant and trend	None	Constant	Constant and trend	Decision
X	-8.300***	-8.396***	-8.815***	-8.274***	-8.239***	-8.214***	I(0)
Y	0.417	-1.907	0.026	-8.148***	-8.259***	-8.721***	I(1)
Z	-2.379**	-2.084	-2.938	0.417	-2.013	-0.033	I(2)

To report the PP test as in Table 2

Table 2: Unit Root Tests for x, y and Z

Variables	None	Constant	Constant and trend	None	Constant	Constant and trend	Decision
X	-8.327***	-8.418***	-8.815***	-42.502***	-51.961***	-74.206***	I(0)
Y	0.275	-1.857	-0.066	-8.170***	-8.275***	-8.721***	I(1)
Z	6.659	3.450	-3.516**	0.274	-1.956	-0.109	I(2)