

		β				
α	p	-0.99	-0.90	0	0.90	0.99
1	3	0.992	0.933	0.043	0.100	0.112
	11	0.219	0.111	0.040	0.050	0.072
0.90	3	0.998	0.995	0.130	0.258	0.288
	11	0.322	0.222	0.056	0.081	0.103

Table 1: ADF-test: simulated rejection probability for the process (here eqref) with a nominal level of 5% (Friedmann, 1992).