Critical Values of CIPS Statistics, Non-Truncated and Truncated Versions (Table S1a-c)
Critical Values of CADFi Statistics, Non-Truncated Versions (Table S2a-c)

Having established that the limit distribution of the individual $t_i(N,T)$ statistic is free of nuisance parameters, we now focus on panel unit root tests based on the average of a suitably truncated version of $t_i(N,T)$ which we denote by $t_i^*(N,T)$. The truncation is carried out as in Pesaran (2007) to avoid certain technical difficulties concerning the existence of the moments of the non-truncated version of the individual statistics when T is finite. The truncated statistics are defined by

$$t_i^*(N,T) = \begin{cases} t_i(N,T), & \text{if } -K_1 < t_i(N,T) < K_2, \\ -K_1, & \text{if } t_i(N,T) \le -K_1, \\ K_2, & \text{if } t_i(N,T) \ge K_2, \end{cases}$$

where K_1 and K_2 are positive constants that are sufficiently large so that $\Pr[-K_1 < t_i(N,T) < K_2]$ is sufficiently large. Using the normal approximation of $t_i(N,T)$, we would have $K_1 = -E(CADF_i) - \Phi^{-1}(\varepsilon/2)\sqrt{Var(CADF_i)}$, and $K_2 = E(CADF_i) + \Phi^{-1}(\varepsilon/2)\sqrt{Var(CADF_i)}$, where $\Phi^{-1}(~.~)$ is the inverse of the cumulative standard normal distribution function, and ε is a sufficiently small positive constant. K_1 and K_2 can now be obtained using simulated values of $E(CADF_i)$ and $Var(CADF_i)$ with $\varepsilon = 1 \times 10^{-6}$ for $N = 200$, and $T = 200$, with 10000 replications. It is clear that the truncation does not affect the limit distribution and Theorem continues to apply to $t_i^*(N,T)$ so that

$$t_i^*(N,T) - CADF_i^* = o_p(1), \tag{1}$$

where

$$CADF_i^* = \begin{cases} CADF_i, & \text{if } -K_1 < CADF_i < K_2, \\ -K_1, & \text{if } CADF_i \le -K_1, \\ K_2, & \text{if } CADF_i \ge K_2. \end{cases} \quad .$$

The panel unit root tests associated with the non-truncated and truncated versions of the individual unit root tests are given by

$$CIPS(N,T) = N^{-1} \sum_{i=1}^{N} t_i(N,T), \tag{2}$$

and

$$CIPS^*(N,T) = N^{-1} \sum_{i=1}^{N} t_i^*(N,T). \tag{3}$$

Since by construction all moments of $t_i^*(N,T)$ exist, using (1) it now follows (under assumptions of Theorem ??) that

$$CIPS^*(N,T) - \overline{CADF^*} = o_p(1), \text{ almost surely,}$$

where $\overline{CADF^*} = N^{-1} \sum_{i=1}^{N} CADF_i^*$. Hence, $CIPS^*(N,T)$ has the same limit distribution as $\overline{CADF^*}$, almost surely. But following Pesaran (2007, Section 4), it is easily seen that the limit distribution of $\overline{CADF^*}$ exits and is free from nuisance parameters, although it is not analytically tractable. But the critical values of the distribution of $\overline{CADF^*}$ (or $\overline{CADF} = N^{-1} \sum_{i=1}^{N} CADF_i$) can be obtained easily by stochastic simulations.

Obtained K_1 and K_2 given number of x, k, are are reported in the table below:

	Case I		Case II		Case III	
	K_1	K_2	K_1	K_2	K_1	K_2
$k=0$	6.12	4.16	6.19	2.61	6.42	1.70
$k=1$	6.53	3.75	6.65	2.57	6.90	1.82
$k=2$	6.78	3.34	6.86	2.36	7.14	1.73
$k=3$	7.04	3.10	7.20	2.30	7.48	1.74
$k=4$	7.28	2.87	7.41	2.16	7.63	1.61

The critical values of $\overline{CADF^*}$ are reported in parentheses, if they differ from the non-truncated ones.

Table S1(a): Critical Values of Average of Individual Cross-Sectionally Augmented Dickey-Fuller Distribution (Case I: No Intercept and No Trend)

$k+1=1$

p	(T,N)	1% ($\overline{CADF}$)						5% ($\overline{CADF}$)						10% ($\overline{CADF}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-1.81	-1.73	-1.67	-1.65	-1.61	-1.58	-1.60	-1.55	-1.51	-1.51	-1.49	-1.48	-1.48	-1.46	-1.43	-1.42	-1.42	-1.41
	30	-1.79	-1.72	-1.67	-1.63	-1.61	-1.60	-1.60	-1.56	-1.53	-1.51	-1.50	-1.50	-1.49	-1.46	-1.44	-1.43	-1.43	-1.43
	50	-1.79	-1.72	-1.68	-1.64	-1.63	-1.60	-1.61	-1.56	-1.54	-1.52	-1.51	-1.50	-1.50	-1.47	-1.45	-1.44	-1.44	-1.42
	70	-1.81	-1.73	-1.67	-1.65	-1.63	-1.60	-1.61	-1.56	-1.53	-1.53	-1.51	-1.50	-1.50	-1.46	-1.44	-1.45	-1.43	-1.43
	100	-1.78	-1.72	-1.66	-1.65	-1.64	-1.60	-1.60	-1.56	-1.54	-1.52	-1.52	-1.50	-1.48	-1.46	-1.44	-1.44	-1.44	-1.43
	200	-1.80	-1.73	-1.68	-1.64	-1.63	-1.60	-1.60	-1.57	-1.54	-1.53	-1.51	-1.50	-1.49	-1.47	-1.46	-1.45	-1.44	-1.43
1	20	-1.82	-1.74	-1.69	-1.66	-1.62	-1.59	-1.61	-1.56	-1.51	-1.50	-1.49	-1.47	-1.48	-1.45	-1.42	-1.42	-1.41	-1.40
	30	-1.80	-1.74	-1.67	-1.65	-1.62	-1.61	-1.60	-1.57	-1.53	-1.51	-1.50	-1.50	-1.49	-1.46	-1.44	-1.42	-1.43	-1.42
	50	-1.80	-1.73	-1.68	-1.65	-1.63	-1.60	-1.61	-1.57	-1.54	-1.52	-1.52	-1.50	-1.50	-1.47	-1.45	-1.44	-1.44	-1.42
	70	-1.80	-1.72	-1.68	-1.65	-1.64	-1.61	-1.61	-1.56	-1.54	-1.53	-1.51	-1.50	-1.50	-1.46	-1.44	-1.45	-1.43	-1.43
	100	-1.79	-1.72	-1.67	-1.65	-1.64	-1.61	-1.60	-1.57	-1.54	-1.52	-1.52	-1.51	-1.49	-1.47	-1.45	-1.44	-1.44	-1.43
	200	-1.79	-1.74	-1.68	-1.65	-1.63	-1.61	-1.60	-1.57	-1.54	-1.53	-1.51	-1.51	-1.49	-1.47	-1.46	-1.45	-1.44	-1.43
2	20	-1.74	-1.67	-1.62	-1.59	-1.56	-1.53	-1.52	-1.47	-1.43	-1.42	-1.40	-1.38	-1.39	-1.36	-1.33	-1.32	-1.31	-1.31
	30	-1.77	-1.70	-1.63	-1.59	-1.58	-1.57	-1.56	-1.51	-1.48	-1.46	-1.45	-1.45	-1.44	-1.40	-1.38	-1.36	-1.37	-1.36
	50	-1.77	-1.70	-1.65	-1.62	-1.61	-1.58	-1.58	-1.53	-1.51	-1.49	-1.48	-1.47	-1.47	-1.43	-1.42	-1.40	-1.40	-1.39
	70	-1.78	-1.70	-1.66	-1.63	-1.62	-1.59	-1.58	-1.54	-1.51	-1.51	-1.49	-1.48	-1.47	-1.44	-1.42	-1.42	-1.41	-1.40
	100	-1.78	-1.72	-1.65	-1.65	-1.62	-1.59	-1.59	-1.54	-1.52	-1.51	-1.50	-1.49	-1.47	-1.45	-1.43	-1.43	-1.42	-1.42
	200	-1.78	-1.72	-1.67	-1.64	-1.62	-1.60	-1.59	-1.56	-1.53	-1.52	-1.50	-1.50	-1.49	-1.46	-1.45	-1.44	-1.43	-1.43
3	20	-1.75	-1.70	-1.63	-1.60	-1.57	-1.54	-1.51	-1.48	-1.43	-1.42	-1.40	-1.38	-1.39	-1.35	-1.32	-1.31	-1.31	-1.30
	30	-1.77	-1.71	-1.66	-1.63	-1.61	-1.59	-1.56	-1.52	-1.48	-1.46	-1.46	-1.45	-1.44	-1.40	-1.38	-1.36	-1.36	-1.36
	50	-1.78	-1.71	-1.65	-1.63	-1.63	-1.60	-1.58	-1.54	-1.52	-1.49	-1.49	-1.48	-1.47	-1.44	-1.42	-1.40	-1.40	-1.39
	70	-1.78	-1.72	-1.67	-1.64	-1.63	-1.60	-1.58	-1.54	-1.52	-1.51	-1.49	-1.48	-1.47	-1.43	-1.42	-1.42	-1.41	-1.41
	100	-1.79	-1.72	-1.66	-1.65	-1.64	-1.60	-1.59	-1.55	-1.53	-1.51	-1.51	-1.50	-1.47	-1.45	-1.43	-1.43	-1.43	-1.42
	200	-1.78	-1.73	-1.67	-1.64	-1.62	-1.61	-1.60	-1.56	-1.54	-1.52	-1.51	-1.50	-1.49	-1.47	-1.45	-1.44	-1.43	-1.43
4	20	-1.68	-1.60	-1.55	-1.53	-1.49	-1.46	-1.44	-1.40	-1.35	-1.34	-1.33	-1.30	-1.29	-1.27	-1.24	-1.23	-1.22	-1.20
					(-1.52)				(-1.39)			(-1.32)							
	30	-1.76	-1.65	-1.62	-1.58	-1.56	-1.54	-1.51	-1.46	-1.43	-1.41	-1.40	-1.40	-1.39	-1.35	-1.33	-1.30	-1.31	-1.31
	50	-1.75	-1.69	-1.64	-1.61	-1.60	-1.59	-1.55	-1.50	-1.49	-1.46	-1.46	-1.45	-1.44	-1.40	-1.39	-1.37	-1.37	-1.36
	70	-1.76	-1.70	-1.65	-1.63	-1.61	-1.59	-1.56	-1.52	-1.49	-1.49	-1.47	-1.46	-1.44	-1.42	-1.40	-1.40	-1.39	-1.38
	100	-1.78	-1.70	-1.65	-1.63	-1.63	-1.59	-1.58	-1.53	-1.51	-1.50	-1.49	-1.48	-1.46	-1.43	-1.42	-1.41	-1.41	-1.40
	200	-1.77	-1.72	-1.66	-1.64	-1.62	-1.60	-1.59	-1.55	-1.53	-1.51	-1.50	-1.49	-1.48	-1.46	-1.44	-1.43	-1.42	-1.42

$k+1=2$

p	(T,N)	1% ($\overline{CADF}$)						5% ($\overline{CADF}$)						10% ($\overline{CADF}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-2.18	-2.09	-2.03	-2.00	-1.96	-1.93	-1.94	-1.90	-1.85	-1.83	-1.82	-1.80	-1.82	-1.79	-1.75	-1.74	-1.73	-1.72
	30	-2.15	-2.08	-2.03	-1.99	-1.98	-1.96	-1.95	-1.90	-1.87	-1.85	-1.83	-1.82	-1.84	-1.79	-1.77	-1.76	-1.75	-1.74
	50	-2.15	-2.07	-2.03	-2.01	-1.99	-1.97	-1.96	-1.91	-1.87	-1.86	-1.84	-1.83	-1.85	-1.81	-1.79	-1.77	-1.76	-1.75
	70	-2.16	-2.09	-2.05	-2.01	-2.00	-1.97	-1.95	-1.92	-1.88	-1.86	-1.86	-1.83	-1.85	-1.82	-1.79	-1.78	-1.77	-1.76
	100	-2.15	-2.08	-2.05	-2.01	-2.01	-1.98	-1.96	-1.92	-1.89	-1.87	-1.87	-1.85	-1.86	-1.83	-1.80	-1.79	-1.78	-1.77
	200	-2.16	-2.09	-2.04	-2.04	-2.00	-1.98	-1.97	-1.93	-1.89	-1.88	-1.87	-1.85	-1.86	-1.83	-1.80	-1.79	-1.78	-1.77
1	20	-2.15	-2.09	-2.01	-1.97	-1.94	-1.90	-1.90	-1.85	-1.81	-1.79	-1.77	-1.75	-1.76	-1.74	-1.69	-1.68	-1.68	-1.66
	30	-2.15	-2.07	-2.02	-1.98	-1.96	-1.95	-1.93	-1.87	-1.83	-1.81	-1.80	-1.80	-1.81	-1.76	-1.74	-1.73	-1.71	-1.71
	50	-2.14	-2.07	-2.03	-2.00	-1.99	-1.96	-1.95	-1.90	-1.86	-1.85	-1.83	-1.82	-1.84	-1.80	-1.77	-1.76	-1.75	-1.74
	70	-2.14	-2.10	-2.04	-2.00	-1.99	-1.96	-1.95	-1.91	-1.87	-1.86	-1.85	-1.83	-1.84	-1.80	-1.78	-1.77	-1.76	-1.75
	100	-2.15	-2.09	-2.05	-2.02	-2.00	-1.97	-1.96	-1.92	-1.88	-1.86	-1.86	-1.84	-1.85	-1.82	-1.79	-1.78	-1.77	-1.76
	200	-2.16	-2.09	-2.04	-2.04	-2.00	-1.98	-1.97	-1.93	-1.89	-1.88	-1.87	-1.85	-1.85	-1.82	-1.80	-1.79	-1.78	-1.77
2	20	-2.01	-1.94	-1.87	-1.83	-1.79	-1.76	-1.76	-1.71	-1.65	-1.64	-1.61	-1.59	-1.62	-1.58	-1.53	-1.52	-1.51	-1.49
		(-2.00)	(-1.93)				(-1.75)	(-1.75)											
	30	-2.06	-1.97	-1.92	-1.89	-1.87	-1.86	-1.83	-1.77	-1.75	-1.72	-1.70	-1.70	-1.70	-1.66	-1.64	-1.62	-1.61	-1.60
	50	-2.12	-2.03	-1.99	-1.95	-1.94	-1.90	-1.90	-1.85	-1.80	-1.79	-1.78	-1.77	-1.78	-1.74	-1.71	-1.70	-1.69	-1.68
	70	-2.11	-2.07	-2.00	-1.97	-1.95	-1.93	-1.91	-1.87	-1.83	-1.82	-1.81	-1.79	-1.80	-1.76	-1.74	-1.73	-1.72	-1.71
	100	-2.13	-2.06	-2.04	-1.99	-1.98	-1.94	-1.94	-1.89	-1.86	-1.84	-1.84	-1.81	-1.81	-1.79	-1.76	-1.75	-1.74	-1.73
	200	-2.14	-2.08	-2.03	-2.03	-1.99	-1.97	-1.96	-1.91	-1.88	-1.86	-1.85	-1.83	-1.84	-1.81	-1.79	-1.77	-1.77	-1.76
3	20	-2.02	-1.91	-1.81	-1.78	-1.74	-1.72	-1.72	-1.67	-1.59	-1.56	-1.54	-1.52	-1.57	-1.53	-1.46	-1.45	-1.43	-1.41
		(-1.99)	(-1.90)	(-1.80)	(-1.77)	(-1.73)		(-1.71)	(-1.66)		(-1.55)	(-1.53)	(-1.51)	(-1.56)	(-1.52)	(-1.45)	(-1.44)		
	30	-2.04	-1.95	-1.91	-1.89	-1.85	-1.83	-1.79	-1.74	-1.71	-1.69	-1.66	-1.67	-1.66	-1.61	-1.60	-1.58	-1.57	-1.57
	50	-2.10	-2.03	-1.97	-1.94	-1.92	-1.89	-1.88	-1.82	-1.79	-1.78	-1.76	-1.76	-1.76	-1.72	-1.70	-1.68	-1.67	-1.67
	70	-2.11	-2.07	-2.00	-1.96	-1.95	-1.93	-1.90	-1.87	-1.83	-1.81	-1.80	-1.78	-1.79	-1.76	-1.73	-1.71	-1.71	-1.70
	100	-2.13	-2.07	-2.03	-2.00	-1.98	-1.94	-1.93	-1.89	-1.85	-1.84	-1.83	-1.81	-1.81	-1.78	-1.75	-1.74	-1.74	-1.72
	200	-2.14	-2.08	-2.03	-2.03	-1.99	-1.97	-1.95	-1.91	-1.88	-1.86	-1.85	-1.84	-1.84	-1.81	-1.78	-1.77	-1.76	-1.76
4	20	-2.29	-2.10	-1.92	-1.81	-1.78	-1.67	-1.78	-1.65	-1.57	-1.53	-1.50	-1.44	-1.55	-1.47	-1.42	-1.39	-1.35	-1.32
		(-1.99)	(-1.85)	(-1.75)	(-1.66)	(-1.65)	(-1.59)	(-1.64)	(-1.55)	(-1.47)	(-1.45)	(-1.42)	(-1.38)	(-1.47)	(-1.40)	(-1.34)	(-1.33)	(-1.29)	(-1.27)
	30	-1.94	-1.85	-1.81	-1.77	-1.74	-1.75	-1.70	-1.63	-1.61	-1.58	-1.56	-1.56	-1.56	-1.51	-1.50	-1.47	-1.46	-1.45
	50	-2.05	-1.97	-1.92	-1.89	-1.88	-1.85	-1.83	-1.78	-1.74	-1.72	-1.71	-1.70	-1.70	-1.66	-1.64	-1.62	-1.61	-1.61
	70	-2.07	-2.03	-1.97	-1.94	-1.92	-1.90	-1.87	-1.83	-1.79	-1.78	-1.77	-1.74	-1.74	-1.72	-1.69	-1.68	-1.67	-1.66
	100	-2.10	-2.04	-2.01	-1.97	-1.96	-1.92	-1.90	-1.86	-1.83	-1.81	-1.81	-1.79	-1.78	-1.75	-1.72	-1.72	-1.71	-1.70
	200	-2.13	-2.07	-2.02	-2.01	-1.98	-1.96	-1.94	-1.90	-1.86	-1.85	-1.84	-1.82	-1.82	-1.80	-1.77	-1.76	-1.75	-1.74

k + 1 = 3

p	(T,N)	1% ($\overline{CADF}$) 20	30	50	70	100	200	5% ($\overline{CADF}$) 20	30	50	70	100	200	10% ($\overline{CADF}$) 20	30	50	70	100	200
0	20	-2.40	-2.34	-2.26	-2.23	-2.19	-2.17	-2.19	-2.14	-2.09	-2.06	-2.04	-2.02	-2.06	-2.02	-1.98	-1.97	-1.96	-1.94
	30	-2.42	-2.37	-2.29	-2.25	-2.23	-2.20	-2.21	-2.15	-2.12	-2.10	-2.09	-2.06	-2.09	-2.05	-2.03	-2.01	-2.00	-1.98
	50	-2.44	-2.34	-2.30	-2.26	-2.24	-2.23	-2.24	-2.18	-2.14	-2.13	-2.11	-2.10	-2.13	-2.09	-2.05	-2.04	-2.03	-2.02
	70	-2.44	-2.36	-2.33	-2.27	-2.27	-2.23	-2.25	-2.19	-2.16	-2.14	-2.13	-2.10	-2.13	-2.10	-2.07	-2.05	-2.05	-2.03
	100	-2.45	-2.36	-2.31	-2.28	-2.27	-2.25	-2.25	-2.20	-2.16	-2.15	-2.13	-2.12	-2.14	-2.10	-2.07	-2.07	-2.05	-2.04
	200	-2.44	-2.38	-2.32	-2.30	-2.27	-2.26	-2.25	-2.21	-2.18	-2.16	-2.14	-2.13	-2.14	-2.11	-2.09	-2.07	-2.06	-2.05
1	20	-2.35	-2.23	-2.16	-2.14	-2.12	-2.07	-2.08	-2.02	-1.96	-1.94	-1.92	-1.90	-1.94	-1.90	-1.85	-1.84	-1.82	-1.80
		(-2.34)		(-2.15)													(-1.83)		
	30	-2.38	-2.28	-2.24	-2.20	-2.17	-2.14	-2.14	-2.09	-2.05	-2.02	-2.02	-1.99	-2.01	-1.98	-1.95	-1.93	-1.92	-1.90
	50	-2.41	-2.32	-2.28	-2.23	-2.23	-2.19	-2.20	-2.15	-2.11	-2.09	-2.07	-2.06	-2.08	-2.05	-2.01	-2.00	-1.98	-1.97
	70	-2.42	-2.34	-2.31	-2.25	-2.26	-2.21	-2.21	-2.17	-2.13	-2.11	-2.10	-2.08	-2.10	-2.07	-2.04	-2.02	-2.02	-2.00
	100	-2.44	-2.36	-2.30	-2.28	-2.25	-2.24	-2.24	-2.19	-2.14	-2.13	-2.11	-2.10	-2.12	-2.09	-2.05	-2.05	-2.03	-2.02
	200	-2.42	-2.38	-2.32	-2.30	-2.27	-2.25	-2.24	-2.21	-2.17	-2.15	-2.13	-2.13	-2.14	-2.11	-2.09	-2.07	-2.05	-2.04
2	20	-2.20	-2.09	-1.98	-1.92	-1.86	-1.83	-1.89	-1.81	-1.73	-1.70	-1.68	-1.64	-1.72	-1.67	-1.61	-1.58	-1.56	-1.54
		(-2.14)	(-2.04)	(-1.94)	(-1.90)	(-1.84)	(-1.81)	(-1.87)	(-1.79)	(-1.71)	(-1.69)	(-1.66)	(-1.63)	(-1.69)	(-1.66)	(-1.60)	(-1.57)	(-1.55)	(-1.53)
	30	-2.25	-2.17	-2.08	-2.03	-2.03	-1.98	-1.99	-1.94	-1.89	-1.86	-1.85	-1.82	-1.86	-1.81	-1.78	-1.76	-1.75	-1.73
	50	-2.33	-2.24	-2.20	-2.16	-2.14	-2.11	-2.11	-2.06	-2.02	-2.00	-1.98	-1.97	-1.99	-1.96	-1.92	-1.91	-1.89	-1.88
	70	-2.35	-2.28	-2.25	-2.21	-2.20	-2.16	-2.15	-2.12	-2.07	-2.05	-2.04	-2.02	-2.04	-2.01	-1.98	-1.96	-1.95	-1.94
	100	-2.40	-2.31	-2.26	-2.24	-2.22	-2.20	-2.20	-2.15	-2.10	-2.09	-2.07	-2.05	-2.08	-2.04	-2.01	-2.00	-1.99	-1.98
	200	-2.42	-2.36	-2.30	-2.28	-2.24	-2.23	-2.22	-2.19	-2.15	-2.13	-2.11	-2.11	-2.11	-2.09	-2.06	-2.04	-2.03	-2.02
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.17	-2.05	-1.99	-1.94	-1.93	-1.90	-1.90	-1.82	-1.78	-1.75	-1.74	-1.72	-1.76	-1.70	-1.67	-1.65	-1.64	-1.62
		(-2.16)																	(-1.61)
	50	-2.31	-2.23	-2.15	-2.12	-2.11	-2.07	-2.06	-2.02	-1.97	-1.95	-1.93	-1.92	-1.94	-1.90	-1.86	-1.86	-1.84	-1.83
	70	-2.33	-2.26	-2.24	-2.19	-2.19	-2.14	-2.12	-2.09	-2.05	-2.02	-2.01	-1.99	-2.01	-1.98	-1.95	-1.93	-1.92	-1.91
	100	-2.39	-2.29	-2.25	-2.23	-2.21	-2.18	-2.18	-2.13	-2.09	-2.07	-2.05	-2.04	-2.06	-2.02	-2.00	-1.98	-1.97	-1.96
	200	-2.40	-2.35	-2.30	-2.28	-2.24	-2.23	-2.21	-2.18	-2.14	-2.12	-2.10	-2.10	-2.11	-2.08	-2.05	-2.04	-2.03	-2.01
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.00	-1.89	-1.82	-1.77	-1.75	-1.69	-1.73	-1.65	-1.61	-1.57	-1.55	-1.52	-1.59	-1.52	-1.49	-1.46	-1.44	-1.42
		(-1.99)	(-1.88)	(-1.81)		(-1.74)		(-1.72)	(-1.64)	(-1.60)	(-1.56)		(-1.51)	(-1.58)	(-1.51)		(-1.45)		(-1.41)
	50	-2.23	-2.15	-2.06	-2.04	-2.02	-2.00	-1.98	-1.94	-1.87	-1.86	-1.84	-1.83	-1.85	-1.80	-1.78	-1.76	-1.74	-1.73
	70	-2.27	-2.21	-2.18	-2.14	-2.13	-2.08	-2.07	-2.02	-1.99	-1.96	-1.95	-1.93	-1.95	-1.91	-1.89	-1.87	-1.86	-1.84
	100	-2.35	-2.26	-2.22	-2.19	-2.17	-2.15	-2.14	-2.08	-2.05	-2.03	-2.01	-2.00	-2.02	-1.98	-1.95	-1.94	-1.93	-1.91
	200	-2.39	-2.33	-2.27	-2.27	-2.22	-2.21	-2.19	-2.16	-2.12	-2.11	-2.08	-2.08	-2.08	-2.06	-2.04	-2.01	-2.01	-1.99

k + 1 = 4

p	(T,N)	1% ($\overline{CADF}$) 20	30	50	70	100	200	5% ($\overline{CADF}$) 20	30	50	70	100	200	10% ($\overline{CADF}$) 20	30	50	70	100	200
0	20	-2.59	-2.52	-2.45	-2.41	-2.38	-2.34	-2.37	-2.32	-2.26	-2.23	-2.22	-2.19	-2.24	-2.20	-2.15	-2.14	-2.12	-2.10
				(-2.51)	(-2.44)			(-2.36)	(-2.31)	(-2.25)									
	30	-2.64	-2.53	-2.48	-2.44	-2.43	-2.39	-2.41	-2.36	-2.32	-2.28	-2.28	-2.25	-2.30	-2.25	-2.22	-2.20	-2.19	-2.17
	50	-2.65	-2.57	-2.53	-2.48	-2.47	-2.44	-2.45	-2.40	-2.37	-2.34	-2.33	-2.31	-2.34	-2.31	-2.28	-2.26	-2.25	-2.24
	70	-2.67	-2.59	-2.55	-2.50	-2.49	-2.46	-2.48	-2.42	-2.39	-2.36	-2.35	-2.33	-2.37	-2.33	-2.30	-2.28	-2.27	-2.25
	100	-2.68	-2.60	-2.54	-2.51	-2.49	-2.46	-2.48	-2.44	-2.39	-2.37	-2.36	-2.34	-2.38	-2.35	-2.31	-2.30	-2.29	-2.27
	200	-2.68	-2.61	-2.56	-2.53	-2.52	-2.48	-2.49	-2.44	-2.41	-2.40	-2.38	-2.36	-2.40	-2.35	-2.32	-2.31	-2.31	-2.29
1	20	-2.52	-2.38	-2.30	-2.25	-2.19	-2.18	-2.18	-2.11	-2.05	-2.02	-2.00	-1.96	-2.03	-1.98	-1.92	-1.91	-1.88	-1.86
		(-2.47)	(-2.35)	(-2.28)	(-2.23)	(-2.17)	(-2.16)	(-2.16)	(-2.10)	(-2.04)	(-2.00)	(-1.99)	(-1.95)	(-2.01)	(-1.96)	(-1.91)	(-1.90)	(-1.87)	(-1.85)
	30	-2.54	-2.44	-2.37	-2.34	-2.31	-2.27	-2.29	-2.23	-2.18	-2.16	-2.14	-2.11	-2.16	-2.12	-2.08	-2.06	-2.04	-2.03
		(-2.53)		(-2.36)															
	50	-2.59	-2.52	-2.46	-2.42	-2.40	-2.38	-2.39	-2.33	-2.30	-2.27	-2.25	-2.24	-2.28	-2.23	-2.20	-2.19	-2.17	-2.16
	70	-2.63	-2.54	-2.50	-2.46	-2.45	-2.42	-2.43	-2.37	-2.35	-2.31	-2.30	-2.28	-2.31	-2.27	-2.25	-2.22	-2.22	-2.20
	100	-2.64	-2.58	-2.50	-2.49	-2.46	-2.42	-2.45	-2.41	-2.36	-2.34	-2.33	-2.31	-2.35	-2.31	-2.27	-2.26	-2.25	-2.24
	200	-2.67	-2.61	-2.54	-2.52	-2.51	-2.47	-2.48	-2.43	-2.39	-2.38	-2.37	-2.35	-2.38	-2.34	-2.31	-2.30	-2.29	-2.28
2	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.31	-2.23	-2.13	-2.09	-2.07	-2.02	-2.06	-2.00	-1.93	-1.91	-1.89	-1.86	-1.91	-1.87	-1.83	-1.80	-1.79	-1.77
		(-2.30)																	
	50	-2.48	-2.41	-2.35	-2.30	-2.29	-2.26	-2.26	-2.21	-2.17	-2.14	-2.13	-2.11	-2.14	-2.10	-2.07	-2.06	-2.04	-2.03
	70	-2.56	-2.48	-2.43	-2.38	-2.38	-2.33	-2.34	-2.29	-2.26	-2.23	-2.22	-2.19	-2.24	-2.19	-2.16	-2.14	-2.13	-2.11
	100	-2.60	-2.53	-2.45	-2.44	-2.41	-2.37	-2.39	-2.35	-2.30	-2.28	-2.27	-2.25	-2.29	-2.25	-2.22	-2.20	-2.19	-2.18
	200	-2.65	-2.57	-2.52	-2.50	-2.49	-2.44	-2.45	-2.40	-2.36	-2.36	-2.34	-2.32	-2.35	-2.31	-2.28	-2.27	-2.26	-2.25
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.19	-2.06	-1.95	-1.91	-1.87	-1.81	-1.90	-1.80	-1.73	-1.71	-1.67	-1.64	-1.74	-1.67	-1.62	-1.60	-1.57	-1.55
		(-2.16)	(-2.04)	(-1.93)	(-1.89)	(-1.86)	(-1.80)	(-1.88)	(-1.79)	(-1.72)	(-1.70)	(-1.66)		(-1.73)	(-1.66)	(-1.61)	(-1.59)	(-1.56)	
	50	-2.42	-2.34	-2.25	-2.22	-2.22	-2.19	-2.19	-2.12	-2.08	-2.05	-2.04	-2.02	-2.06	-2.01	-1.97	-1.96	-1.94	-1.93
	70	-2.50	-2.42	-2.38	-2.34	-2.33	-2.29	-2.29	-2.24	-2.20	-2.18	-2.16	-2.14	-2.17	-2.13	-2.10	-2.08	-2.08	-2.06
	100	-2.56	-2.49	-2.43	-2.40	-2.38	-2.35	-2.38	-2.31	-2.27	-2.25	-2.24	-2.22	-2.26	-2.22	-2.18	-2.16	-2.15	-2.14
	200	-2.63	-2.57	-2.50	-2.49	-2.49	-2.43	-2.43	-2.39	-2.34	-2.33	-2.32	-2.30	-2.33	-2.29	-2.26	-2.25	-2.24	-2.23
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	50	-2.28	-2.20	-2.15	-2.09	-2.07	-2.04	-2.05	-1.97	-1.93	-1.90	-1.89	-1.87	-1.91	-1.86	-1.82	-1.81	-1.80	-1.78
	70	-2.44	-2.34	-2.30	-2.25	-2.24	-2.21	-2.20	-2.14	-2.11	-2.09	-2.07	-2.05	-2.08	-2.03	-2.01	-1.99	-1.98	-1.96
	100	-2.52	-2.44	-2.37	-2.35	-2.33	-2.30	-2.31	-2.26	-2.21	-2.18	-2.18	-2.16	-2.20	-2.15	-2.12	-2.10	-2.10	-2.08
	200	-2.62	-2.54	-2.48	-2.46	-2.45	-2.41	-2.41	-2.36	-2.31	-2.31	-2.29	-2.28	-2.30	-2.26	-2.23	-2.22	-2.22	-2.20

Notes: The critical values are obtained by stochastic simulation. The data generating process is $y_{it} = y_{it-1} + u_{it}$, where $u_{it} \sim iidN(0,1)$, with $y_{i0} = 0$, and the jth element of the $k \times 1$ vector of additional regressors, x_{it}, are generated as $x_{ijt} = x_{ijt-1} + v_{ijt}$, where $v_{ijt} \sim iidN(0,1)$ and $x_{ij0} = 0$, $i = 1, 2, ..., N$; $j = 1, 2, ..., k$; $t = -p, ..., T$. The $CADF_i$ statistic is computed as the t-ratio of the coefficient on y_{it-1} of the regression of Δy_{it} on y_{it-1}, $w'_{it,p} = (\bar{z}'_{t-1}; \Delta\bar{z}'_t, \Delta\bar{z}'_{t-1}, ..., \Delta\bar{z}'_{t-p}; \Delta y_{i,t-1}, ..., \Delta y_{i,t-p})$ with $\bar{z}_t = N^{-1}\sum_{i=1}^{N}(y_{it}, x'_{it})'$, and the average of the individual statistics is computed as $\overline{CADF} = N^{-1}\sum_{i=1}^{N} CADF_i$. $(100 \times \alpha)\%$ critical values are obtained as the $1 - \alpha$ quantiles of $\overline{CADF}$ for $\alpha = 0.01, 0.05, 0.1$. The critical values for the truncated version of the test statistics are indicated in parentheses if they differ from the non-truncated ones. Computations are based on 10000 replications.

Table S1(b): Critical Values of Average of Individual Cross-Sectionally Augmented Dickey-Fuller Distribution, (Case II: Intercept Only)

$k+1=1$

p	(T,N)	1% ($\overline{CADF}$) 20	30	50	70	100	200	5% ($\overline{CADF}$) 20	30	50	70	100	200	10% ($\overline{CADF}$) 20	30	50	70	100	200
0	20	-2.39	-2.32	-2.23	-2.20	-2.18	-2.14	-2.20	-2.15	-2.10	-2.08	-2.06	-2.04	-2.10	-2.06	-2.03	-2.01	-2.00	-1.99
			(-2.31)																
	30	-2.37	-2.30	-2.23	-2.20	-2.16	-2.14	-2.20	-2.15	-2.11	-2.09	-2.07	-2.05	-2.10	-2.07	-2.03	-2.03	-2.00	-2.00
	50	-2.36	-2.29	-2.22	-2.20	-2.16	-2.15	-2.20	-2.14	-2.11	-2.09	-2.07	-2.06	-2.11	-2.07	-2.04	-2.03	-2.02	-2.01
	70	-2.36	-2.29	-2.22	-2.20	-2.18	-2.14	-2.20	-2.15	-2.11	-2.09	-2.08	-2.07	-2.11	-2.07	-2.04	-2.03	-2.03	-2.02
	100	-2.37	-2.29	-2.22	-2.20	-2.18	-2.14	-2.20	-2.16	-2.11	-2.09	-2.08	-2.07	-2.11	-2.08	-2.05	-2.03	-2.03	-2.02
	200	-2.35	-2.30	-2.23	-2.20	-2.18	-2.15	-2.20	-2.16	-2.12	-2.10	-2.08	-2.07	-2.11	-2.08	-2.05	-2.04	-2.03	-2.02
1	20	-2.39	-2.33	-2.23	-2.20	-2.17	-2.13	-2.19	-2.14	-2.08	-2.06	-2.04	-2.02	-2.08	-2.04	-2.00	-1.98	-1.97	-1.96
		(-2.38)																	
	30	-2.38	-2.30	-2.22	-2.19	-2.16	-2.14	-2.19	-2.13	-2.09	-2.07	-2.05	-2.03	-2.09	-2.05	-2.01	-2.01	-1.99	-1.98
	50	-2.37	-2.28	-2.21	-2.19	-2.16	-2.14	-2.20	-2.14	-2.10	-2.08	-2.07	-2.05	-2.10	-2.06	-2.03	-2.02	-2.00	-2.00
	70	-2.35	-2.29	-2.22	-2.19	-2.18	-2.13	-2.20	-2.15	-2.10	-2.09	-2.08	-2.06	-2.10	-2.07	-2.03	-2.02	-2.02	-2.01
	100	-2.36	-2.29	-2.21	-2.20	-2.17	-2.14	-2.20	-2.15	-2.11	-2.09	-2.08	-2.06	-2.10	-2.07	-2.04	-2.03	-2.02	-2.01
	200	-2.35	-2.30	-2.23	-2.20	-2.18	-2.15	-2.19	-2.16	-2.12	-2.10	-2.08	-2.07	-2.11	-2.08	-2.05	-2.04	-2.03	-2.02
2	20	-2.28	-2.18	-2.11	-2.08	-2.07	-2.02	-2.07	-2.01	-1.95	-1.93	-1.92	-1.88	-1.95	-1.90	-1.87	-1.84	-1.84	-1.81
							(-2.01)												
	30	-2.31	-2.22	-2.15	-2.12	-2.08	-2.05	-2.11	-2.05	-2.01	-1.99	-1.96	-1.95	-2.01	-1.96	-1.93	-1.92	-1.90	-1.88
	50	-2.32	-2.23	-2.17	-2.15	-2.12	-2.09	-2.15	-2.10	-2.05	-2.03	-2.02	-2.00	-2.05	-2.01	-1.98	-1.96	-1.95	-1.94
	70	-2.32	-2.25	-2.18	-2.16	-2.15	-2.10	-2.16	-2.11	-2.06	-2.05	-2.04	-2.02	-2.06	-2.03	-1.99	-1.99	-1.98	-1.97
	100	-2.33	-2.27	-2.19	-2.17	-2.15	-2.12	-2.17	-2.12	-2.09	-2.06	-2.06	-2.04	-2.08	-2.05	-2.02	-2.00	-2.00	-1.99
	200	-2.34	-2.29	-2.21	-2.19	-2.16	-2.13	-2.18	-2.15	-2.10	-2.09	-2.07	-2.06	-2.10	-2.06	-2.04	-2.02	-2.01	-2.01
3	20	-2.26	-2.17	-2.10	-2.05	-2.02	-1.99	-2.04	-1.97	-1.91	-1.89	-1.87	-1.84	-1.92	-1.86	-1.82	-1.80	-1.78	-1.77
			(-2.16)				(-1.98)	(-2.03)			(-1.88)			(-1.91)			(-1.79)		
	30	-2.28	-2.21	-2.15	-2.11	-2.07	-2.05	-2.09	-2.03	-1.99	-1.96	-1.94	-1.93	-1.98	-1.93	-1.90	-1.89	-1.87	-1.86
	50	-2.31	-2.24	-2.17	-2.14	-2.11	-2.09	-2.14	-2.08	-2.04	-2.02	-2.00	-1.99	-2.04	-2.00	-1.96	-1.95	-1.94	-1.93
	70	-2.32	-2.25	-2.19	-2.16	-2.14	-2.10	-2.16	-2.10	-2.06	-2.04	-2.03	-2.01	-2.06	-2.02	-1.99	-1.97	-1.97	-1.96
	100	-2.33	-2.27	-2.20	-2.16	-2.15	-2.12	-2.16	-2.12	-2.08	-2.06	-2.05	-2.03	-2.08	-2.04	-2.01	-2.00	-1.99	-1.98
	200	-2.34	-2.29	-2.20	-2.19	-2.16	-2.13	-2.18	-2.15	-2.10	-2.08	-2.07	-2.05	-2.09	-2.06	-2.03	-2.02	-2.01	-2.00
4	20	-2.15	-2.03	-1.94	-1.90	-1.88	-1.83	-1.91	-1.83	-1.77	-1.74	-1.72	-1.69	-1.78	-1.72	-1.68	-1.66	-1.64	-1.61
		(-2.14)	(-2.02)		(-1.89)		(-1.82)	(-1.90)						(-1.77)			(-1.63)		
	30	-2.21	-2.12	-2.06	-2.02	-1.99	-1.96	-2.00	-1.95	-1.90	-1.87	-1.85	-1.83	-1.89	-1.85	-1.81	-1.80	-1.78	-1.76
	50	-2.27	-2.19	-2.13	-2.10	-2.06	-2.04	-2.09	-2.03	-1.99	-1.97	-1.95	-1.94	-1.99	-1.95	-1.91	-1.90	-1.88	-1.88
	70	-2.29	-2.22	-2.16	-2.12	-2.11	-2.06	-2.13	-2.07	-2.02	-2.01	-2.00	-1.97	-2.03	-1.99	-1.95	-1.94	-1.93	-1.92
	100	-2.31	-2.25	-2.17	-2.14	-2.12	-2.09	-2.14	-2.09	-2.05	-2.04	-2.03	-2.01	-2.05	-2.01	-1.98	-1.97	-1.96	-1.95
	200	-2.33	-2.27	-2.20	-2.18	-2.15	-2.12	-2.17	-2.13	-2.09	-2.07	-2.05	-2.04	-2.08	-2.05	-2.02	-2.01	-2.00	-1.99

$k+1=2$

p	(T,N)	1% ($\overline{CADF}$) 20	30	50	70	100	200	5% ($\overline{CADF}$) 20	30	50	70	100	200	10% ($\overline{CADF}$) 20	30	50	70	100	200
0	20	-2.64	-2.56	-2.51	-2.45	-2.42	-2.39	-2.44	-2.38	-2.34	-2.30	-2.29	-2.26	-2.33	-2.28	-2.25	-2.22	-2.21	-2.19
				(-2.50)															
	30	-2.64	-2.55	-2.48	-2.46	-2.44	-2.40	-2.45	-2.39	-2.35	-2.33	-2.31	-2.29	-2.34	-2.30	-2.27	-2.25	-2.24	-2.22
	50	-2.62	-2.56	-2.49	-2.46	-2.44	-2.42	-2.45	-2.40	-2.36	-2.34	-2.32	-2.30	-2.35	-2.32	-2.28	-2.27	-2.26	-2.25
	70	-2.64	-2.55	-2.49	-2.46	-2.45	-2.43	-2.46	-2.40	-2.37	-2.35	-2.33	-2.32	-2.36	-2.32	-2.30	-2.28	-2.27	-2.26
	100	-2.63	-2.56	-2.51	-2.47	-2.45	-2.43	-2.47	-2.41	-2.38	-2.35	-2.34	-2.32	-2.37	-2.33	-2.31	-2.28	-2.28	-2.26
	200	-2.63	-2.56	-2.50	-2.48	-2.46	-2.43	-2.46	-2.42	-2.38	-2.36	-2.35	-2.33	-2.37	-2.34	-2.31	-2.29	-2.29	-2.27
1	20	-2.63	-2.54	-2.45	-2.41	-2.40	-2.35	-2.38	-2.32	-2.27	-2.23	-2.22	-2.19	-2.26	-2.20	-2.17	-2.14	-2.12	-2.10
		(-2.62)	(-2.53)			(-2.39)	(-2.34)	(-2.38)						(-2.25)			(-2.13)		
	30	-2.61	-2.52	-2.46	-2.43	-2.41	-2.36	-2.41	-2.34	-2.30	-2.28	-2.26	-2.24	-2.29	-2.24	-2.22	-2.19	-2.18	-2.17
	50	-2.62	-2.55	-2.48	-2.44	-2.43	-2.40	-2.43	-2.37	-2.33	-2.31	-2.30	-2.28	-2.33	-2.29	-2.25	-2.24	-2.23	-2.21
	70	-2.62	-2.54	-2.47	-2.45	-2.43	-2.41	-2.45	-2.39	-2.35	-2.33	-2.32	-2.29	-2.35	-2.30	-2.27	-2.26	-2.24	-2.23
	100	-2.62	-2.54	-2.50	-2.46	-2.44	-2.41	-2.45	-2.40	-2.37	-2.34	-2.32	-2.31	-2.36	-2.32	-2.30	-2.27	-2.26	-2.24
	200	-2.62	-2.55	-2.50	-2.47	-2.46	-2.43	-2.46	-2.41	-2.37	-2.36	-2.34	-2.32	-2.37	-2.33	-2.30	-2.28	-2.28	-2.26
2	20	-2.44	-2.34	-2.25	-2.21	-2.17	-2.12	-2.18	-2.11	-2.05	-2.01	-1.99	-1.96	-2.03	-1.98	-1.94	-1.91	-1.89	-1.88
		(-2.42)	(-2.33)					(-2.17)	(-2.10)		(-1.98)					(-1.93)			(-1.87)
	30	-2.50	-2.41	-2.33	-2.30	-2.28	-2.24	-2.27	-2.21	-2.17	-2.14	-2.12	-2.10	-2.15	-2.11	-2.07	-2.05	-2.04	-2.03
															(-2.10)				
	50	-2.55	-2.49	-2.40	-2.37	-2.35	-2.32	-2.35	-2.31	-2.25	-2.24	-2.22	-2.20	-2.25	-2.22	-2.17	-2.16	-2.15	-2.13
	70	-2.57	-2.49	-2.43	-2.41	-2.39	-2.36	-2.39	-2.34	-2.29	-2.27	-2.26	-2.24	-2.30	-2.25	-2.22	-2.20	-2.19	-2.18
	100	-2.59	-2.51	-2.46	-2.42	-2.40	-2.38	-2.41	-2.37	-2.33	-2.30	-2.29	-2.27	-2.32	-2.28	-2.26	-2.23	-2.22	-2.20
	200	-2.61	-2.54	-2.48	-2.46	-2.43	-2.40	-2.43	-2.39	-2.35	-2.34	-2.33	-2.30	-2.35	-2.31	-2.28	-2.26	-2.27	-2.24
3	20	-2.45	-2.35	-2.21	-2.13	-2.09	-2.02	-2.12	-2.05	-1.97	-1.90	-1.89	-1.85	-1.96	-1.90	-1.83	-1.80	-1.77	-1.74
		(-2.37)	(-2.26)	(-2.17)	(-2.09)	(-2.06)	(-1.99)	(-2.09)	(-2.02)	(-1.94)	(-1.88)	(-1.87)	(-1.83)	(-1.93)	(-1.88)	(-1.80)	(-1.77)	(-1.76)	(-1.73)
	30	-2.43	-2.34	-2.28	-2.24	-2.21	-2.18	-2.21	-2.13	-2.09	-2.07	-2.05	-2.03	-2.09	-2.02	-1.99	-1.97	-1.96	-1.94
							(-2.17)												
	50	-2.53	-2.45	-2.38	-2.36	-2.33	-2.30	-2.32	-2.27	-2.22	-2.20	-2.19	-2.17	-2.21	-2.18	-2.13	-2.12	-2.11	-2.09
	70	-2.56	-2.47	-2.42	-2.39	-2.37	-2.35	-2.37	-2.31	-2.27	-2.25	-2.24	-2.22	-2.27	-2.23	-2.19	-2.18	-2.16	-2.15
	100	-2.59	-2.50	-2.46	-2.42	-2.39	-2.37	-2.39	-2.35	-2.32	-2.29	-2.27	-2.25	-2.30	-2.26	-2.24	-2.21	-2.20	-2.19
	200	-2.61	-2.54	-2.47	-2.45	-2.43	-2.40	-2.43	-2.39	-2.34	-2.33	-2.32	-2.30	-2.34	-2.31	-2.27	-2.26	-2.26	-2.24
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.29	-2.20	-2.12	-2.06	-2.05	-2.03	-2.05	-1.99	-1.94	-1.91	-1.89	-1.86	-1.93	-1.87	-1.84	-1.81	-1.79	-1.78
	50	-2.44	-2.37	-2.30	-2.28	-2.23	-2.21	-2.24	-2.19	-2.14	-2.12	-2.11	-2.08	-2.13	-2.09	-2.05	-2.04	-2.02	-2.01
	70	-2.52	-2.43	-2.37	-2.34	-2.32	-2.30	-2.32	-2.26	-2.22	-2.20	-2.19	-2.17	-2.22	-2.17	-2.14	-2.12	-2.11	-2.10
	100	-2.54	-2.48	-2.42	-2.38	-2.35	-2.33	-2.36	-2.31	-2.28	-2.25	-2.23	-2.22	-2.26	-2.23	-2.20	-2.17	-2.17	-2.15
	200	-2.60	-2.52	-2.46	-2.44	-2.42	-2.39	-2.41	-2.37	-2.33	-2.30	-2.30	-2.28	-2.32	-2.29	-2.26	-2.24	-2.24	-2.22

$k+1=3$

p	(T,N)	1% ($\overline{CADF}$)						5% ($\overline{CADF}$)						10% ($\overline{CADF}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-2.84	-2.78	-2.68	-2.65	-2.59	-2.57	-2.60	-2.56	-2.49	-2.48	-2.45	-2.43	-2.48	-2.45	-2.40	-2.39	-2.37	-2.35
			(-2.77)										(-2.42)						
	30	-2.84	-2.76	-2.68	-2.65	-2.63	-2.59	-2.64	-2.58	-2.53	-2.51	-2.50	-2.47	-2.53	-2.49	-2.45	-2.43	-2.42	-2.40
	50	-2.84	-2.77	-2.70	-2.67	-2.66	-2.62	-2.66	-2.61	-2.56	-2.55	-2.53	-2.51	-2.57	-2.52	-2.48	-2.48	-2.46	-2.45
	70	-2.86	-2.78	-2.72	-2.68	-2.67	-2.64	-2.67	-2.62	-2.58	-2.56	-2.55	-2.53	-2.58	-2.54	-2.50	-2.49	-2.48	-2.47
	100	-2.85	-2.79	-2.72	-2.69	-2.67	-2.64	-2.68	-2.64	-2.59	-2.57	-2.56	-2.54	-2.59	-2.56	-2.52	-2.50	-2.49	-2.48
	200	-2.87	-2.80	-2.74	-2.70	-2.68	-2.66	-2.69	-2.65	-2.61	-2.58	-2.56	-2.55	-2.60	-2.57	-2.53	-2.52	-2.50	-2.49
1	20	-2.78	-2.68	-2.55	-2.53	-2.48	-2.46	-2.47	-2.40	-2.33	-2.32	-2.30	-2.27	-2.33	-2.27	-2.23	-2.21	-2.19	-2.17
		(-2.75)	(-2.67)	(-2.53)	(-2.52)	(-2.47)	(-2.45)	(-2.45)	(-2.39)		(-2.31)	(-2.29)	(-2.26)	(-2.32)		(-2.22)	(-2.20)		
	30	-2.76	-2.69	-2.61	-2.57	-2.56	-2.51	-2.54	-2.49	-2.43	-2.41	-2.39	-2.36	-2.42	-2.38	-2.34	-2.32	-2.31	-2.29
			(-2.68)																
	50	-2.80	-2.74	-2.67	-2.64	-2.61	-2.58	-2.61	-2.56	-2.51	-2.50	-2.47	-2.45	-2.50	-2.47	-2.43	-2.42	-2.40	-2.38
	70	-2.83	-2.75	-2.68	-2.65	-2.64	-2.60	-2.65	-2.59	-2.53	-2.52	-2.51	-2.49	-2.54	-2.49	-2.46	-2.44	-2.44	-2.42
	100	-2.84	-2.78	-2.70	-2.67	-2.65	-2.62	-2.65	-2.61	-2.57	-2.54	-2.53	-2.51	-2.56	-2.52	-2.49	-2.47	-2.46	-2.45
	200	-2.85	-2.80	-2.72	-2.69	-2.67	-2.65	-2.69	-2.64	-2.60	-2.57	-2.56	-2.54	-2.59	-2.56	-2.52	-2.50	-2.49	-2.48
2	20	-2.71	-2.51	-2.33	-2.27	-2.21	-2.16	-2.29	-2.17	-2.08	-2.03	-1.99	-1.95	-2.08	-2.01	-1.93	-1.90	-1.87	-1.84
		(-2.50)	(-2.36)	(-2.24)	(-2.19)	(-2.14)	(-2.09)	(-2.19)	(-2.09)	(-2.01)	(-1.96)	(-1.94)	(-1.90)	(-2.03)	(-1.95)	(-1.88)	(-1.86)	(-1.83)	(-1.80)
	30	-2.58	-2.50	-2.41	-2.36	-2.34	-2.30	-2.35	-2.30	-2.22	-2.20	-2.18	-2.15	-2.21	-2.17	-2.12	-2.10	-2.10	-2.07
		(-2.57)	(-2.49)							(-2.29)									
	50	-2.70	-2.63	-2.55	-2.53	-2.50	-2.47	-2.50	-2.45	-2.39	-2.39	-2.37	-2.34	-2.38	-2.35	-2.30	-2.30	-2.28	-2.26
	70	-2.75	-2.68	-2.61	-2.58	-2.57	-2.53	-2.57	-2.51	-2.46	-2.44	-2.44	-2.41	-2.45	-2.42	-2.38	-2.37	-2.36	-2.34
	100	-2.79	-2.72	-2.65	-2.62	-2.60	-2.57	-2.60	-2.56	-2.51	-2.49	-2.47	-2.46	-2.51	-2.46	-2.44	-2.42	-2.40	-2.39
	200	-2.84	-2.77	-2.69	-2.66	-2.65	-2.62	-2.67	-2.62	-2.57	-2.54	-2.53	-2.51	-2.56	-2.53	-2.49	-2.48	-2.46	-2.45
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.47	-2.37	-2.27	-2.21	-2.19	-2.16	-2.20	-2.14	-2.07	-2.04	-2.02	-2.00	-2.07	-2.02	-1.96	-1.94	-1.93	-1.90
		(-2.46)		(-2.26)						(-2.06)			(-1.99)						
	50	-2.64	-2.57	-2.49	-2.48	-2.44	-2.41	-2.43	-2.38	-2.32	-2.31	-2.29	-2.27	-2.31	-2.28	-2.23	-2.23	-2.21	-2.19
	70	-2.72	-2.65	-2.56	-2.54	-2.53	-2.49	-2.51	-2.47	-2.42	-2.40	-2.39	-2.36	-2.41	-2.37	-2.33	-2.32	-2.31	-2.30
	100	-2.77	-2.69	-2.63	-2.60	-2.58	-2.54	-2.58	-2.53	-2.49	-2.46	-2.45	-2.43	-2.48	-2.44	-2.41	-2.39	-2.37	-2.36
	200	-2.82	-2.76	-2.68	-2.65	-2.63	-2.61	-2.65	-2.61	-2.55	-2.53	-2.52	-2.50	-2.55	-2.52	-2.48	-2.46	-2.44	-2.44
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.28	-2.15	-2.04	-2.01	-1.97	-1.89	-2.00	-1.90	-1.83	-1.81	-1.78	-1.72	-1.85	-1.77	-1.72	-1.70	-1.68	-1.64
		(-2.26)	(-2.12)	(-2.03)	(-1.99)	(-1.95)	(-1.88)	(-1.98)	(-1.88)	(-1.82)	(-1.80)	(-1.77)		(-1.84)	(-1.76)	(-1.71)	(-1.69)	(-1.67)	(-1.63)
	50	-2.53	-2.45	-2.38	-2.35	-2.31	-2.28	-2.31	-2.25	-2.20	-2.19	-2.16	-2.14	-2.19	-2.15	-2.10	-2.10	-2.08	-2.06
	70	-2.64	-2.59	-2.50	-2.48	-2.45	-2.41	-2.45	-2.38	-2.34	-2.32	-2.31	-2.29	-2.33	-2.29	-2.25	-2.24	-2.23	-2.21
	100	-2.71	-2.65	-2.58	-2.55	-2.53	-2.49	-2.53	-2.47	-2.44	-2.41	-2.39	-2.37	-2.43	-2.38	-2.35	-2.33	-2.32	-2.30
	200	-2.80	-2.74	-2.66	-2.63	-2.60	-2.58	-2.62	-2.58	-2.53	-2.51	-2.49	-2.47	-2.52	-2.49	-2.45	-2.43	-2.42	-2.41

$k+1=4$

p	(T,N)	1% ($\overline{CADF}$)						5% ($\overline{CADF}$)						10% ($\overline{CADF}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-2.99	-2.91	-2.82	-2.76	-2.75	-2.71	-2.73	-2.68	-2.63	-2.58	-2.57	-2.54	-2.60	-2.56	-2.52	-2.49	-2.48	-2.45
		(-2.98)		(-2.81)	(-2.75)	(-2.74)	(-2.71)			(-2.67)								(-2.47)	
	30	-3.00	-2.89	-2.85	-2.81	-2.78	-2.73	-2.79	-2.73	-2.69	-2.66	-2.64	-2.61	-2.68	-2.63	-2.60	-2.57	-2.56	-2.54
																			(-2.53)
	50	-3.01	-2.95	-2.88	-2.86	-2.82	-2.80	-2.83	-2.79	-2.74	-2.72	-2.70	-2.69	-2.73	-2.70	-2.65	-2.64	-2.63	-2.62
	70	-3.04	-2.97	-2.89	-2.86	-2.84	-2.82	-2.86	-2.81	-2.77	-2.74	-2.72	-2.71	-2.76	-2.73	-2.69	-2.67	-2.66	-2.65
	100	-3.05	-2.97	-2.92	-2.88	-2.86	-2.83	-2.87	-2.82	-2.78	-2.76	-2.74	-2.73	-2.78	-2.74	-2.71	-2.69	-2.68	-2.66
	200	-3.07	-2.99	-2.92	-2.90	-2.87	-2.85	-2.89	-2.84	-2.80	-2.79	-2.76	-2.75	-2.80	-2.76	-2.72	-2.71	-2.70	-2.68
1	20	-2.91	-2.77	-2.66	-2.58	-2.52	-2.47	-2.55	-2.47	-2.39	-2.34	-2.30	-2.26	-2.37	-2.30	-2.25	-2.20	-2.19	-2.15
		(-2.79)	(-2.67)	(-2.59)	(-2.51)	(-2.49)	(-2.43)	(-2.50)	(-2.41)	(-2.35)	(-2.29)	(-2.27)	(-2.23)	(-2.34)	(-2.26)	(-2.22)	(-2.17)	(-2.16)	(-2.13)
	30	-2.86	-2.77	-2.69	-2.67	-2.62	-2.59	-2.63	-2.56	-2.52	-2.49	-2.46	-2.42	-2.50	-2.45	-2.41	-2.39	-2.38	-2.35
		(-2.85)						(-2.62)		(-2.51)									
	50	-2.94	-2.88	-2.80	-2.78	-2.74	-2.72	-2.75	-2.69	-2.65	-2.62	-2.61	-2.59	-2.65	-2.60	-2.56	-2.54	-2.53	-2.52
	70	-2.99	-2.90	-2.85	-2.82	-2.79	-2.77	-2.80	-2.75	-2.70	-2.67	-2.67	-2.65	-2.70	-2.66	-2.62	-2.60	-2.59	-2.58
	100	-3.01	-2.93	-2.87	-2.84	-2.83	-2.80	-2.83	-2.78	-2.74	-2.72	-2.70	-2.68	-2.73	-2.70	-2.66	-2.64	-2.63	-2.61
	200	-3.05	-2.96	-2.90	-2.89	-2.86	-2.82	-2.87	-2.82	-2.77	-2.76	-2.74	-2.72	-2.78	-2.74	-2.70	-2.69	-2.68	-2.66
2	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.59	-2.47	-2.39	-2.35	-2.31	-2.27	-2.34	-2.27	-2.20	-2.17	-2.15	-2.11	-2.20	-2.15	-2.10	-2.07	-2.05	-2.02
		(-2.58)		(-2.38)		(-2.30)		(-2.33)	(-2.26)			(-2.14)				(-2.14)	(-2.09)		
	50	-2.81	-2.74	-2.65	-2.63	-2.58	-2.58	-2.60	-2.55	-2.50	-2.46	-2.45	-2.44	-2.48	-2.45	-2.40	-2.38	-2.37	-2.35
	70	-2.90	-2.81	-2.76	-2.72	-2.69	-2.67	-2.70	-2.65	-2.60	-2.57	-2.57	-2.54	-2.59	-2.55	-2.52	-2.49	-2.49	-2.47
	100	-2.96	-2.88	-2.81	-2.78	-2.75	-2.72	-2.76	-2.71	-2.67	-2.64	-2.63	-2.61	-2.67	-2.62	-2.59	-2.57	-2.55	-2.54
	200	-3.01	-2.94	-2.87	-2.85	-2.83	-2.79	-2.84	-2.79	-2.74	-2.73	-2.71	-2.69	-2.75	-2.70	-2.66	-2.66	-2.65	-2.63
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.51	-2.35	-2.19	-2.14	-2.09	-2.02	-2.15	-2.04	-1.96	-1.92	-1.89	-1.84	-1.98	-1.91	-1.85	-1.81	-1.78	-1.75
		(-2.44)	(-2.27)	(-2.16)	(-2.10)	(-2.06)	(-2.00)	(-2.11)	(-2.01)	(-1.93)	(-1.90)	(-1.87)	(-1.83)	(-1.96)	(-1.89)	(-1.82)	(-1.79)	(-1.76)	(-1.73)
	50	-2.72	-2.62	-2.54	-2.52	-2.48	-2.46	-2.49	-2.43	-2.37	-2.34	-2.34	-2.31	-2.37	-2.33	-2.28	-2.26	-2.25	-2.23
	70	-2.82	-2.77	-2.71	-2.66	-2.63	-2.60	-2.63	-2.57	-2.53	-2.50	-2.49	-2.47	-2.51	-2.48	-2.44	-2.41	-2.41	-2.39
	100	-2.92	-2.83	-2.76	-2.73	-2.71	-2.68	-2.72	-2.67	-2.62	-2.59	-2.58	-2.56	-2.62	-2.58	-2.54	-2.52	-2.51	-2.49
	200	-3.00	-2.94	-2.85	-2.84	-2.82	-2.78	-2.82	-2.77	-2.72	-2.71	-2.69	-2.67	-2.72	-2.68	-2.64	-2.64	-2.62	-2.61
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	50	-2.52	-2.44	-2.36	-2.33	-2.30	-2.28	-2.32	-2.24	-2.19	-2.16	-2.14	-2.12	-2.19	-2.13	-2.09	-2.07	-2.06	-2.03
	70	-2.73	-2.65	-2.58	-2.55	-2.52	-2.50	-2.53	-2.46	-2.41	-2.39	-2.37	-2.35	-2.40	-2.36	-2.32	-2.29	-2.29	-2.27
	100	-2.84	-2.78	-2.71	-2.67	-2.65	-2.61	-2.65	-2.60	-2.54	-2.52	-2.51	-2.48	-2.54	-2.50	-2.46	-2.44	-2.43	-2.41
	200	-2.98	-2.90	-2.82	-2.81	-2.78	-2.74	-2.78	-2.73	-2.68	-2.68	-2.66	-2.63	-2.69	-2.64	-2.61	-2.60	-2.59	-2.57

Notes: The critical values are obtained by stochastic simulation. The data generating process is $y_{it} = y_{it-1} + u_{it}$, where $u_{it} \sim iidN(0,1)$, with $y_{i0} = 0$, and the jth element of the $k \times 1$ vector of additional regressors, x_{it}, are generated as $x_{ijt} = x_{ijt-1} + v_{ijt}$, where $v_{ijt} \sim iidN(0,1)$ and $x_{ij0} = 0$, $i = 1, 2, ..., N$; $j = 1, 2, ..., k$; $t = -p, ..., T$. The $CADF_i$ statistic is computed as the t-ratio of the coefficient on y_{it-1} of the regression of Δy_{it} on y_{it-1}, $w'_{it,p} = (\bar{z}'_{t-1}; \Delta \bar{z}'_t, \Delta \bar{z}'_{t-1}, ..., \Delta \bar{z}'_{t-p}; \Delta y_{i,t-1}, ..., \Delta y_{i,t-p})$, including an intercept, with $\bar{z}_t = N^{-1} \sum_{i=1}^{N}(y_{it}, x'_{it})'$, and the average of the individual statistics is computed as $\overline{CADF} = N^{-1} \sum_{i=1}^{N} CADF_i$. $(100 \times \alpha)\%$ critical values are obtained as the $1-\alpha$ quantiles of $\overline{CADF}$ for $\alpha = 0.01, 0.05, 0.1$. The critical values for the truncated version of the test statistics are indicated in parentheses if they differ from the non-truncated ones. Computations are based on 10000 replications.

Table S1(c): Critical Values of Average of Individual Cross-Sectionally Augmented Dickey-Fuller Distribution, (Case III: Intercept and Linear Trend)

$k+1=1$

p	(T,N)	1% ($\overline{CADF}$) 20	30	50	70	100	200	5% ($\overline{CADF}$) 20	30	50	70	100	200	10% ($\overline{CADF}$) 20	30	50	70	100	200
0	20	-2.92	-2.84	-2.76	-2.72	-2.69	-2.65	-2.73	-2.68	-2.62	-2.60	-2.57	-2.55	-2.63	-2.59	-2.54	-2.52	-2.51	-2.49
											(-2.59)								
	30	-2.88	-2.79	-2.73	-2.69	-2.66	-2.62	-2.71	-2.66	-2.61	-2.58	-2.56	-2.54	-2.62	-2.58	-2.55	-2.53	-2.51	-2.49
	50	-2.86	-2.79	-2.70	-2.69	-2.66	-2.62	-2.70	-2.66	-2.61	-2.59	-2.57	-2.55	-2.62	-2.59	-2.55	-2.53	-2.52	-2.50
	70	-2.87	-2.78	-2.71	-2.68	-2.65	-2.62	-2.70	-2.65	-2.61	-2.59	-2.56	-2.54	-2.63	-2.59	-2.55	-2.54	-2.51	-2.50
	100	-2.84	-2.78	-2.71	-2.68	-2.66	-2.62	-2.70	-2.65	-2.61	-2.59	-2.57	-2.54	-2.63	-2.59	-2.55	-2.53	-2.52	-2.50
	200	-2.83	-2.76	-2.71	-2.67	-2.65	-2.61	-2.70	-2.65	-2.61	-2.58	-2.57	-2.54	-2.62	-2.59	-2.55	-2.53	-2.52	-2.50
1	20	-2.96	-2.87	-2.80	-2.74	-2.71	-2.69	-2.73	-2.68	-2.63	-2.60	-2.58	-2.55	-2.62	-2.57	-2.53	-2.51	-2.49	-2.47
				(-2.79)				(-2.72)	(-2.67)	(-2.62)		(-2.57)		(-2.61)					
	30	-2.90	-2.81	-2.74	-2.70	-2.68	-2.64	-2.71	-2.66	-2.61	-2.58	-2.56	-2.54	-2.61	-2.57	-2.53	-2.52	-2.50	-2.48
																	(-2.51)		
	50	-2.87	-2.80	-2.71	-2.69	-2.67	-2.63	-2.70	-2.66	-2.61	-2.59	-2.57	-2.54	-2.62	-2.58	-2.54	-2.52	-2.51	-2.49
	70	-2.87	-2.79	-2.71	-2.68	-2.65	-2.62	-2.71	-2.65	-2.60	-2.58	-2.56	-2.54	-2.62	-2.58	-2.54	-2.53	-2.51	-2.50
	100	-2.83	-2.79	-2.71	-2.68	-2.66	-2.62	-2.70	-2.65	-2.61	-2.58	-2.57	-2.54	-2.62	-2.59	-2.55	-2.53	-2.52	-2.50
	200	-2.83	-2.77	-2.71	-2.68	-2.65	-2.61	-2.70	-2.65	-2.61	-2.58	-2.57	-2.54	-2.62	-2.59	-2.55	-2.53	-2.52	-2.50
2	20	-2.80	-2.71	-2.61	-2.58	-2.56	-2.53	-2.56	-2.50	-2.45	-2.42	-2.41	-2.38	-2.44	-2.39	-2.36	-2.33	-2.33	-2.29
		(-2.79)	(-2.69)										(-2.37)			(-2.35)		(-2.32)	
	30	-2.82	-2.72	-2.65	-2.62	-2.60	-2.56	-2.62	-2.56	-2.51	-2.49	-2.47	-2.44	-2.51	-2.46	-2.43	-2.41	-2.39	-2.38
	50	-2.82	-2.75	-2.67	-2.64	-2.62	-2.58	-2.65	-2.60	-2.55	-2.53	-2.51	-2.49	-2.55	-2.51	-2.48	-2.47	-2.45	-2.44
	70	-2.82	-2.76	-2.67	-2.65	-2.61	-2.59	-2.66	-2.61	-2.57	-2.55	-2.53	-2.51	-2.58	-2.54	-2.50	-2.49	-2.47	-2.46
	100	-2.81	-2.76	-2.68	-2.66	-2.63	-2.59	-2.67	-2.62	-2.58	-2.56	-2.54	-2.52	-2.59	-2.55	-2.52	-2.50	-2.49	-2.47
	200	-2.82	-2.76	-2.70	-2.66	-2.64	-2.60	-2.69	-2.64	-2.59	-2.57	-2.56	-2.53	-2.61	-2.57	-2.54	-2.52	-2.51	-2.49
3	20	-2.78	-2.68	-2.58	-2.54	-2.51	-2.47	-2.52	-2.46	-2.40	-2.37	-2.35	-2.32	-2.39	-2.34	-2.29	-2.28	-2.25	-2.23
		(-2.76)	(-2.67)	(-2.57)				(-2.51)			(-2.36)		(-2.31)	(-2.38)	(-2.33)		(-2.27)		
	30	-2.80	-2.72	-2.64	-2.62	-2.58	-2.55	-2.60	-2.54	-2.48	-2.47	-2.45	-2.43	-2.48	-2.43	-2.40	-2.38	-2.37	-2.35
	50	-2.81	-2.76	-2.68	-2.64	-2.62	-2.58	-2.64	-2.59	-2.54	-2.52	-2.50	-2.48	-2.54	-2.51	-2.47	-2.45	-2.44	-2.42
	70	-2.81	-2.75	-2.68	-2.66	-2.61	-2.59	-2.65	-2.61	-2.57	-2.55	-2.52	-2.51	-2.57	-2.53	-2.50	-2.48	-2.47	-2.46
	100	-2.82	-2.76	-2.69	-2.66	-2.63	-2.60	-2.67	-2.62	-2.58	-2.55	-2.54	-2.52	-2.59	-2.55	-2.52	-2.50	-2.48	-2.47
	200	-2.82	-2.76	-2.70	-2.66	-2.63	-2.60	-2.68	-2.64	-2.60	-2.57	-2.55	-2.53	-2.60	-2.57	-2.54	-2.52	-2.51	-2.49
4	20	-2.60	-2.52	-2.39	-2.35	-2.31	-2.26	-2.35	-2.26	-2.19	-2.17	-2.15	-2.11	-2.21	-2.15	-2.09	-2.07	-2.06	-2.02
		(-2.57)	(-2.49)	(-2.38)	(-2.33)	(-2.29)	(-2.24)	(-2.33)	(-2.25)	(-2.18)	(-2.16)	(-2.14)	(-2.10)	(-2.20)	(-2.14)		(-2.06)	(-2.05)	
	30	-2.68	-2.60	-2.53	-2.50	-2.47	-2.43	-2.47	-2.42	-2.37	-2.35	-2.33	-2.30	-2.36	-2.31	-2.28	-2.26	-2.25	-2.22
							(-2.42)												
	50	-2.75	-2.69	-2.62	-2.58	-2.57	-2.52	-2.57	-2.53	-2.49	-2.46	-2.44	-2.43	-2.48	-2.45	-2.41	-2.39	-2.37	-2.36
	70	-2.78	-2.72	-2.64	-2.62	-2.58	-2.57	-2.62	-2.56	-2.52	-2.50	-2.48	-2.47	-2.52	-2.49	-2.45	-2.44	-2.42	-2.41
	100	-2.80	-2.72	-2.67	-2.63	-2.61	-2.57	-2.64	-2.60	-2.55	-2.53	-2.51	-2.49	-2.55	-2.52	-2.49	-2.47	-2.46	-2.44
	200	-2.80	-2.74	-2.68	-2.65	-2.63	-2.59	-2.67	-2.62	-2.58	-2.56	-2.54	-2.52	-2.59	-2.55	-2.52	-2.50	-2.49	-2.47

$k+1=2$

p	(T,N)	1% ($\overline{CADF}$) 20	30	50	70	100	200	5% ($\overline{CADF}$) 20	30	50	70	100	200	10% ($\overline{CADF}$) 20	30	50	70	100	200
0	20	-3.12	-3.02	-2.94	-2.91	-2.86	-2.82	-2.90	-2.85	-2.78	-2.75	-2.73	-2.70	-2.78	-2.74	-2.70	-2.67	-2.65	-2.63
		(-3.11)									(-2.72)								
	30	-3.07	-2.99	-2.92	-2.89	-2.86	-2.82	-2.89	-2.84	-2.78	-2.76	-2.74	-2.72	-2.79	-2.75	-2.71	-2.69	-2.68	-2.66
	50	-3.06	-2.99	-2.93	-2.88	-2.88	-2.83	-2.89	-2.85	-2.81	-2.77	-2.76	-2.73	-2.80	-2.77	-2.74	-2.71	-2.70	-2.68
	70	-3.07	-3.00	-2.93	-2.89	-2.86	-2.83	-2.91	-2.85	-2.81	-2.79	-2.77	-2.74	-2.82	-2.77	-2.75	-2.72	-2.71	-2.69
	100	-3.06	-3.00	-2.92	-2.90	-2.88	-2.83	-2.91	-2.86	-2.81	-2.79	-2.77	-2.75	-2.83	-2.79	-2.75	-2.73	-2.71	-2.70
	200	-3.06	-2.99	-2.94	-2.91	-2.88	-2.84	-2.91	-2.86	-2.82	-2.79	-2.78	-2.75	-2.83	-2.79	-2.75	-2.74	-2.72	-2.70
1	20	-3.09	-2.99	-2.90	-2.88	-2.85	-2.81	-2.83	-2.76	-2.72	-2.67	-2.65	-2.63	-2.69	-2.64	-2.60	-2.57	-2.56	-2.53
		(-3.08)	(-2.97)	(-2.89)	(-2.87)	(-2.84)	(-2.80)	(-2.82)		(-2.71)								(-2.55)	
	30	-3.06	-2.96	-2.89	-2.88	-2.83	-2.80	-2.85	-2.79	-2.74	-2.71	-2.70	-2.67	-2.73	-2.69	-2.65	-2.63	-2.62	-2.60
												(-2.69)							
	50	-3.06	-2.96	-2.90	-2.87	-2.86	-2.82	-2.87	-2.82	-2.78	-2.74	-2.73	-2.71	-2.77	-2.73	-2.70	-2.67	-2.67	-2.65
	70	-3.05	-2.99	-2.90	-2.88	-2.84	-2.82	-2.89	-2.83	-2.78	-2.76	-2.75	-2.73	-2.80	-2.75	-2.72	-2.70	-2.69	-2.67
	100	-3.06	-2.99	-2.91	-2.89	-2.87	-2.82	-2.90	-2.85	-2.80	-2.77	-2.76	-2.73	-2.81	-2.77	-2.73	-2.71	-2.70	-2.68
	200	-3.06	-2.99	-2.93	-2.90	-2.87	-2.83	-2.90	-2.85	-2.81	-2.78	-2.77	-2.75	-2.82	-2.78	-2.75	-2.73	-2.71	-2.70
2	20	-2.88	-2.74	-2.64	-2.60	-2.56	-2.52	-2.57	-2.49	-2.42	-2.38	-2.37	-2.34	-2.42	-2.36	-2.31	-2.27	-2.26	-2.24
		(-2.83)	(-2.72)	(-2.61)	(-2.59)	(-2.55)	(-2.50)	(-2.55)	(-2.47)	(-2.41)	(-2.37)	(-2.36)	(-2.33)	(-2.41)	(-2.35)	(-2.30)	(-2.26)		(-2.23)
	30	-2.93	-2.81	-2.75	-2.72	-2.68	-2.64	-2.68	-2.62	-2.57	-2.55	-2.53	-2.50	-2.57	-2.51	-2.47	-2.46	-2.45	-2.43
		(-2.91)		(-2.74)				(-2.67)											
	50	-2.96	-2.89	-2.83	-2.79	-2.78	-2.74	-2.78	-2.73	-2.70	-2.66	-2.65	-2.62	-2.68	-2.64	-2.61	-2.58	-2.57	-2.55
	70	-3.00	-2.94	-2.84	-2.83	-2.80	-2.77	-2.83	-2.77	-2.72	-2.71	-2.69	-2.67	-2.73	-2.69	-2.66	-2.64	-2.62	-2.61
	100	-3.03	-2.96	-2.88	-2.85	-2.83	-2.79	-2.85	-2.81	-2.76	-2.74	-2.71	-2.70	-2.76	-2.72	-2.69	-2.67	-2.65	-2.64
	200	-3.03	-2.97	-2.91	-2.88	-2.85	-2.81	-2.88	-2.83	-2.79	-2.77	-2.75	-2.72	-2.79	-2.76	-2.73	-2.71	-2.70	-2.68
3	20	-2.96	-2.80	-2.65	-2.58	-2.50	-2.42	-2.57	-2.45	-2.36	-2.31	-2.27	-2.22	-2.37	-2.29	-2.21	-2.18	-2.15	-2.11
		(-2.76)	(-2.63)	(-2.51)	(-2.48)	(-2.41)	(-2.34)	(-2.47)	(-2.35)	(-2.27)	(-2.24)	(-2.21)	(-2.16)	(-2.30)	(-2.22)	(-2.14)	(-2.12)	(-2.10)	(-2.06)
	30	-2.84	-2.76	-2.66	-2.63	-2.62	-2.56	-2.60	-2.52	-2.48	-2.46	-2.43	-2.41	-2.48	-2.41	-2.38	-2.37	-2.34	-2.33
				(-2.65)		(-2.61)													
	50	-2.94	-2.86	-2.81	-2.75	-2.74	-2.71	-2.73	-2.70	-2.65	-2.61	-2.61	-2.58	-2.63	-2.60	-2.57	-2.54	-2.53	-2.51
	70	-2.98	-2.94	-2.83	-2.81	-2.78	-2.76	-2.81	-2.74	-2.71	-2.68	-2.66	-2.64	-2.71	-2.66	-2.63	-2.61	-2.60	-2.58
	100	-3.00	-2.94	-2.86	-2.84	-2.82	-2.78	-2.84	-2.79	-2.74	-2.72	-2.70	-2.68	-2.74	-2.71	-2.67	-2.65	-2.64	-2.62
	200	-3.03	-2.96	-2.90	-2.87	-2.85	-2.81	-2.88	-2.82	-2.78	-2.76	-2.75	-2.72	-2.78	-2.75	-2.72	-2.70	-2.69	-2.67
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.68	-2.56	-2.47	-2.43	-2.40	-2.35	-2.41	-2.34	-2.29	-2.26	-2.24	-2.20	-2.28	-2.23	-2.18	-2.16	-2.14	-2.12
		(-2.66)		(-2.46)			(-2.34)									(-2.22)			
	50	-2.83	-2.76	-2.70	-2.67	-2.65	-2.62	-2.66	-2.59	-2.56	-2.52	-2.51	-2.48	-2.54	-2.50	-2.46	-2.44	-2.43	-2.40
	70	-2.93	-2.86	-2.77	-2.75	-2.72	-2.70	-2.75	-2.68	-2.64	-2.62	-2.60	-2.58	-2.65	-2.59	-2.56	-2.55	-2.53	-2.52
	100	-2.96	-2.91	-2.83	-2.81	-2.78	-2.74	-2.79	-2.75	-2.70	-2.68	-2.66	-2.64	-2.70	-2.66	-2.62	-2.61	-2.59	-2.58
	200	-3.02	-2.94	-2.88	-2.85	-2.83	-2.79	-2.86	-2.81	-2.76	-2.74	-2.73	-2.70	-2.77	-2.73	-2.70	-2.68	-2.67	-2.65

$k+1=3$

p	(T,N)	1% ($\overline{CADF}$)						5% ($\overline{CADF}$)						10% ($\overline{CADF}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-3.26	-3.15	-3.09	-3.04	-3.00	-2.97	-3.01	-2.95	-2.89	-2.86	-2.84	-2.82	-2.89	-2.84	-2.79	-2.77	-2.75	-2.73
			(-3.14)	(-3.08)	(-3.03)		(-2.96)	(-3.00)						(-2.88)	(-2.83)				
	30	-3.25	-3.15	-3.07	-3.03	-3.02	-2.97	-3.04	-2.98	-2.93	-2.90	-2.88	-2.86	-2.93	-2.89	-2.84	-2.82	-2.81	-2.79
	50	-3.23	-3.16	-3.09	-3.06	-3.03	-3.01	-3.05	-3.01	-2.96	-2.94	-2.92	-2.90	-2.97	-2.93	-2.89	-2.87	-2.86	-2.84
		(-3.22)																	
	70	-3.25	-3.17	-3.10	-3.06	-3.04	-3.01	-3.08	-3.03	-2.98	-2.95	-2.93	-2.92	-2.99	-2.94	-2.91	-2.89	-2.88	-2.86
	100	-3.25	-3.17	-3.11	-3.08	-3.06	-3.02	-3.09	-3.04	-2.99	-2.96	-2.95	-2.93	-3.00	-2.96	-2.92	-2.90	-2.89	-2.88
	200	-3.25	-3.18	-3.12	-3.08	-3.06	-3.03	-3.09	-3.04	-3.00	-2.97	-2.96	-2.94	-3.01	-2.97	-2.94	-2.91	-2.91	-2.89
1	20	-3.18	-3.06	-2.97	-2.89	-2.87	-2.84	-2.88	-2.78	-2.71	-2.68	-2.66	-2.64	-2.71	-2.64	-2.58	-2.57	-2.55	-2.52
		(-3.15)	(-3.03)	(-2.95)	(-2.87)	(-2.84)	(-2.83)	(-2.85)	(-2.76)	(-2.68)	(-2.67)	(-2.64)	(-2.63)	(-2.69)	(-2.62)	(-2.57)	(-2.55)	(-2.54)	(-2.51)
	30	-3.16	-3.08	-3.00	-2.95	-2.93	-2.89	-2.92	-2.87	-2.82	-2.78	-2.77	-2.75	-2.81	-2.76	-2.72	-2.69	-2.68	-2.67
	50	-3.21	-3.11	-3.04	-3.01	-2.99	-2.96	-3.00	-2.95	-2.90	-2.87	-2.86	-2.84	-2.90	-2.86	-2.82	-2.80	-2.79	-2.77
	70	-3.21	-3.14	-3.07	-3.03	-3.01	-2.98	-3.06	-2.99	-2.94	-2.91	-2.89	-2.87	-2.95	-2.90	-2.86	-2.84	-2.83	-2.82
	100	-3.24	-3.15	-3.09	-3.05	-3.03	-3.00	-3.06	-3.01	-2.96	-2.93	-2.92	-2.90	-2.96	-2.93	-2.89	-2.87	-2.86	-2.85
	200	-3.25	-3.17	-3.12	-3.08	-3.05	-3.02	-3.09	-3.03	-2.99	-2.96	-2.95	-2.93	-3.00	-2.95	-2.92	-2.90	-2.89	-2.87
2	20	-3.43	-3.17	-2.92	-2.82	-2.75	-2.61	-2.77	-2.64	-2.51	-2.45	-2.41	-2.34	-2.52	-2.42	-2.33	-2.28	-2.25	-2.21
		(-2.85)	(-2.70)	(-2.59)	(-2.50)	(-2.47)	(-2.40)	(-2.50)	(-2.41)	(-2.31)	(-2.26)	(-2.23)	(-2.19)	(-2.32)	(-2.26)	(-2.17)	(-2.14)	(-2.12)	(-2.08)
	30	-2.92	-2.86	-2.76	-2.71	-2.69	-2.64	-2.68	-2.63	-2.55	-2.53	-2.51	-2.49	-2.56	-2.51	-2.46	-2.43	-2.42	-2.40
																(-2.45)			
	50	-3.09	-3.00	-2.93	-2.90	-2.87	-2.84	-2.88	-2.82	-2.77	-2.75	-2.73	-2.71	-2.77	-2.72	-2.68	-2.67	-2.65	-2.64
	70	-3.14	-3.06	-3.00	-2.95	-2.93	-2.90	-2.96	-2.90	-2.85	-2.82	-2.81	-2.79	-2.85	-2.81	-2.77	-2.75	-2.74	-2.72
	100	-3.18	-3.10	-3.04	-3.00	-2.98	-2.95	-3.01	-2.95	-2.90	-2.88	-2.86	-2.84	-2.91	-2.87	-2.83	-2.81	-2.80	-2.78
	200	-3.23	-3.14	-3.08	-3.04	-3.02	-2.99	-3.05	-3.00	-2.96	-2.93	-2.92	-2.90	-2.96	-2.93	-2.89	-2.87	-2.86	-2.85
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.81	-2.70	-2.59	-2.54	-2.50	-2.48	-2.53	-2.45	-2.37	-2.34	-2.31	-2.30	-2.38	-2.32	-2.26	-2.24	-2.21	-2.20
		(-2.80)	(-2.69)	(-2.58)	(-2.53)		(-2.47)	(-2.52)			(-2.33)		(-2.29)	(-2.37)					
	50	-3.00	-2.92	-2.85	-2.83	-2.80	-2.76	-2.80	-2.74	-2.69	-2.66	-2.64	-2.63	-2.68	-2.64	-2.59	-2.57	-2.56	-2.55
																		(-2.57)	
	70	-3.09	-3.03	-2.95	-2.91	-2.88	-2.86	-2.91	-2.85	-2.80	-2.77	-2.76	-2.74	-2.81	-2.75	-2.71	-2.70	-2.68	-2.67
	100	-3.16	-3.07	-3.02	-2.97	-2.96	-2.93	-2.97	-2.92	-2.87	-2.84	-2.83	-2.81	-2.87	-2.83	-2.80	-2.78	-2.76	-2.75
	200	-3.21	-3.14	-3.07	-3.03	-3.01	-2.99	-3.04	-2.99	-2.95	-2.92	-2.90	-2.89	-2.95	-2.91	-2.88	-2.85	-2.85	-2.83
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.63	-2.47	-2.34	-2.28	-2.21	-2.18	-2.31	-2.18	-2.10	-2.06	-2.02	-1.98	-2.13	-2.04	-1.98	-1.94	-1.92	-1.89
		(-2.56)	(-2.40)	(-2.30)	(-2.24)	(-2.18)	(-2.15)	(-2.26)	(-2.15)	(-2.07)	(-2.04)	(-1.99)	(-1.96)	(-2.10)	(-2.01)	(-1.96)	(-1.93)	(-1.90)	(-1.87)
	50	-2.86	-2.79	-2.71	-2.69	-2.66	-2.61	-2.65	-2.59	-2.54	-2.52	-2.49	-2.47	-2.54	-2.49	-2.45	-2.42	-2.41	-2.39
	70	-2.99	-2.93	-2.87	-2.83	-2.79	-2.77	-2.81	-2.75	-2.70	-2.67	-2.66	-2.64	-2.71	-2.66	-2.62	-2.60	-2.58	-2.57
	100	-3.10	-3.02	-2.95	-2.92	-2.91	-2.87	-2.91	-2.85	-2.81	-2.79	-2.77	-2.75	-2.80	-2.76	-2.73	-2.71	-2.70	-2.68
	200	-3.19	-3.11	-3.05	-3.01	-2.98	-2.96	-3.01	-2.96	-2.92	-2.89	-2.88	-2.86	-2.92	-2.88	-2.85	-2.83	-2.81	-2.80

$k+1=4$

p	(T,N)	1% ($\overline{CADF}$)						5% ($\overline{CADF}$)						10% ($\overline{CADF}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-3.39	-3.29	-3.19	-3.13	-3.09	-3.08	-3.10	-3.03	-2.97	-2.94	-2.92	-2.90	-2.96	-2.90	-2.87	-2.84	-2.82	-2.80
		(-3.37)	(-3.28)	(-3.18)	(-3.12)		(-3.07)	(-3.09)	(-3.02)	(-2.96)	(-2.93)	(-2.91)				(-2.89)	(-2.86)	(-2.83)	(-2.79)
	30	-3.38	-3.26	-3.20	-3.16	-3.14	-3.10	-3.16	-3.09	-3.04	-3.01	-3.00	-2.96	-3.05	-2.99	-2.95	-2.93	-2.91	-2.89
	50	-3.39	-3.31	-3.25	-3.20	-3.18	-3.15	-3.20	-3.15	-3.11	-3.07	-3.06	-3.04	-3.11	-3.07	-3.03	-3.01	-2.99	-2.98
	70	-3.41	-3.32	-3.25	-3.24	-3.19	-3.17	-3.23	-3.17	-3.13	-3.10	-3.09	-3.07	-3.13	-3.09	-3.06	-3.04	-3.02	-3.01
	100	-3.41	-3.33	-3.28	-3.24	-3.22	-3.18	-3.25	-3.20	-3.15	-3.12	-3.10	-3.09	-3.16	-3.12	-3.08	-3.06	-3.04	-3.03
	200	-3.43	-3.34	-3.30	-3.26	-3.23	-3.20	-3.27	-3.21	-3.17	-3.14	-3.13	-3.11	-3.18	-3.13	-3.10	-3.09	-3.07	-3.05
1	20	-3.43	-3.26	-3.05	-2.99	-2.93	-2.86	-2.97	-2.85	-2.74	-2.68	-2.65	-2.61	-2.74	-2.66	-2.59	-2.53	-2.51	-2.48
		(-3.17)	(-3.03)	(-2.91)	(-2.83)	(-2.79)	(-2.76)	(-2.84)	(-2.73)	(-2.65)	(-2.59)	(-2.56)	(-2.53)	(-2.64)	(-2.57)	(-2.50)	(-2.46)	(-2.44)	(-2.41)
	30	-3.23	-3.13	-3.03		-2.97	-2.93	-2.97	-2.90	-2.84	-2.81	-2.79	-2.77	-2.83	-2.79	-2.74	-2.72	-2.70	-2.68
		(-3.22)			(-2.99)											(-2.78)			
	50	-3.31	-3.22	-3.17	-3.12	-3.09	-3.07	-3.11	-3.05	-3.00	-2.98	-2.96	-2.94	-3.00	-2.96	-2.92	-2.90	-2.89	-2.87
		(-3.32)																	
	70	-3.34	-3.26	-3.21	-3.18	-3.14	-3.11	-3.16	-3.11	-3.06	-3.03	-3.02	-3.00	-3.06	-3.02	-2.99	-2.96	-2.95	-2.94
	100	-3.37	-3.29	-3.23	-3.20	-3.18	-3.15	-3.20	-3.15	-3.10	-3.08	-3.05	-3.04	-3.11	-3.07	-3.03	-3.01	-2.99	-2.98
	200	-3.42	-3.34	-3.27	-3.24	-3.22	-3.19	-3.25	-3.19	-3.15	-3.13	-3.10	-3.08	-3.16	-3.11	-3.08	-3.06	-3.05	-3.03
2	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.92	-2.77	-2.67	-2.62	-2.60	-2.55	-2.62	-2.54	-2.45	-2.43	-2.41	-2.38	-2.47	-2.41	-2.34	-2.32	-2.31	-2.29
		(-2.91)	(-2.76)	(-2.66)		(-2.59)													
	50	-3.17	-3.06	-2.99	-2.96	-2.92	-2.90	-2.94	-2.87	-2.83	-2.80	-2.78	-2.76	-2.82	-2.78	-2.73	-2.71	-2.70	-2.68
	70	-3.24	-3.16	-3.09	-3.07	-3.03	-3.00	-3.04	-2.99	-2.94	-2.91	-2.90	-2.88	-2.95	-2.90	-2.86	-2.84	-2.83	-2.81
	100	-3.30	-3.23	-3.16	-3.13	-3.10	-3.07	-3.12	-3.07	-3.02	-3.00	-2.97	-2.96	-3.02	-2.99	-2.95	-2.93	-2.91	-2.90
	200	-3.37	-3.29	-3.24	-3.20	-3.18	-3.15	-3.21	-3.15	-3.11	-3.09	-3.07	-3.05	-3.12	-3.07	-3.04	-3.03	-3.01	-2.99
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-2.85	-2.75	-2.53	-2.45	-2.36	-2.31	-2.46	-2.36	-2.22	-2.18	-2.14	-2.10	-2.27	-2.17	-2.09	-2.05	-2.02	-1.99
		(-2.70)	(-2.55)	(-2.39)	(-2.35)	(-2.28)	(-2.25)	(-2.37)	(-2.27)	(-2.15)	(-2.12)	(-2.08)	(-2.05)	(-2.20)	(-2.11)	(-2.04)	(-2.00)	(-1.98)	(-1.95)
	50	-3.04	-2.94	-2.86	-2.83	-2.79	-2.76	-2.81	-2.74	-2.68	-2.66	-2.64	-2.61	-2.69	-2.63	-2.59	-2.57	-2.55	-2.53
							(-2.77)												
	70	-3.16	-3.11	-3.02	-2.99	-2.95	-2.93	-2.96	-2.91	-2.86	-2.84	-2.81	-2.79	-2.85	-2.81	-2.78	-2.75	-2.74	-2.72
	100	-3.26	-3.19	-3.12	-3.09	-3.06	-3.03	-3.08	-3.02	-2.97	-2.95	-2.93	-2.91	-2.97	-2.93	-2.89	-2.87	-2.86	-2.85
	200	-3.34	-3.28	-3.22	-3.19	-3.16	-3.13	-3.18	-3.13	-3.09	-3.06	-3.05	-3.03	-3.09	-3.05	-3.02	-3.00	-2.98	-2.97
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	50	-2.83	-2.72	-2.66	-2.62	-2.58	-2.54	-2.59	-2.53	-2.47	-2.44	-2.42	-2.38	-2.47	-2.42	-2.37	-2.35	-2.33	-2.30
	70	-3.06	-2.97	-2.89	-2.85	-2.82	-2.80	-2.84	-2.78	-2.73	-2.70	-2.68	-2.66	-2.73	-2.67	-2.64	-2.61	-2.60	-2.58
	100	-3.18	-3.11	-3.05	-3.00	-2.99	-2.95	-2.98	-2.94	-2.89	-2.86	-2.84	-2.83	-2.88	-2.85	-2.81	-2.78	-2.77	-2.76
	200	-3.32	-3.24	-3.18	-3.15	-3.12	-3.10	-3.15	-3.09	-3.05	-3.03	-3.01	-2.99	-3.05	-3.01	-2.98	-2.96	-2.94	-2.93

Notes: The critical values are obtained by stochastic simulation. The data generating process is $y_{it} = y_{it-1} + u_{it}$, where $u_{it} \sim iidN(0,1)$, with $y_{i0} = 0$, and the jth element of the $k \times 1$ vector of additional regressors, x_{it}, are generated as $x_{ijt} = x_{ijt-1} + v_{ijt}$, where $v_{ijt} \sim iidN(0,1)$ and $x_{ij0} = 0$, $i = 1, 2, ..., N$; $j = 1, 2, ..., k$; $t = -p, ..., T$. The $CADF_i$ statistic is computed as the t-ratio of the coefficient on y_{it-1} of the regression of Δy_{it} on $y_{it-1}, w'_{it,p} = (\bar{z}'_{t-1}, \Delta \bar{z}'_t, \Delta \bar{z}'_{t-1}, ..., \Delta \bar{z}'_{t-p}; \Delta y_{i,t-1}, ..., \Delta y_{i,t-p})$, including an intercept and a linear trend, with $\bar{z}_t = N^{-1} \sum_{i=1}^{N} (y_{it}, x'_{it})'$, and the average of the individual statistics is computed as $\overline{CADF} = N^{-1} \sum_{i=1}^{N} CADF_i$. $(100 \times \alpha)\%$ critical values are obtained as the $1 - \alpha$ quantiles of $\overline{CADF}$ for $\alpha = 0.01, 0.05, 0.1$. The critical values for the truncated version of the test statistics are indicated in parentheses if they differ from the non-truncated ones. Computations are based on 10000 replications.

Table S2(a) : Critical Values of Individual Cross-Sectionally Augmented Dickey-Fuller Distribution (Case I: No Intercept and No Trend)

		$k+1=1$																	
		1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
p	(T,N)	20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-3.44	-3.60	-3.42	-3.49	-3.52	-3.48	-2.68	-2.72	-2.68	-2.67	-2.72	-2.72	-2.29	-2.30	-2.29	-2.27	-2.30	-2.32
	30	-3.36	-3.42	-3.40	-3.36	-3.38	-3.34	-2.66	-2.62	-2.61	-2.66	-2.67	-2.66	-2.27	-2.27	-2.24	-2.28	-2.29	-2.28
	50	-3.34	-3.33	-3.35	-3.31	-3.27	-3.31	-2.63	-2.63	-2.62	-2.62	-2.61	-2.62	-2.27	-2.26	-2.27	-2.24	-2.28	-2.27
	70	-3.28	-3.27	-3.31	-3.24	-3.30	-3.30	-2.61	-2.61	-2.61	-2.64	-2.65	-2.63	-2.26	-2.27	-2.28	-2.28	-2.26	-2.27
	100	-3.25	-3.20	-3.25	-3.25	-3.27	-3.21	-2.63	-2.61	-2.61	-2.61	-2.59	-2.58	-2.28	-2.30	-2.27	-2.25	-2.26	-2.26
	200	-3.20	-3.27	-3.22	-3.21	-3.19	-3.23	-2.58	-2.66	-2.59	-2.61	-2.58	-2.58	-2.26	-2.29	-2.27	-2.28	-2.25	-2.23
1	20	-3.65	-3.58	-3.57	-3.51	-3.58	-3.57	-2.73	-2.73	-2.69	-2.71	-2.72	-2.73	-2.32	-2.32	-2.29	-2.30	-2.29	-2.32
	30	-3.45	-3.43	-3.37	-3.37	-3.38	-3.37	-2.66	-2.64	-2.64	-2.64	-2.66	-2.64	-2.28	-2.29	-2.28	-2.27	-2.31	-2.29
	50	-3.33	-3.34	-3.34	-3.31	-3.26	-3.37	-2.65	-2.63	-2.64	-2.64	-2.60	-2.63	-2.27	-2.27	-2.27	-2.27	-2.27	-2.27
	70	-3.27	-3.27	-3.36	-3.28	-3.32	-3.32	-2.61	-2.61	-2.63	-2.62	-2.62	-2.60	-2.25	-2.27	-2.27	-2.27	-2.27	-2.27
	100	-3.28	-3.26	-3.26	-3.28	-3.21	-3.20	-2.63	-2.62	-2.62	-2.60	-2.60	-2.56	-2.27	-2.29	-2.28	-2.26	-2.28	-2.26
	200	-3.21	-3.20	-3.22	-3.19	-3.17	-3.20	-2.58	-2.62	-2.58	-2.60	-2.57	-2.58	-2.26	-2.29	-2.26	-2.27	-2.25	-2.24
2	20	-3.54	-3.65	-3.51	-3.54	-3.48	-3.52	-2.68	-2.66	-2.64	-2.66	-2.65	-2.67	-2.26	-2.25	-2.23	-2.22	-2.23	-2.27
	30	-3.36	-3.36	-3.35	-3.39	-3.33	-3.34	-2.62	-2.64	-2.63	-2.58	-2.58	-2.60	-2.23	-2.22	-2.22	-2.23	-2.23	-2.23
	50	-3.25	-3.32	-3.35	-3.26	-3.23	-3.33	-2.63	-2.60	-2.62	-2.60	-2.58	-2.61	-2.25	-2.24	-2.25	-2.25	-2.22	-2.23
	70	-3.24	-3.23	-3.32	-3.24	-3.26	-3.29	-2.56	-2.57	-2.60	-2.61	-2.57	-2.58	-2.23	-2.24	-2.26	-2.25	-2.25	-2.27
	100	-3.26	-3.19	-3.29	-3.25	-3.22	-3.21	-2.60	-2.60	-2.62	-2.61	-2.59	-2.56	-2.26	-2.28	-2.26	-2.25	-2.24	-2.25
	200	-3.22	-3.20	-3.19	-3.22	-3.14	-3.24	-2.57	-2.62	-2.57	-2.61	-2.57	-2.57	-2.25	-2.27	-2.25	-2.25	-2.25	-2.24
3	20	-3.70	-3.71	-3.64	-3.64	-3.71	-3.50	-2.72	-2.72	-2.69	-2.68	-2.70	-2.68	-2.26	-2.28	-2.24	-2.24	-2.26	-2.24
	30	-3.44	-3.44	-3.38	-3.42	-3.35	-3.40	-2.62	-2.61	-2.62	-2.64	-2.61	-2.59	-2.23	-2.20	-2.23	-2.22	-2.23	-2.21
	50	-3.32	-3.25	-3.28	-3.21	-3.26	-3.33	-2.61	-2.59	-2.60	-2.58	-2.56	-2.63	-2.26	-2.24	-2.25	-2.25	-2.22	-2.27
	70	-3.21	-3.20	-3.29	-3.28	-3.24	-3.25	-2.58	-2.57	-2.60	-2.59	-2.60	-2.60	-2.25	-2.24	-2.25	-2.25	-2.25	-2.26
	100	-3.23	-3.22	-3.30	-3.27	-3.25	-3.20	-2.60	-2.59	-2.60	-2.58	-2.58	-2.58	-2.25	-2.25	-2.25	-2.26	-2.24	-2.25
	200	-3.19	-3.27	-3.24	-3.23	-3.14	-3.22	-2.57	-2.62	-2.56	-2.60	-2.56	-2.58	-2.26	-2.28	-2.25	-2.27	-2.24	-2.24
4	20	-3.69	-3.73	-3.57	-3.65	-3.75	-3.60	-2.65	-2.68	-2.70	-2.66	-2.68	-2.65	-2.19	-2.20	-2.22	-2.19	-2.21	-2.18
	30	-3.33	-3.36	-3.38	-3.36	-3.35	-3.30	-2.58	-2.56	-2.59	-2.58	-2.59	-2.56	-2.18	-2.16	-2.19	-2.19	-2.18	-2.19
	50	-3.27	-3.26	-3.23	-3.25	-3.28	-3.29	-2.58	-2.55	-2.56	-2.57	-2.55	-2.57	-2.23	-2.19	-2.24	-2.20	-2.19	-2.23
	70	-3.24	-3.20	-3.26	-3.33	-3.25	-3.26	-2.57	-2.55	-2.59	-2.58	-2.56	-2.60	-2.20	-2.21	-2.24	-2.21	-2.22	-2.25
	100	-3.22	-3.15	-3.23	-3.24	-3.22	-3.17	-2.57	-2.59	-2.57	-2.56	-2.56	-2.56	-2.24	-2.24	-2.22	-2.23	-2.21	-2.23
	200	-3.15	-3.22	-3.23	-3.17	-3.17	-3.22	-2.56	-2.63	-2.56	-2.61	-2.56	-2.56	-2.25	-2.28	-2.23	-2.27	-2.24	-2.23

		$k+1=2$																	
		1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
p	(T,N)	20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-4.07	-4.08	-3.98	-4.05	-4.04	-4.14	-3.13	-3.18	-3.13	-3.16	-3.15	-3.17	-2.71	-2.72	-2.71	-2.74	-2.73	-2.75
	30	-3.86	-3.90	-3.78	-3.88	-3.88	-3.89	-3.08	-3.06	-3.05	-3.09	-3.10	-3.10	-2.69	-2.69	-2.69	-2.69	-2.68	-2.71
	50	-3.71	-3.72	-3.72	-3.76	-3.69	-3.75	-3.05	-3.00	-3.04	-3.02	-3.03	-3.04	-2.69	-2.66	-2.69	-2.67	-2.68	-2.67
	70	-3.69	-3.79	-3.69	-3.65	-3.79	-3.77	-3.00	-3.06	-3.07	-3.06	-3.04	-3.04	-2.67	-2.72	-2.70	-2.70	-2.70	-2.68
	100	-3.71	-3.70	-3.68	-3.67	-3.66	-3.70	-3.03	-3.05	-3.00	-3.03	-3.00	-3.00	-2.66	-2.69	-2.66	-2.67	-2.67	-2.68
	200	-3.69	-3.73	-3.66	-3.65	-3.66	-3.63	-3.00	-3.03	-3.02	-3.02	-3.01	-3.01	-2.68	-2.71	-2.69	-2.68	-2.68	-2.64
1	20	-4.25	-4.24	-4.05	-4.31	-4.22	-4.22	-3.20	-3.21	-3.17	-3.19	-3.17	-3.20	-2.72	-2.73	-2.71	-2.73	-2.67	-2.74
	30	-3.87	-3.95	-3.83	-3.91	-3.94	-3.82	-3.10	-3.06	-3.07	-3.11	-3.09	-3.10	-2.70	-2.67	-2.69	-2.70	-2.68	-2.71
	50	-3.77	-3.74	-3.72	-3.73	-3.77	-3.80	-3.04	-3.03	-3.03	-3.02	-3.02	-3.05	-2.70	-2.67	-2.68	-2.65	-2.66	-2.66
	70	-3.69	-3.77	-3.72	-3.75	-3.74	-3.70	-3.00	-3.05	-3.04	-3.04	-3.05	-3.03	-2.66	-2.70	-2.68	-2.70	-2.68	-2.66
	100	-3.68	-3.70	-3.65	-3.66	-3.71	-3.66	-3.00	-3.00	-3.01	-3.03	-3.01	-3.01	-2.69	-2.67	-2.66	-2.68	-2.68	-2.67
	200	-3.69	-3.67	-3.63	-3.67	-3.73	-3.66	-3.02	-3.02	-3.00	-3.01	-3.00	-2.99	-2.67	-2.68	-2.68	-2.66	-2.67	-2.66
2	20	-4.29	-4.15	-4.28	-4.33	-4.14	-4.30	-3.10	-3.14	-3.14	-3.18	-3.10	-3.11	-2.60	-2.66	-2.63	-2.65	-2.61	-2.61
	30	-3.89	-3.84	-3.89	-3.99	-3.84	-3.86	-3.01	-3.00	-3.06	-3.04	-3.02	-3.02	-2.62	-2.60	-2.64	-2.63	-2.60	-2.65
	50	-3.73	-3.71	-3.74	-3.69	-3.73	-3.79	-3.00	-3.01	-3.01	-3.00	-3.00	-3.00	-2.63	-2.64	-2.63	-2.61	-2.63	-2.63
	70	-3.67	-3.74	-3.71	-3.73	-3.68	-3.68	-3.00	-3.02	-2.99	-3.04	-3.01	-3.01	-2.63	-2.66	-2.64	-2.66	-2.64	-2.64
	100	-3.63	-3.61	-3.62	-3.59	-3.63	-3.65	-3.00	-3.00	-3.00	-3.02	-3.00	-2.98	-2.66	-2.66	-2.65	-2.66	-2.65	-2.65
	200	-3.65	-3.65	-3.63	-3.64	-3.62	-3.63	-3.01	-3.00	-2.98	-3.00	-3.02	-3.00	-2.66	-2.67	-2.66	-2.67	-2.66	-2.65
3	20	-4.86	-4.85	-4.87	-4.88	-4.86	-4.85	-3.22	-3.37	-3.34	-3.30	-3.33	-3.31	-2.65	-2.76	-2.72	-2.69	-2.71	-2.68
	30	-3.91	-3.90	-3.98	-3.98	-3.93	-3.97	-3.04	-3.02	-3.05	-3.07	-3.04	-3.05	-2.62	-2.59	-2.65	-2.63	-2.59	-2.65
	50	-3.70	-3.70	-3.77	-3.69	-3.76	-3.75	-3.03	-3.00	-3.01	-2.99	-3.02	-3.02	-2.65	-2.63	-2.60	-2.59	-2.63	-2.63
	70	-3.66	-3.72	-3.72	-3.74	-3.70	-3.70	-2.99	-3.02	-3.01	-3.02	-3.01	-2.98	-2.64	-2.64	-2.63	-2.64	-2.65	-2.62
	100	-3.61	-3.63	-3.67	-3.61	-3.63	-3.67	-2.97	-3.01	-2.99	-3.00	-2.99	-3.00	-2.64	-2.65	-2.64	-2.66	-2.64	-2.65
	200	-3.66	-3.64	-3.63	-3.59	-3.64	-3.65	-3.01	-3.02	-3.00	-3.00	-3.01	-2.97	-2.65	-2.68	-2.67	-2.67	-2.67	-2.65
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-3.97	-4.03	-3.96	-4.16	-3.94	-4.07	-3.01	-3.00	-3.03	-3.08	-2.93	-3.02	-2.54	-2.53	-2.56	-2.56	-2.53	-2.55
	50	-3.71	-3.75	-3.66	-3.70	-3.70	-3.75	-3.00	-3.00	-2.95	-2.94	-2.99	-2.98	-2.59	-2.60	-2.56	-2.55	-2.58	-2.60
	70	-3.67	-3.70	-3.73	-3.69	-3.63	-3.69	-2.97	-2.99	-3.00	-2.98	-3.00	-2.97	-2.62	-2.61	-2.63	-2.62	-2.61	-2.61
	100	-3.60	-3.61	-3.66	-3.60	-3.63	-3.62	-2.96	-2.96	-2.96	-2.96	-2.97	-3.00	-2.61	-2.63	-2.61	-2.61	-2.60	-2.63
	200	-3.66	-3.64	-3.60	-3.62	-3.60	-3.63	-2.99	-3.00	-3.00	-2.98	-3.00	-2.94	-2.65	-2.67	-2.65	-2.65	-2.66	-2.63

$k+1=3$

p	(T,N)	1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-4.64	-4.42	-4.55	-4.54	-4.54	-4.50	-3.51	-3.51	-3.53	-3.48	-3.51	-3.44	-3.02	-3.01	-3.07	-3.02	-3.05	-2.99
	30	-4.24	-4.15	-4.28	-4.28	-4.24	-4.24	-3.43	-3.38	-3.40	-3.43	-3.46	-3.42	-3.00	-2.97	-3.00	-3.02	-3.04	-3.01
	50	-4.16	-4.10	-4.14	-4.08	-4.09	-4.09	-3.40	-3.39	-3.37	-3.37	-3.35	-3.40	-3.02	-3.00	-2.99	-2.99	-2.96	-3.02
	70	-4.05	-4.07	-4.07	-4.06	-4.13	-4.09	-3.36	-3.37	-3.36	-3.35	-3.39	-3.39	-3.00	-3.01	-3.00	-3.00	-3.03	-3.01
	100	-4.01	-4.07	-3.94	-4.06	-4.03	-4.05	-3.35	-3.37	-3.35	-3.36	-3.33	-3.35	-3.02	-3.01	-2.99	-2.99	-3.02	-2.97
	200	-4.05	-3.99	-3.93	-3.95	-3.92	-3.97	-3.37	-3.33	-3.33	-3.33	-3.33	-3.37	-3.03	-2.99	-2.99	-2.99	-3.00	-3.00
1	20	-4.83	-4.84	-4.79	-4.82	-4.85	-4.70	-3.57	-3.62	-3.55	-3.52	-3.52	-3.55	-2.99	-3.04	-3.02	-2.99	-3.00	-2.99
	30	-4.35	-4.20	-4.28	-4.37	-4.36	-4.27	-3.37	-3.36	-3.40	-3.41	-3.45	-3.41	-2.97	-2.93	-2.94	-2.97	-3.00	-2.97
	50	-4.10	-4.07	-4.17	-4.07	-4.05	-4.11	-3.40	-3.37	-3.37	-3.35	-3.32	-3.35	-2.97	-2.98	-2.97	-2.98	-2.93	-2.99
	70	-4.02	-4.12	-4.06	-4.02	-4.14	-4.10	-3.34	-3.34	-3.33	-3.36	-3.40	-3.38	-2.98	-2.99	-2.99	-2.99	-3.02	-3.00
	100	-3.99	-4.05	-4.04	-4.02	-4.07	-4.00	-3.31	-3.36	-3.35	-3.36	-3.36	-3.32	-2.98	-3.00	-2.98	-2.98	-3.01	-2.98
	200	-4.00	-4.00	-3.95	-3.94	-3.93	-3.98	-3.38	-3.32	-3.32	-3.32	-3.34	-3.36	-3.03	-2.97	-2.99	-2.99	-2.99	-3.00
2	20	-5.77	-5.78	-5.37	-5.51	-5.53	-5.56	-3.69	-3.72	-3.60	-3.77	-3.63	-3.62	-2.93	-2.97	-2.88	-2.98	-2.89	-2.90
	30	-4.33	-4.23	-4.23	-4.34	-4.43	-4.23	-3.34	-3.29	-3.34	-3.38	-3.34	-3.31	-2.86	-2.84	-2.89	-2.91	-2.86	-2.85
	50	-4.02	-4.12	-4.22	-4.10	-4.00	-4.05	-3.31	-3.32	-3.33	-3.30	-3.25	-3.30	-2.91	-2.93	-2.91	-2.92	-2.88	-2.92
	70	-3.98	-4.10	-4.04	-3.94	-4.13	-4.08	-3.31	-3.34	-3.31	-3.31	-3.35	-3.35	-2.92	-2.95	-2.96	-2.95	-2.97	-2.97
	100	-3.91	-4.06	-3.98	-3.98	-4.01	-4.07	-3.30	-3.33	-3.34	-3.32	-3.30	-3.30	-2.94	-2.97	-2.99	-2.96	-2.97	-2.93
	200	-4.03	-3.92	-3.89	-3.93	-3.95	-4.01	-3.36	-3.31	-3.29	-3.32	-3.31	-3.34	-3.03	-2.97	-2.96	-2.97	-2.98	-2.97
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-4.58	-4.48	-4.53	-4.51	-4.63	-4.53	-3.34	-3.31	-3.35	-3.39	-3.34	-3.38	-2.80	-2.80	-2.85	-2.87	-2.79	-2.85
	50	-4.05	-4.10	-4.14	-4.12	-4.06	-4.09	-3.30	-3.33	-3.31	-3.30	-3.28	-3.29	-2.90	-2.91	-2.87	-2.90	-2.87	-2.90
	70	-4.08	-4.09	-3.99	-4.02	-4.06	-4.03	-3.27	-3.30	-3.31	-3.28	-3.35	-3.33	-2.91	-2.94	-2.92	-2.92	-2.93	-2.95
	100	-3.91	-4.02	-4.03	-3.95	-3.99	-3.97	-3.27	-3.30	-3.32	-3.29	-3.31	-3.30	-2.94	-2.96	-2.96	-2.96	-2.96	-2.93
	200	-4.01	-3.94	-3.95	-3.90	-3.91	-4.01	-3.38	-3.30	-3.29	-3.33	-3.33	-3.32	-3.02	-2.97	-2.95	-2.98	-2.97	-2.96
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-4.83	-4.71	-4.93	-4.98	-4.86	-4.73	-3.34	-3.35	-3.46	-3.45	-3.39	-3.37	-2.74	-2.72	-2.79	-2.81	-2.77	-2.78
	50	-4.11	-4.04	-4.10	-4.10	-4.03	-4.01	-3.29	-3.24	-3.26	-3.27	-3.23	-3.28	-2.86	-2.82	-2.83	-2.83	-2.81	-2.83
	70	-4.05	-3.98	-4.03	-3.94	-4.03	-4.06	-3.23	-3.29	-3.26	-3.22	-3.32	-3.31	-2.88	-2.91	-2.90	-2.86	-2.92	-2.89
	100	-3.92	-3.98	-3.94	-3.95	-4.03	-3.97	-3.24	-3.28	-3.26	-3.30	-3.29	-3.24	-2.90	-2.91	-2.92	-2.89	-2.92	-2.90
	200	-3.99	-3.92	-3.91	-3.95	-3.92	-3.96	-3.35	-3.29	-3.28	-3.29	-3.31	-3.32	-3.00	-2.95	-2.93	-2.97	-2.96	-2.96

$k+1=4$

p	(T,N)	1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-5.06	-5.03	-4.98	-5.01	-4.97	-4.96	-3.80	-3.82	-3.79	-3.78	-3.80	-3.78	-3.28	-3.26	-3.28	-3.30	-3.29	-3.28
	30	-4.64	-4.56	-4.63	-4.52	-4.59	-4.62	-3.76	-3.65	-3.70	-3.68	-3.74	-3.70	-3.28	-3.22	-3.24	-3.27	-3.30	-3.25
	50	-4.44	-4.41	-4.38	-4.37	-4.31	-4.45	-3.66	-3.65	-3.63	-3.61	-3.57	-3.64	-3.26	-3.26	-3.24	-3.23	-3.22	-3.25
	70	-4.29	-4.37	-4.32	-4.22	-4.38	-4.36	-3.63	-3.67	-3.65	-3.60	-3.62	-3.63	-3.27	-3.30	-3.27	-3.25	-3.27	-3.26
	100	-4.31	-4.31	-4.29	-4.29	-4.28	-4.34	-3.62	-3.62	-3.61	-3.64	-3.57	-3.63	-3.25	-3.25	-3.24	-3.26	-3.23	-3.28
	200	-4.20	-4.26	-4.22	-4.24	-4.22	-4.23	-3.60	-3.64	-3.62	-3.64	-3.61	-3.61	-3.25	-3.25	-3.26	-3.28	-3.24	-3.26
1	20	-5.83	-5.81	-5.73	-5.66	-5.78	-5.67	-4.05	-4.00	-3.88	-3.92	-3.95	-3.94	-3.26	-3.24	-3.20	-3.22	-3.23	-3.24
	30	-4.57	-4.62	-4.69	-4.68	-4.65	-4.75	-3.69	-3.62	-3.65	-3.67	-3.64	-3.74	-3.22	-3.15	-3.17	-3.20	-3.20	-3.22
	50	-4.42	-4.37	-4.37	-4.48	-4.33	-4.39	-3.62	-3.62	-3.63	-3.59	-3.58	-3.59	-3.21	-3.23	-3.21	-3.18	-3.19	-3.22
	70	-4.32	-4.37	-4.36	-4.34	-4.33	-4.36	-3.60	-3.64	-3.62	-3.59	-3.58	-3.62	-3.24	-3.26	-3.24	-3.22	-3.23	-3.23
	100	-4.25	-4.31	-4.30	-4.30	-4.25	-4.32	-3.58	-3.60	-3.58	-3.65	-3.57	-3.59	-3.20	-3.21	-3.23	-3.25	-3.20	-3.22
	200	-4.19	-4.23	-4.23	-4.26	-4.23	-4.21	-3.58	-3.61	-3.57	-3.62	-3.59	-3.59	-3.24	-3.22	-3.26	-3.26	-3.23	-3.25
2	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-4.78	-4.74	-4.75	-4.75	-4.70	-4.85	-3.58	-3.57	-3.56	-3.61	-3.58	-3.57	-3.03	-2.99	-3.04	-3.03	-3.04	-3.06
	50	-4.32	-4.32	-4.34	-4.31	-4.30	-4.34	-3.57	-3.56	-3.54	-3.51	-3.51	-3.49	-3.13	-3.13	-3.12	-3.11	-3.09	-3.10
	70	-4.28	-4.37	-4.39	-4.29	-4.26	-4.36	-3.54	-3.59	-3.53	-3.56	-3.55	-3.56	-3.16	-3.20	-3.17	-3.18	-3.16	-3.17
	100	-4.23	-4.22	-4.30	-4.24	-4.24	-4.28	-3.53	-3.52	-3.55	-3.58	-3.54	-3.56	-3.17	-3.19	-3.20	-3.22	-3.17	-3.19
	200	-4.20	-4.23	-4.19	-4.22	-4.21	-4.19	-3.57	-3.58	-3.56	-3.60	-3.55	-3.56	-3.23	-3.22	-3.21	-3.23	-3.21	-3.23
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-5.60	-5.30	-5.45	-5.38	-5.39	-5.55	-3.68	-3.67	-3.64	-3.60	-3.62	-3.77	-3.01	-2.98	-2.99	-2.96	-2.94	-3.05
	50	-4.39	-4.37	-4.32	-4.43	-4.23	-4.30	-3.51	-3.52	-3.48	-3.53	-3.48	-3.48	-3.10	-3.09	-3.05	-3.06	-3.04	-3.05
	70	-4.27	-4.35	-4.29	-4.25	-4.25	-4.31	-3.53	-3.55	-3.54	-3.55	-3.53	-3.58	-3.10	-3.14	-3.14	-3.14	-3.15	-3.15
	100	-4.22	-4.23	-4.26	-4.26	-4.29	-4.25	-3.54	-3.52	-3.54	-3.58	-3.56	-3.55	-3.18	-3.15	-3.18	-3.20	-3.16	-3.19
	200	-4.27	-4.20	-4.28	-4.23	-4.21	-4.16	-3.59	-3.57	-3.58	-3.59	-3.56	-3.56	-3.23	-3.20	-3.21	-3.22	-3.21	-3.21
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	50	-4.46	-4.30	-4.28	-4.39	-4.31	-4.36	-3.44	-3.42	-3.38	-3.44	-3.41	-3.44	-3.00	-2.98	-2.95	-2.99	-2.94	-2.95
	70	-4.24	-4.31	-4.24	-4.27	-4.25	-4.30	-3.48	-3.49	-3.50	-3.45	-3.48	-3.50	-3.06	-3.08	-3.07	-3.05	-3.07	-3.09
	100	-4.20	-4.22	-4.24	-4.17	-4.24	-4.28	-3.53	-3.48	-3.49	-3.51	-3.51	-3.52	-3.11	-3.13	-3.14	-3.15	-3.14	-3.13
	200	-4.25	-4.17	-4.22	-4.22	-4.16	-4.16	-3.55	-3.54	-3.57	-3.58	-3.53	-3.54	-3.21	-3.18	-3.19	-3.21	-3.18	-3.17

Notes: See notes to **Table S1(b)** **The critical values of non truncated version of CADFi statistic are reported here.**

Table S2(b) : Critical Values of Individual Cross-Sectionally Augmented Dickey-Fuller Distribution (Case II: Intercept Only)

$k+1=1$

p	(T,N)	1% ($CADF_{i,k+1}$) 20	30	50	70	100	200	5% ($CADF_{i,k+1}$) 20	30	50	70	100	200	10% ($CADF_{i,k+1}$) 20	30	50	70	100	200
0	20	-4.23	-4.28	-4.19	-4.36	-4.35	-4.39	-3.39	-3.43	-3.37	-3.42	-3.43	-3.45	-2.98	-3.01	-3.00	-3.00	-3.01	-2.98
	30	-4.07	-4.19	-4.10	-4.04	-4.12	-4.05	-3.32	-3.34	-3.31	-3.29	-3.35	-3.33	-2.95	-2.94	-2.94	-2.95	-2.97	-2.96
	50	-3.99	-3.98	-3.92	-3.88	-4.03	-3.97	-3.30	-3.26	-3.27	-3.25	-3.26	-3.28	-2.94	-2.93	-2.93	-2.91	-2.93	-2.94
	70	-3.94	-3.88	-3.90	-3.89	-3.92	-3.86	-3.31	-3.27	-3.25	-3.22	-3.29	-3.27	-2.95	-2.93	-2.93	-2.91	-2.95	-2.93
	100	-3.88	-3.83	-3.86	-3.91	-3.86	-3.80	-3.30	-3.25	-3.23	-3.26	-3.26	-3.24	-2.94	-2.95	-2.92	-2.93	-2.92	-2.92
	200	-3.78	-3.83	-3.79	-3.81	-3.78	-3.86	-3.21	-3.24	-3.25	-3.24	-3.23	-3.21	-2.91	-2.93	-2.92	-2.92	-2.91	-2.89
1	20	-4.38	-4.34	-4.44	-4.42	-4.47	-4.35	-3.45	-3.43	-3.42	-3.43	-3.45	-3.44	-3.02	-3.00	-2.98	-3.00	-3.01	-3.02
	30	-4.15	-4.15	-4.12	-4.12	-4.13	-4.14	-3.32	-3.30	-3.32	-3.35	-3.32	-3.35	-2.95	-2.94	-2.97	-2.97	-2.97	-2.95
	50	-4.05	-3.93	-3.95	-3.96	-3.94	-3.99	-3.31	-3.28	-3.26	-3.27	-3.27	-3.27	-2.95	-2.93	-2.92	-2.91	-2.94	-2.94
	70	-3.98	-3.89	-3.90	-3.88	-3.93	-3.94	-3.29	-3.27	-3.28	-3.24	-3.28	-3.28	-2.93	-2.93	-2.93	-2.92	-2.93	-2.91
	100	-3.89	-3.86	-3.85	-3.92	-3.88	-3.84	-3.28	-3.25	-3.24	-3.27	-3.24	-3.25	-2.94	-2.93	-2.93	-2.94	-2.93	-2.92
	200	-3.77	-3.81	-3.79	-3.78	-3.82	-3.79	-3.22	-3.22	-3.25	-3.22	-3.22	-3.22	-2.91	-2.93	-2.92	-2.94	-2.92	-2.90
2	20	-4.41	-4.45	-4.42	-4.51	-4.31	-4.35	-3.43	-3.42	-3.37	-3.38	-3.35	-3.39	-2.95	-2.94	-2.91	-2.93	-2.91	-2.95
	30	-4.04	-4.10	-4.04	-4.04	-4.04	-4.15	-3.27	-3.24	-3.28	-3.31	-3.26	-3.28	-2.90	-2.89	-2.92	-2.92	-2.90	-2.91
	50	-4.04	-3.97	-3.96	-3.93	-3.92	-3.98	-3.26	-3.26	-3.24	-3.23	-3.25	-3.25	-2.90	-2.90	-2.89	-2.88	-2.92	-2.91
	70	-3.90	-3.85	-3.92	-3.83	-3.87	-3.90	-3.26	-3.22	-3.25	-3.22	-3.24	-3.26	-2.90	-2.90	-2.89	-2.90	-2.90	-2.89
	100	-3.88	-3.82	-3.84	-3.91	-3.83	-3.83	-3.24	-3.22	-3.26	-3.24	-3.23	-3.22	-2.91	-2.92	-2.91	-2.91	-2.89	-2.89
	200	-3.75	-3.78	-3.78	-3.81	-3.77	-3.80	-3.20	-3.22	-3.22	-3.23	-3.22	-3.20	-2.91	-2.92	-2.91	-2.92	-2.89	-2.89
3	20	-4.60	-4.59	-4.62	-4.63	-4.57	-4.51	-3.50	-3.43	-3.48	-3.46	-3.45	-3.41	-3.00	-2.96	-2.96	-2.93	-2.91	-2.93
	30	-4.16	-4.11	-4.16	-4.05	-4.10	-4.14	-3.31	-3.26	-3.33	-3.29	-3.30	-3.29	-2.90	-2.89	-2.91	-2.89	-2.90	-2.88
	50	-3.99	-3.99	-3.99	-3.88	-3.92	-3.93	-3.29	-3.25	-3.23	-3.21	-3.24	-3.23	-2.91	-2.88	-2.88	-2.88	-2.90	-2.88
	70	-3.92	-3.83	-3.86	-3.88	-3.83	-3.91	-3.24	-3.21	-3.23	-3.22	-3.24	-3.24	-2.91	-2.88	-2.90	-2.90	-2.90	-2.91
	100	-3.92	-3.82	-3.89	-3.93	-3.85	-3.79	-3.23	-3.22	-3.25	-3.25	-3.22	-3.20	-2.91	-2.92	-2.91	-2.90	-2.90	-2.89
	200	-3.75	-3.79	-3.78	-3.84	-3.75	-3.80	-3.20	-3.22	-3.24	-3.23	-3.20	-3.20	-2.90	-2.92	-2.91	-2.91	-2.90	-2.88
4	20	-4.74	-4.71	-4.69	-4.71	-4.64	-4.63	-3.44	-3.47	-3.44	-3.50	-3.44	-3.40	-2.91	-2.91	-2.93	-2.91	-2.89	-2.88
	30	-4.01	-4.05	-4.11	-4.06	-4.10	-4.11	-3.28	-3.22	-3.28	-3.24	-3.29	-3.24	-2.86	-2.82	-2.87	-2.85	-2.87	-2.84
	50	-3.95	-3.98	-3.87	-3.93	-3.94	-3.84	-3.25	-3.21	-3.21	-3.20	-3.23	-3.20	-2.87	-2.87	-2.86	-2.85	-2.87	-2.85
	70	-3.88	-3.84	-3.81	-3.82	-3.86	-3.88	-3.22	-3.21	-3.21	-3.21	-3.21	-3.22	-2.89	-2.87	-2.88	-2.87	-2.88	-2.88
	100	-3.86	-3.84	-3.86	-3.87	-3.85	-3.79	-3.23	-3.20	-3.22	-3.24	-3.21	-3.20	-2.89	-2.90	-2.88	-2.89	-2.88	-2.87
	200	-3.76	-3.79	-3.80	-3.82	-3.76	-3.82	-3.19	-3.21	-3.22	-3.22	-3.20	-3.18	-2.88	-2.92	-2.90	-2.90	-2.89	-2.87

$k+1=2$

p	(T,N)	1% ($CADF_{i,k+1}$) 20	30	50	70	100	200	5% ($CADF_{i,k+1}$) 20	30	50	70	100	200	10% ($CADF_{i,k+1}$) 20	30	50	70	100	200
0	20	-4.73	-4.83	-4.69	-4.80	-4.83	-4.79	-3.72	-3.74	-3.72	-3.75	-3.76	-3.76	-3.24	-3.28	-3.28	-3.26	-3.26	-3.28
	30	-4.54	-4.43	-4.42	-4.31	-4.40	-4.49	-3.66	-3.60	-3.61	-3.58	-3.64	-3.59	-3.25	-3.21	-3.22	-3.21	-3.24	-3.22
	50	-4.27	-4.33	-4.29	-4.26	-4.28	-4.23	-3.57	-3.55	-3.56	-3.54	-3.54	-3.54	-3.21	-3.20	-3.20	-3.17	-3.19	-3.19
	70	-4.19	-4.29	-4.24	-4.20	-4.26	-4.26	-3.55	-3.61	-3.54	-3.54	-3.58	-3.58	-3.22	-3.25	-3.21	-3.19	-3.23	-3.22
	100	-4.19	-4.23	-4.15	-4.14	-4.17	-4.18	-3.55	-3.55	-3.52	-3.52	-3.55	-3.52	-3.21	-3.23	-3.17	-3.20	-3.21	-3.21
	200	-4.16	-4.13	-4.14	-4.12	-4.18	-4.14	-3.51	-3.53	-3.53	-3.51	-3.54	-3.49	-3.19	-3.20	-3.22	-3.20	-3.22	-3.18
1	20	-5.00	-5.00	-4.90	-4.90	-4.96	-4.95	-3.86	-3.81	-3.80	-3.81	-3.78	-3.81	-3.30	-3.30	-3.30	-3.26	-3.30	-3.30
	30	-4.46	-4.50	-4.48	-4.48	-4.52	-4.55	-3.63	-3.59	-3.63	-3.61	-3.65	-3.60	-3.22	-3.20	-3.23	-3.24	-3.22	-3.21
	50	-4.28	-4.27	-4.34	-4.25	-4.27	-4.27	-3.57	-3.54	-3.57	-3.55	-3.56	-3.56	-3.20	-3.19	-3.19	-3.16	-3.18	-3.19
	70	-4.21	-4.27	-4.25	-4.21	-4.29	-4.27	-3.56	-3.58	-3.56	-3.57	-3.57	-3.58	-3.20	-3.23	-3.20	-3.20	-3.21	-3.20
	100	-4.22	-4.18	-4.14	-4.19	-4.20	-4.17	-3.53	-3.56	-3.52	-3.54	-3.54	-3.54	-3.19	-3.20	-3.18	-3.19	-3.19	-3.20
	200	-4.07	-4.13	-4.12	-4.12	-4.18	-4.10	-3.52	-3.51	-3.52	-3.50	-3.54	-3.49	-3.20	-3.19	-3.19	-3.19	-3.22	-3.17
2	20	-5.17	-5.12	-5.03	-5.01	-4.97	-5.07	-3.77	-3.78	-3.73	-3.73	-3.67	-3.71	-3.18	-3.18	-3.16	-3.16	-3.13	-3.14
	30	-4.55	-4.49	-4.47	-4.51	-4.44	-4.53	-3.54	-3.56	-3.60	-3.56	-3.54	-3.52	-3.12	-3.12	-3.17	-3.15	-3.13	-3.12
	50	-4.26	-4.23	-4.28	-4.22	-4.26	-4.27	-3.52	-3.54	-3.55	-3.48	-3.52	-3.50	-3.17	-3.16	-3.15	-3.11	-3.15	-3.13
	70	-4.18	-4.25	-4.22	-4.17	-4.26	-4.23	-3.53	-3.55	-3.51	-3.50	-3.51	-3.57	-3.19	-3.19	-3.17	-3.17	-3.16	-3.19
	100	-4.21	-4.11	-4.11	-4.16	-4.19	-4.19	-3.52	-3.50	-3.49	-3.49	-3.52	-3.53	-3.17	-3.18	-3.18	-3.18	-3.17	-3.17
	200	-4.10	-4.09	-4.10	-4.11	-4.12	-4.10	-3.52	-3.51	-3.52	-3.50	-3.52	-3.48	-3.18	-3.18	-3.19	-3.18	-3.21	-3.16
3	20	-5.92	-6.06	-6.08	-6.14	-6.16	-6.03	-4.06	-4.04	-4.11	-3.94	-4.08	-4.02	-3.29	-3.30	-3.30	-3.21	-3.25	-3.26
	30	-4.51	-4.53	-4.60	-4.56	-4.56	-4.59	-3.54	-3.57	-3.61	-3.58	-3.54	-3.61	-3.11	-3.09	-3.14	-3.13	-3.10	-3.13
	50	-4.26	-4.31	-4.27	-4.23	-4.23	-4.28	-3.54	-3.49	-3.54	-3.48	-3.51	-3.48	-3.16	-3.15	-3.14	-3.11	-3.13	-3.12
	70	-4.14	-4.19	-4.19	-4.19	-4.17	-4.21	-3.52	-3.52	-3.53	-3.51	-3.51	-3.52	-3.16	-3.17	-3.15	-3.16	-3.15	-3.17
	100	-4.18	-4.11	-4.09	-4.13	-4.20	-4.16	-3.50	-3.50	-3.49	-3.51	-3.51	-3.53	-3.17	-3.17	-3.16	-3.16	-3.16	-3.16
	200	-4.12	-4.06	-4.11	-4.09	-4.14	-4.08	-3.52	-3.51	-3.52	-3.50	-3.52	-3.47	-3.18	-3.17	-3.20	-3.17	-3.20	-3.17
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-4.61	-4.60	-4.63	-4.69	-4.59	-4.68	-3.48	-3.52	-3.57	-3.58	-3.53	-3.59	-3.01	-3.03	-3.06	-3.07	-3.03	-3.07
	50	-4.25	-4.31	-4.24	-4.25	-4.28	-4.20	-3.50	-3.48	-3.49	-3.44	-3.47	-3.47	-3.11	-3.08	-3.10	-3.07	-3.07	-3.08
	70	-4.18	-4.13	-4.18	-4.22	-4.19	-4.15	-3.49	-3.50	-3.49	-3.49	-3.47	-3.49	-3.13	-3.15	-3.13	-3.10	-3.13	-3.13
	100	-4.14	-4.14	-4.07	-4.09	-4.17	-4.17	-3.51	-3.48	-3.48	-3.48	-3.47	-3.49	-3.15	-3.15	-3.14	-3.14	-3.14	-3.15
	200	-4.10	-4.07	-4.11	-4.07	-4.09	-4.10	-3.50	-3.50	-3.49	-3.48	-3.51	-3.48	-3.16	-3.17	-3.19	-3.16	-3.19	-3.14

$k+1=3$

p	(T,N)	1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-5.17	-5.02	-5.23	-5.07	-5.09	-5.10	-4.02	-3.97	-4.04	-3.98	-4.02	-4.00	-3.52	-3.47	-3.55	-3.51	-3.55	-3.50
	30	-4.75	-4.71	-4.68	-4.73	-4.73	-4.76	-3.90	-3.83	-3.89	-3.90	-3.91	-3.86	-3.47	-3.41	-3.46	-3.50	-3.50	-3.45
	50	-4.59	-4.54	-4.58	-4.52	-4.50	-4.59	-3.80	-3.84	-3.84	-3.80	-3.80	-3.85	-3.44	-3.46	-3.45	-3.45	-3.45	-3.46
	70	-4.47	-4.52	-4.51	-4.51	-4.52	-4.46	-3.81	-3.84	-3.84	-3.80	-3.84	-3.81	-3.45	-3.46	-3.44	-3.44	-3.46	-3.44
	100	-4.46	-4.48	-4.38	-4.48	-4.43	-4.46	-3.79	-3.81	-3.77	-3.81	-3.80	-3.80	-3.45	-3.45	-3.44	-3.45	-3.45	-3.46
	200	-4.44	-4.44	-4.38	-4.38	-4.34	-4.40	-3.80	-3.76	-3.79	-3.77	-3.75	-3.78	-3.47	-3.44	-3.45	-3.43	-3.43	-3.45
1	20	-5.61	-5.60	-5.67	-5.53	-5.46	-5.62	-4.13	-4.11	-4.13	-4.05	-4.09	-4.11	-3.48	-3.49	-3.51	-3.43	-3.48	-3.50
	30	-4.78	-4.77	-4.82	-4.85	-4.92	-4.78	-3.87	-3.84	-3.84	-3.89	-3.91	-3.88	-3.42	-3.39	-3.40	-3.44	-3.46	-3.43
	50	-4.53	-4.58	-4.58	-4.55	-4.57	-4.53	-3.81	-3.81	-3.84	-3.83	-3.76	-3.81	-3.43	-3.45	-3.44	-3.43	-3.38	-3.41
	70	-4.45	-4.51	-4.51	-4.54	-4.56	-4.54	-3.81	-3.80	-3.77	-3.78	-3.81	-3.81	-3.43	-3.42	-3.40	-3.44	-3.43	-3.43
	100	-4.43	-4.45	-4.45	-4.47	-4.48	-4.41	-3.76	-3.77	-3.77	-3.81	-3.78	-3.80	-3.42	-3.43	-3.43	-3.45	-3.44	-3.42
	200	-4.43	-4.40	-4.39	-4.38	-4.35	-4.40	-3.79	-3.77	-3.75	-3.77	-3.75	-3.79	-3.46	-3.42	-3.44	-3.44	-3.44	-3.45
2	20	-7.11	-6.76	-6.77	-6.79	-6.69	-7.03	-4.43	-4.38	-4.31	-4.42	-4.23	-4.38	-3.47	-3.41	-3.39	-3.47	-3.36	-3.42
	30	-4.95	-4.75	-4.83	-4.83	-4.87	-4.78	-3.79	-3.75	-3.72	-3.79	-3.80	-3.81	-3.29	-3.26	-3.26	-3.32	-3.31	-3.28
	50	-4.51	-4.52	-4.54	-4.48	-4.47	-4.52	-3.71	-3.75	-3.79	-3.72	-3.69	-3.72	-3.34	-3.36	-3.39	-3.34	-3.32	-3.35
	70	-4.45	-4.50	-4.48	-4.45	-4.56	-4.53	-3.70	-3.75	-3.73	-3.73	-3.76	-3.77	-3.38	-3.39	-3.38	-3.38	-3.38	-3.38
	100	-4.36	-4.51	-4.42	-4.40	-4.47	-4.43	-3.74	-3.75	-3.75	-3.76	-3.76	-3.75	-3.38	-3.36	-3.41	-3.41	-3.39	-3.39
	200	-4.42	-4.42	-4.41	-4.39	-4.37	-4.38	-3.78	-3.74	-3.75	-3.76	-3.74	-3.80	-3.43	-3.41	-3.42	-3.42	-3.41	-3.43
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-5.10	-5.04	-5.11	-5.11	-5.12	-5.11	-3.77	-3.73	-3.79	-3.84	-3.79	-3.84	-3.25	-3.21	-3.20	-3.25	-3.19	-3.27
	50	-4.42	-4.52	-4.61	-4.57	-4.51	-4.53	-3.68	-3.76	-3.77	-3.69	-3.69	-3.70	-3.31	-3.34	-3.33	-3.31	-3.32	-3.29
	70	-4.46	-4.50	-4.45	-4.46	-4.55	-4.46	-3.73	-3.73	-3.69	-3.73	-3.74	-3.75	-3.36	-3.36	-3.33	-3.37	-3.38	-3.37
	100	-4.39	-4.38	-4.44	-4.44	-4.47	-4.37	-3.73	-3.73	-3.71	-3.75	-3.74	-3.74	-3.38	-3.39	-3.38	-3.38	-3.37	-3.37
	200	-4.39	-4.40	-4.38	-4.41	-4.37	-4.38	-3.76	-3.73	-3.76	-3.73	-3.74	-3.77	-3.44	-3.40	-3.40	-3.42	-3.41	-3.41
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-5.53	-5.50	-5.39	-5.80	-5.52	-5.77	-3.91	-3.85	-3.81	-3.97	-3.86	-3.93	-3.17	-3.11	-3.14	-3.23	-3.13	-3.16
	50	-4.48	-4.52	-4.57	-4.51	-4.51	-4.44	-3.66	-3.68	-3.69	-3.66	-3.66	-3.65	-3.25	-3.23	-3.22	-3.25	-3.24	-3.23
	70	-4.43	-4.41	-4.43	-4.32	-4.43	-4.53	-3.70	-3.71	-3.66	-3.68	-3.70	-3.68	-3.31	-3.35	-3.29	-3.30	-3.31	-3.30
	100	-4.37	-4.35	-4.30	-4.44	-4.47	-4.35	-3.70	-3.71	-3.68	-3.71	-3.70	-3.67	-3.34	-3.34	-3.33	-3.35	-3.34	-3.32
	200	-4.36	-4.37	-4.37	-4.36	-4.33	-4.35	-3.74	-3.70	-3.73	-3.72	-3.73	-3.76	-3.42	-3.37	-3.37	-3.37	-3.40	-3.41

$k+1=4$

p	(T,N)	1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-5.73	-5.56	-5.55	-5.64	-5.60	-5.62	-4.35	-4.28	-4.27	-4.29	-4.26	-4.27	-3.73	-3.68	-3.71	-3.70	-3.69	-3.72
	30	-5.11	-5.06	-5.12	-4.91	-4.97	-5.04	-4.14	-4.11	-4.11	-4.12	-4.10	-4.09	-3.72	-3.63	-3.67	-3.68	-3.68	-3.67
	50	-4.78	-4.82	-4.81	-4.74	-4.72	-4.88	-4.04	-4.06	-4.06	-4.01	-4.00	-4.03	-3.63	-3.65	-3.65	-3.61	-3.61	-3.66
	70	-4.73	-4.74	-4.67	-4.71	-4.79	-4.69	-4.03	-4.08	-4.01	-4.00	-4.02	-4.02	-3.67	-3.70	-3.66	-3.63	-3.65	-3.69
	100	-4.69	-4.68	-4.64	-4.68	-4.68	-4.73	-4.02	-4.01	-4.01	-4.02	-3.97	-4.02	-3.66	-3.64	-3.65	-3.66	-3.64	-3.66
	200	-4.62	-4.61	-4.61	-4.58	-4.65	-4.59	-3.99	-4.01	-3.99	-4.00	-3.99	-3.97	-3.66	-3.66	-3.68	-3.67	-3.66	-3.66
1	20	-6.81	-6.86	-6.92	-6.57	-7.05	-6.93	-4.57	-4.68	-4.59	-4.56	-4.49	-4.57	-3.79	-3.74	-3.67	-3.70	-3.67	-3.66
	30	-5.09	-5.10	-5.19	-5.14	-5.14	-5.12	-4.11	-4.04	-4.08	-4.06	-4.03	-4.11	-3.62	-3.55	-3.57	-3.58	-3.56	-3.60
	50	-4.80	-4.79	-4.78	-4.87	-4.78	-4.75	-3.98	-4.02	-4.02	-4.01	-3.97	-3.99	-3.58	-3.61	-3.60	-3.60	-3.58	-3.62
	70	-4.74	-4.74	-4.74	-4.78	-4.70	-4.74	-4.02	-4.04	-3.99	-3.96	-3.99	-4.01	-3.65	-3.66	-3.60	-3.62	-3.61	-3.63
	100	-4.61	-4.69	-4.62	-4.70	-4.68	-4.68	-3.98	-4.00	-3.97	-4.00	-3.99	-4.00	-3.62	-3.60	-3.62	-3.65	-3.63	-3.66
	200	-4.63	-4.65	-4.57	-4.59	-4.66	-4.52	-3.98	-3.97	-3.98	-3.99	-4.00	-3.96	-3.64	-3.64	-3.64	-3.65	-3.64	-3.65
2	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-5.22	-5.33	-5.44	-5.46	-5.30	-5.37	-3.94	-3.95	-3.99	-3.99	-3.98	-4.01	-3.39	-3.35	-3.45	-3.42	-3.40	-3.42
	50	-4.71	-4.77	-4.73	-4.71	-4.78	-4.76	-3.90	-3.92	-3.89	-3.90	-3.90	-3.91	-3.51	-3.50	-3.49	-3.49	-3.47	-3.49
	70	-4.66	-4.72	-4.78	-4.68	-4.65	-4.71	-3.95	-3.97	-3.95	-3.93	-3.92	-3.95	-3.57	-3.57	-3.54	-3.56	-3.53	-3.57
	100	-4.61	-4.65	-4.63	-4.64	-4.60	-4.66	-3.92	-3.92	-3.94	-3.97	-3.94	-3.97	-3.57	-3.56	-3.57	-3.60	-3.58	-3.59
	200	-4.59	-4.55	-4.57	-4.59	-4.60	-4.52	-3.98	-3.97	-3.95	-3.96	-3.98	-3.96	-3.63	-3.62	-3.63	-3.63	-3.61	-3.63
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-6.27	-6.11	-6.38	-6.60	-6.37	-6.56	-4.30	-4.11	-4.28	-4.24	-4.20	-4.25	-3.40	-3.31	-3.41	-3.37	-3.33	-3.41
	50	-4.74	-4.71	-4.67	-4.73	-4.65	-4.74	-3.83	-3.86	-3.84	-3.86	-3.85	-3.85	-3.41	-3.42	-3.39	-3.43	-3.41	-3.43
	70	-4.61	-4.73	-4.68	-4.68	-4.64	-4.68	-3.94	-3.91	-3.92	-3.91	-3.91	-3.96	-3.54	-3.52	-3.49	-3.53	-3.51	-3.55
	100	-4.64	-4.63	-4.63	-4.59	-4.61	-4.62	-3.91	-3.90	-3.90	-3.94	-3.92	-3.95	-3.56	-3.55	-3.57	-3.57	-3.55	-3.58
	200	-4.59	-4.57	-4.60	-4.60	-4.60	-4.50	-3.97	-3.94	-3.98	-3.97	-3.95	-3.94	-3.63	-3.62	-3.63	-3.62	-3.61	-3.60
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	50	-4.83	-4.77	-4.73	-4.81	-4.69	-4.86	-3.82	-3.80	-3.76	-3.78	-3.78	-3.80	-3.33	-3.30	-3.27	-3.31	-3.31	-3.31
	70	-4.69	-4.63	-4.61	-4.65	-4.58	-4.61	-3.88	-3.87	-3.82	-3.83	-3.85	-3.86	-3.46	-3.46	-3.42	-3.41	-3.43	-3.47
	100	-4.59	-4.61	-4.59	-4.57	-4.58	-4.60	-3.87	-3.88	-3.87	-3.89	-3.88	-3.90	-3.52	-3.49	-3.50	-3.52	-3.51	-3.52
	200	-4.58	-4.49	-4.61	-4.56	-4.54	-4.53	-3.94	-3.93	-3.95	-3.94	-3.92	-3.92	-3.60	-3.59	-3.61	-3.60	-3.57	-3.59

Notes: See notes to **Table S1(b)** **The critical values of non truncated version of CADFi statistic are reported here.**

Table S2(c) :: Critical Values of Individual Cross-Sectionally Augmented Dickey-Fuller Distribution (Case III: Intercept and Trend)

$k+1=1$

p	(T,N)	1% ($CADF_{i,k+1}$) 20	30	50	70	100	200	5% ($CADF_{i,k+1}$) 20	30	50	70	100	200	10% ($CADF_{i,k+1}$) 20	30	50	70	100	200
0	20	-4.97	-4.91	-4.95	-4.94	-4.93	-4.99	-3.98	-4.01	-3.98	-3.98	-3.98	-4.06	-3.54	-3.56	-3.55	-3.54	-3.53	-3.56
	30	-4.63	-4.63	-4.63	-4.60	-4.67	-4.63	-3.82	-3.88	-3.87	-3.83	-3.86	-3.86	-3.47	-3.49	-3.49	-3.46	-3.46	-3.50
	50	-4.47	-4.49	-4.43	-4.48	-4.45	-4.45	-3.78	-3.80	-3.79	-3.80	-3.76	-3.78	-3.45	-3.45	-3.46	-3.45	-3.46	-3.43
	70	-4.35	-4.32	-4.37	-4.41	-4.44	-4.42	-3.76	-3.75	-3.73	-3.73	-3.76	-3.77	-3.46	-3.43	-3.42	-3.42	-3.43	-3.44
	100	-4.35	-4.41	-4.37	-4.31	-4.32	-4.28	-3.75	-3.76	-3.75	-3.72	-3.74	-3.73	-3.43	-3.42	-3.41	-3.41	-3.44	-3.43
	200	-4.27	-4.33	-4.26	-4.34	-4.34	-4.34	-3.68	-3.72	-3.72	-3.70	-3.72	-3.73	-3.40	-3.42	-3.42	-3.40	-3.40	-3.40
1	20	-5.05	-5.01	-5.19	-5.07	-5.13	-5.12	-3.99	-4.02	-4.08	-4.04	-4.05	-4.07	-3.55	-3.57	-3.60	-3.58	-3.57	-3.57
	30	-4.67	-4.77	-4.74	-4.61	-4.76	-4.76	-3.88	-3.87	-3.88	-3.86	-3.88	-3.94	-3.49	-3.48	-3.50	-3.47	-3.48	-3.53
	50	-4.48	-4.49	-4.47	-4.51	-4.47	-4.49	-3.80	-3.79	-3.78	-3.80	-3.77	-3.80	-3.45	-3.44	-3.44	-3.42	-3.42	-3.45
	70	-4.41	-4.39	-4.45	-4.41	-4.40	-4.46	-3.78	-3.76	-3.75	-3.76	-3.76	-3.78	-3.44	-3.44	-3.42	-3.43	-3.43	-3.43
	100	-4.35	-4.41	-4.36	-4.37	-4.36	-4.25	-3.78	-3.74	-3.75	-3.73	-3.73	-3.73	-3.43	-3.42	-3.42	-3.41	-3.42	-3.42
	200	-4.26	-4.28	-4.27	-4.33	-4.28	-4.29	-3.70	-3.72	-3.73	-3.69	-3.73	-3.74	-3.39	-3.42	-3.41	-3.39	-3.40	-3.39
2	20	-5.12	-5.03	-5.08	-5.07	-4.99	-5.06	-3.92	-3.92	-3.95	-3.90	-3.94	-3.93	-3.43	-3.45	-3.46	-3.43	-3.42	-3.46
	30	-4.65	-4.63	-4.60	-4.52	-4.65	-4.68	-3.80	-3.80	-3.76	-3.79	-3.77	-3.83	-3.41	-3.41	-3.40	-3.38	-3.38	-3.45
	50	-4.44	-4.51	-4.43	-4.40	-4.39	-4.38	-3.75	-3.74	-3.74	-3.73	-3.74	-3.75	-3.39	-3.38	-3.38	-3.39	-3.37	-3.40
	70	-4.37	-4.30	-4.31	-4.39	-4.38	-4.38	-3.73	-3.69	-3.70	-3.71	-3.73	-3.74	-3.39	-3.39	-3.38	-3.40	-3.40	-3.42
	100	-4.30	-4.29	-4.33	-4.38	-4.28	-4.27	-3.72	-3.71	-3.72	-3.71	-3.69	-3.70	-3.39	-3.39	-3.39	-3.38	-3.40	-3.40
	200	-4.25	-4.27	-4.25	-4.32	-4.30	-4.32	-3.66	-3.71	-3.70	-3.69	-3.69	-3.71	-3.38	-3.42	-3.41	-3.39	-3.39	-3.37
3	20	-5.28	-5.43	-5.44	-5.31	-5.32	-5.47	-4.06	-4.06	-4.06	-4.05	-4.04	-4.03	-3.51	-3.50	-3.48	-3.48	-3.47	-3.50
	30	-4.70	-4.69	-4.74	-4.66	-4.65	-4.77	-3.84	-3.81	-3.84	-3.77	-3.80	-3.83	-3.43	-3.41	-3.44	-3.40	-3.39	-3.42
	50	-4.49	-4.46	-4.48	-4.48	-4.44	-4.36	-3.78	-3.73	-3.76	-3.71	-3.73	-3.72	-3.40	-3.38	-3.41	-3.37	-3.39	-3.38
	70	-4.39	-4.35	-4.30	-4.32	-4.36	-4.40	-3.72	-3.72	-3.68	-3.72	-3.73	-3.74	-3.39	-3.39	-3.36	-3.41	-3.40	-3.40
	100	-4.29	-4.34	-4.35	-4.38	-4.32	-4.31	-3.73	-3.71	-3.72	-3.71	-3.71	-3.69	-3.39	-3.39	-3.40	-3.38	-3.40	-3.38
	200	-4.25	-4.30	-4.29	-4.31	-4.30	-4.34	-3.66	-3.71	-3.69	-3.70	-3.69	-3.70	-3.38	-3.40	-3.39	-3.40	-3.39	-3.37
4	20	-5.46	-5.42	-5.52	-5.51	-5.53	-5.54	-4.01	-4.00	-4.04	-4.01	-4.01	-3.98	-3.38	-3.39	-3.43	-3.39	-3.39	-3.40
	30	-4.60	-4.74	-4.68	-4.61	-4.62	-4.55	-3.76	-3.77	-3.78	-3.72	-3.76	-3.74	-3.36	-3.31	-3.37	-3.32	-3.35	-3.31
	50	-4.45	-4.41	-4.42	-4.37	-4.44	-4.31	-3.72	-3.67	-3.72	-3.73	-3.68	-3.65	-3.36	-3.31	-3.36	-3.36	-3.32	-3.31
	70	-4.36	-4.32	-4.26	-4.35	-4.38	-4.33	-3.68	-3.68	-3.65	-3.67	-3.70	-3.69	-3.34	-3.34	-3.33	-3.33	-3.37	-3.37
	100	-4.25	-4.31	-4.33	-4.33	-4.30	-4.24	-3.68	-3.69	-3.69	-3.68	-3.69	-3.67	-3.37	-3.38	-3.37	-3.36	-3.38	-3.37
	200	-4.20	-4.28	-4.25	-4.29	-4.23	-4.29	-3.67	-3.70	-3.68	-3.68	-3.67	-3.70	-3.37	-3.39	-3.38	-3.39	-3.37	-3.36

$k+1=2$

p	(T,N)	1% ($CADF_{i,k+1}$) 20	30	50	70	100	200	5% ($CADF_{i,k+1}$) 20	30	50	70	100	200	10% ($CADF_{i,k+1}$) 20	30	50	70	100	200
0	20	-5.38	-5.30	-5.34	-5.35	-5.30	-5.47	-4.23	-4.26	-4.21	-4.26	-4.24	-4.32	-3.73	-3.76	-3.74	-3.75	-3.74	-3.79
	30	-5.01	-5.05	-4.93	-4.93	-5.02	-4.98	-4.12	-4.13	-4.06	-4.06	-4.15	-4.09	-3.70	-3.70	-3.66	-3.68	-3.71	-3.69
	50	-4.70	-4.74	-4.77	-4.68	-4.72	-4.72	-4.04	-4.06	-4.03	-4.00	-3.97	-4.04	-3.66	-3.70	-3.67	-3.65	-3.65	-3.66
	70	-4.62	-4.63	-4.62	-4.61	-4.67	-4.67	-3.97	-3.99	-4.00	-3.96	-3.99	-4.00	-3.67	-3.66	-3.65	-3.64	-3.65	-3.66
	100	-4.58	-4.62	-4.59	-4.63	-4.57	-4.60	-4.00	-3.98	-3.96	-3.96	-3.95	-3.98	-3.65	-3.67	-3.61	-3.61	-3.64	-3.66
	200	-4.55	-4.56	-4.53	-4.58	-4.59	-4.58	-3.96	-3.95	-3.95	-3.94	-3.98	-3.97	-3.63	-3.64	-3.64	-3.63	-3.63	-3.65
1	20	-5.63	-5.58	-5.62	-5.59	-5.61	-5.65	-4.39	-4.27	-4.37	-4.33	-4.30	-4.35	-3.80	-3.77	-3.77	-3.75	-3.76	-3.80
	30	-4.95	-5.01	-4.99	-4.99	-5.09	-5.03	-4.11	-4.12	-4.09	-4.08	-4.19	-4.11	-3.70	-3.68	-3.67	-3.66	-3.69	-3.67
	50	-4.69	-4.74	-4.81	-4.72	-4.71	-4.71	-3.99	-4.02	-4.05	-4.00	-3.99	-4.00	-3.65	-3.65	-3.66	-3.62	-3.63	-3.65
	70	-4.64	-4.64	-4.64	-4.64	-4.74	-4.71	-3.97	-3.98	-3.98	-3.98	-4.01	-4.01	-3.64	-3.64	-3.64	-3.63	-3.65	-3.64
	100	-4.59	-4.63	-4.59	-4.58	-4.56	-4.53	-3.99	-3.97	-3.96	-3.97	-3.94	-3.99	-3.63	-3.64	-3.62	-3.62	-3.62	-3.64
	200	-4.55	-4.52	-4.54	-4.57	-4.60	-4.60	-3.94	-3.94	-3.93	-3.94	-3.97	-3.96	-3.63	-3.63	-3.64	-3.63	-3.63	-3.63
2	20	-5.67	-5.89	-5.82	-5.79	-5.85	-5.86	-4.30	-4.28	-4.33	-4.20	-4.27	-4.26	-3.65	-3.57	-3.65	-3.58	-3.57	-3.59
	30	-5.02	-4.92	-4.85	-4.90	-5.04	-4.98	-4.05	-4.02	-4.02	-4.00	-4.03	-4.01	-3.60	-3.56	-3.59	-3.54	-3.56	-3.56
	50	-4.67	-4.73	-4.72	-4.64	-4.70	-4.68	-3.93	-4.01	-3.98	-3.91	-3.92	-3.95	-3.59	-3.63	-3.57	-3.55	-3.57	-3.58
	70	-4.55	-4.58	-4.54	-4.64	-4.71	-4.69	-3.94	-3.94	-3.93	-3.93	-3.97	-3.97	-3.60	-3.60	-3.58	-3.58	-3.59	-3.60
	100	-4.53	-4.53	-4.50	-4.58	-4.60	-4.58	-3.94	-3.94	-3.92	-3.91	-3.91	-3.98	-3.61	-3.60	-3.58	-3.58	-3.57	-3.63
	200	-4.54	-4.55	-4.52	-4.54	-4.55	-4.59	-3.93	-3.93	-3.94	-3.93	-3.95	-3.96	-3.60	-3.61	-3.62	-3.62	-3.63	-3.60
3	20	-7.42	-7.99	-7.60	-7.87	-8.19	-7.36	-4.79	-4.82	-4.83	-4.79	-4.86	-4.65	-3.85	-3.82	-3.83	-3.76	-3.82	-3.70
	30	-5.02	-5.09	-5.18	-5.00	-5.07	-5.13	-4.06	-4.05	-4.02	-3.98	-4.03	-4.08	-3.57	-3.56	-3.54	-3.49	-3.53	-3.56
	50	-4.68	-4.72	-4.72	-4.77	-4.70	-4.69	-3.91	-4.00	-3.96	-3.90	-3.90	-3.93	-3.55	-3.59	-3.58	-3.54	-3.53	-3.57
	70	-4.55	-4.62	-4.55	-4.61	-4.67	-4.71	-3.94	-3.94	-3.90	-3.97	-3.95	-3.92	-3.60	-3.59	-3.57	-3.59	-3.56	-3.56
	100	-4.60	-4.55	-4.56	-4.51	-4.58	-4.57	-3.94	-3.91	-3.91	-3.92	-3.88	-3.96	-3.60	-3.59	-3.57	-3.58	-3.56	-3.62
	200	-4.55	-4.56	-4.55	-4.50	-4.60	-4.51	-3.94	-3.92	-3.94	-3.92	-3.95	-3.92	-3.61	-3.61	-3.61	-3.62	-3.64	-3.61
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-5.14	-5.16	-5.33	-5.07	-5.18	-5.20	-3.99	-3.98	-3.96	-3.94	-3.96	-3.99	-3.45	-3.47	-3.41	-3.41	-3.42	-3.45
	50	-4.66	-4.72	-4.66	-4.69	-4.71	-4.56	-3.85	-3.91	-3.85	-3.85	-3.89	-3.84	-3.49	-3.53	-3.47	-3.45	-3.48	-3.47
	70	-4.53	-4.60	-4.50	-4.57	-4.64	-4.62	-3.86	-3.88	-3.88	-3.91	-3.91	-3.85	-3.54	-3.54	-3.52	-3.53	-3.55	-3.51
	100	-4.57	-4.52	-4.51	-4.54	-4.49	-4.60	-3.88	-3.89	-3.92	-3.87	-3.87	-3.91	-3.57	-3.56	-3.55	-3.54	-3.52	-3.57
	200	-4.51	-4.52	-4.54	-4.53	-4.51	-4.54	-3.92	-3.87	-3.92	-3.90	-3.91	-3.91	-3.59	-3.58	-3.60	-3.60	-3.61	-3.59

$k+1=3$

p	(T,N)	1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-5.82	-5.74	-5.82	-5.73	-5.84	-5.71	-4.50	-4.42	-4.52	-4.46	-4.52	-4.51	-3.93	-3.91	-3.95	-3.94	-3.95	-3.98
	30	-5.29	-5.27	-5.11	-5.26	-5.24	-5.24	-4.33	-4.33	-4.30	-4.32	-4.34	-4.31	-3.90	-3.87	-3.89	-3.91	-3.91	-3.88
	50	-4.93	-5.08	-4.97	-4.96	-4.93	-5.05	-4.21	-4.27	-4.28	-4.23	-4.18	-4.28	-3.84	-3.88	-3.88	-3.86	-3.84	-3.88
	70	-4.89	-4.85	-4.90	-4.92	-4.99	-4.84	-4.19	-4.18	-4.21	-4.20	-4.21	-4.19	-3.85	-3.85	-3.84	-3.87	-3.85	-3.83
	100	-4.87	-4.79	-4.82	-4.88	-4.87	-4.84	-4.19	-4.16	-4.18	-4.19	-4.18	-4.19	-3.84	-3.84	-3.83	-3.87	-3.83	-3.84
	200	-4.75	-4.80	-4.79	-4.78	-4.85	-4.82	-4.15	-4.16	-4.15	-4.16	-4.18	-4.19	-3.84	-3.84	-3.82	-3.83	-3.86	-3.86
1	20	-6.59	-6.51	-6.78	-6.34	-6.36	-6.55	-4.72	-4.66	-4.79	-4.63	-4.62	-4.67	-3.93	-3.92	-3.98	-3.91	-3.92	-3.95
	30	-5.30	-5.20	-5.33	-5.39	-5.39	-5.35	-4.31	-4.30	-4.30	-4.34	-4.35	-4.29	-3.83	-3.82	-3.83	-3.87	-3.88	-3.83
	50	-4.96	-5.03	-5.05	-4.98	-4.92	-5.01	-4.20	-4.24	-4.22	-4.23	-4.20	-4.20	-3.81	-3.86	-3.86	-3.85	-3.84	-3.83
	70	-4.89	-4.88	-4.90	-4.93	-4.99	-4.91	-4.16	-4.17	-4.16	-4.19	-4.19	-4.17	-3.83	-3.81	-3.81	-3.82	-3.84	-3.82
	100	-4.79	-4.82	-4.86	-4.82	-4.86	-4.78	-4.14	-4.15	-4.17	-4.20	-4.19	-4.15	-3.82	-3.81	-3.83	-3.86	-3.84	-3.82
	200	-4.77	-4.77	-4.79	-4.76	-4.77	-4.82	-4.14	-4.16	-4.11	-4.15	-4.19	-4.18	-3.81	-3.83	-3.80	-3.82	-3.84	-3.85
2	20	-9.74	-9.16	-10.04	-9.42	-9.29	-9.76	-5.44	-5.35	-5.43	-5.35	-5.22	-5.49	-4.06	-4.09	-4.00	-4.07	-3.97	-4.11
	30	-5.36	-5.39	-5.48	-5.26	-5.38	-5.38	-4.21	-4.18	-4.19	-4.16	-4.19	-4.20	-3.69	-3.67	-3.69	-3.67	-3.68	-3.66
	50	-4.89	-4.98	-5.03	-4.91	-4.89	-4.90	-4.09	-4.15	-4.17	-4.13	-4.14	-4.11	-3.70	-3.77	-3.75	-3.74	-3.71	-3.75
	70	-4.84	-4.84	-4.87	-4.82	-4.83	-4.88	-4.10	-4.15	-4.12	-4.12	-4.14	-4.15	-3.73	-3.77	-3.75	-3.74	-3.75	-3.77
	100	-4.74	-4.77	-4.79	-4.81	-4.80	-4.83	-4.12	-4.10	-4.14	-4.14	-4.15	-4.15	-3.77	-3.77	-3.78	-3.79	-3.79	-3.78
	200	-4.73	-4.77	-4.80	-4.73	-4.81	-4.82	-4.12	-4.12	-4.11	-4.13	-4.16	-4.18	-3.80	-3.81	-3.78	-3.79	-3.80	-3.82
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-5.86	-5.60	-5.65	-5.93	-5.66	-5.61	-4.30	-4.22	-4.26	-4.28	-4.19	-4.19	-3.62	-3.62	-3.63	-3.65	-3.59	-3.60
	50	-4.88	-5.04	-4.98	-4.94	-5.02	-4.91	-4.12	-4.16	-4.10	-4.08	-4.10	-4.08	-3.67	-3.71	-3.69	-3.67	-3.67	-3.65
	70	-4.81	-4.84	-4.79	-4.81	-4.82	-4.83	-4.13	-4.10	-4.07	-4.11	-4.11	-4.11	-3.74	-3.74	-3.72	-3.74	-3.73	-3.75
	100	-4.77	-4.76	-4.75	-4.80	-4.76	-4.79	-4.10	-4.10	-4.11	-4.11	-4.12	-4.11	-3.77	-3.76	-3.77	-3.77	-3.77	-3.78
	200	-4.74	-4.73	-4.79	-4.79	-4.78	-4.75	-4.10	-4.12	-4.09	-4.12	-4.18	-4.16	-3.80	-3.79	-3.79	-3.81	-3.81	-3.81
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-6.58	-6.72	-6.64	-6.68	-6.33	-6.52	-4.38	-4.37	-4.44	-4.48	-4.34	-4.34	-3.54	-3.52	-3.54	-3.58	-3.50	-3.47
	50	-4.93	-4.86	-4.92	-4.88	-4.84	-4.93	-4.01	-4.01	-4.01	-4.05	-4.01	-3.98	-3.57	-3.55	-3.58	-3.59	-3.59	-3.58
	70	-4.78	-4.80	-4.81	-4.75	-4.79	-4.90	-4.05	-4.03	-4.06	-4.01	-4.06	-4.06	-3.68	-3.70	-3.64	-3.63	-3.69	-3.66
	100	-4.74	-4.79	-4.77	-4.75	-4.75	-4.79	-4.06	-4.06	-4.05	-4.08	-4.09	-4.08	-3.70	-3.70	-3.72	-3.71	-3.73	-3.71
	200	-4.72	-4.71	-4.76	-4.75	-4.76	-4.75	-4.08	-4.10	-4.08	-4.12	-4.11	-4.13	-3.77	-3.78	-3.76	-3.77	-3.79	-3.81

$k+1=4$

p	(T,N)	1% ($CADF_{i,k+1}$)						5% ($CADF_{i,k+1}$)						10% ($CADF_{i,k+1}$)					
		20	30	50	70	100	200	20	30	50	70	100	200	20	30	50	70	100	200
0	20	-6.29	-6.21	-6.13	-6.30	-6.26	-6.30	-4.72	-4.72	-4.71	-4.78	-4.76	-4.72	-4.13	-4.10	-4.07	-4.12	-4.10	-4.12
	30	-5.57	-5.52	-5.46	-5.41	-5.49	-5.46	-4.56	-4.48	-4.50	-4.50	-4.52	-4.49	-4.07	-4.02	-4.04	-4.05	-4.04	-4.05
	50	-5.16	-5.24	-5.29	-5.15	-5.14	-5.22	-4.44	-4.44	-4.47	-4.41	-4.40	-4.43	-4.04	-4.05	-4.05	-4.01	-4.00	-4.04
	70	-5.07	-5.05	-5.11	-5.08	-5.15	-5.04	-4.42	-4.41	-4.41	-4.38	-4.39	-4.37	-4.05	-4.05	-4.03	-4.03	-4.02	-4.04
	100	-5.01	-5.05	-5.01	-5.08	-4.99	-5.04	-4.35	-4.39	-4.37	-4.37	-4.33	-4.37	-4.02	-4.03	-4.03	-4.03	-4.00	-4.02
	200	-5.01	-4.95	-5.02	-4.99	-5.06	-4.97	-4.35	-4.34	-4.34	-4.35	-4.38	-4.36	-4.02	-4.03	-4.02	-4.03	-4.03	-4.04
1	20	-8.55	-8.22	-8.78	-8.33	-8.46	-8.45	-5.29	-5.39	-5.36	-5.35	-5.33	-5.23	-4.25	-4.32	-4.14	-4.25	-4.23	-4.21
	30	-5.70	-5.70	-5.56	-5.64	-5.57	-5.61	-4.53	-4.48	-4.48	-4.46	-4.46	-4.47	-3.99	-3.94	-3.94	-3.96	-3.96	-3.95
	50	-5.13	-5.19	-5.24	-5.15	-5.25	-5.18	-4.38	-4.40	-4.38	-4.39	-4.39	-4.35	-3.97	-3.98	-3.96	-3.98	-3.95	-3.95
	70	-5.07	-5.13	-5.08	-5.05	-5.10	-5.05	-4.37	-4.36	-4.39	-4.35	-4.37	-4.35	-4.00	-3.98	-3.98	-3.98	-4.00	-3.99
	100	-4.92	-5.03	-5.05	-5.01	-5.03	-5.01	-4.30	-4.38	-4.35	-4.37	-4.33	-4.37	-3.98	-3.99	-4.00	-4.02	-3.99	-4.00
	200	-5.01	-4.99	-4.99	-5.02	-5.00	-4.96	-4.33	-4.32	-4.34	-4.34	-4.37	-4.31	-4.01	-3.99	-4.01	-4.02	-4.02	-4.02
2	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-5.73	-5.86	-5.82	-5.82	-5.80	-5.81	-4.31	-4.33	-4.36	-4.34	-4.33	-4.39	-3.68	-3.68	-3.74	-3.70	-3.71	-3.73
	50	-5.10	-5.09	-5.05	-5.12	-5.12	-5.12	-4.25	-4.28	-4.25	-4.24	-4.29	-4.26	-3.83	-3.83	-3.83	-3.85	-3.85	-3.81
	70	-5.03	-5.04	-5.11	-5.03	-4.98	-5.00	-4.27	-4.30	-4.31	-4.28	-4.28	-4.28	-3.89	-3.92	-3.92	-3.89	-3.88	-3.91
	100	-4.91	-4.96	-4.97	-5.00	-5.02	-4.92	-4.27	-4.29	-4.29	-4.30	-4.29	-4.30	-3.92	-3.93	-3.94	-3.94	-3.92	-3.96
	200	-5.01	-4.93	-4.96	-4.96	-4.94	-4.94	-4.33	-4.31	-4.30	-4.32	-4.30	-4.32	-3.99	-3.98	-3.97	-3.98	-3.98	-3.99
3	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-8.02	-7.39	-8.12	-7.80	-7.62	-7.96	-4.88	-4.67	-4.76	-4.81	-4.75	-4.85	-3.78	-3.71	-3.77	-3.78	-3.74	-3.81
	50	-5.05	-5.08	-5.09	-5.18	-5.19	-5.16	-4.18	-4.18	-4.18	-4.24	-4.23	-4.20	-3.71	-3.74	-3.75	-3.80	-3.77	-3.76
	70	-4.96	-5.06	-5.08	-4.96	-5.00	-5.07	-4.26	-4.24	-4.25	-4.24	-4.23	-4.26	-3.87	-3.85	-3.84	-3.85	-3.84	-3.85
	100	-4.96	-4.96	-4.99	-4.95	-4.99	-4.91	-4.27	-4.29	-4.26	-4.30	-4.25	-4.28	-3.90	-3.90	-3.92	-3.94	-3.91	-3.91
	200	-5.02	-4.90	-4.96	-4.92	-4.93	-4.91	-4.35	-4.28	-4.30	-4.30	-4.31	-4.29	-3.98	-3.95	-3.97	-3.98	-3.97	-3.98
4	20	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	30	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
	50	-5.10	-5.17	-5.11	-5.11	-5.05	-5.16	-4.10	-4.18	-4.12	-4.11	-4.13	-4.15	-3.60	-3.63	-3.61	-3.62	-3.64	-3.63
	70	-4.93	-5.04	-4.98	-5.00	-4.89	-5.00	-4.19	-4.20	-4.16	-4.18	-4.19	-4.20	-3.77	-3.78	-3.75	-3.76	-3.77	-3.78
	100	-4.84	-4.96	-4.92	-4.90	-4.93	-4.93	-4.19	-4.25	-4.21	-4.22	-4.22	-4.23	-3.83	-3.86	-3.83	-3.85	-3.84	-3.86
	200	-4.97	-4.87	-4.93	-4.87	-4.90	-4.87	-4.28	-4.28	-4.29	-4.27	-4.26	-4.27	-3.95	-3.94	-3.95	-3.96	-3.94	-3.95

Notes: See notes to **Table S1(c)** **The critical values of non truncated version of CADFi statistic are reported here.**