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Powerful nonparametric seasonal unit root tests

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Highlights (Powerful Nonparametric Seasonal Unit Root Tests)

- 1) A family of nonparametric seasonal unit root tests is proposed.
- 2) The proposed test statistics do not require estimation of any regression model.
- 3) The proposed tests use fractional integration techniques.
- 4) In the Monte Carlo simulations, our tests exhibit satisfactory power properties.

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