Accepted Manuscript

Powerful nonparametric seasonal unit root tests

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PII: S0165-1765(18)30102-2
DOI: https://doi.org/10.1016/j.econlet.2018.03.011
Reference: ECOLET 7972

To appear in: *Economics Letters*

Received date : 18 February 2018
Revised date : 10 March 2018
Accepted date : 14 March 2018

Please cite this article as: Eroğlu B.A., Göğebakan K., Trokic M., Powerful nonparametric seasonal unit root tests. *Economics Letters* (2018), https://doi.org/10.1016/j.econlet.2018.03.011

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.