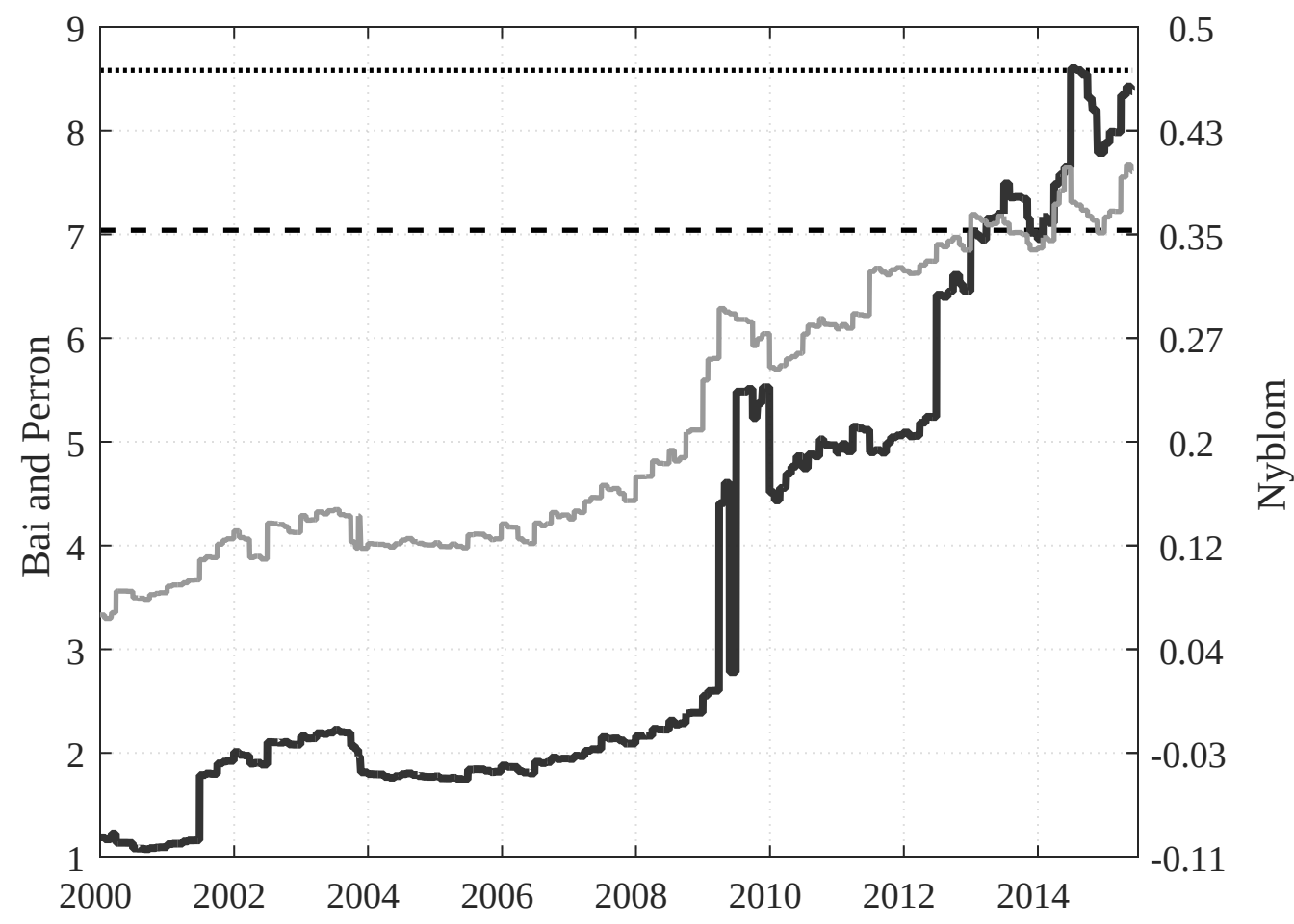
Bai and Perron
Nyblom
9
8
7
6
5
4
3
2
1
0.5
0.43
0.35
0.27
0.2
0.12
0.04
-0.03
-0.11
2000
2002
2004
2006
2008
2010
2012
2014