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Wojciech W. Charemza, Daniela Hristova \* & Peter Burridge

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# Notes

To simulate symmetric stable random variables the algorithm of Chambers et al. ([1976](#)), encoded in GAUSS by J. Huston McCulloch, is used.

For series with less than 200 observations the maximum lag length is set to 24.

Here and elsewhere, to estimate the index of stability

the method suggested by McCulloch ([1986](#)) is used.

## Related Research Data

[LAG Length Selection and the Construction of Unit Root Tests with Good Size and Power](#)

Source: Econometrica

[Simple consistent estimators of stable distribution parameters](#)

Source: Communications in Statistics - Simulation and Computation

[Time series with unit roots and infinite variance distributions](#)

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[Unit Root Tests with Good Size and Power](#)

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