

Package ‘unitrootests’

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Type Package

Title Comprehensive Unit Root and Stationarity Tests

Version 1.1.0

Description A unified framework for unit root and stationarity testing including quantile ADF tests (Koenker and Xiao, 2004) <[doi:10.1198/016214504000001114](https://doi.org/10.1198/016214504000001114)>, GARCH-based unit root tests with endogenous structural breaks (Narayan and Liu, 2015) <[doi:10.1016/j.eneco.2014.11.021](https://doi.org/10.1016/j.eneco.2014.11.021)>, and comprehensive Dickey-Fuller, Phillips-Perron, KPSS, ERS/DF-GLS, Zivot-Andrews, and Kobayashi-McAleer tests with an Elder-Kennedy decision strategy (Elder and Kennedy, 2001) <[doi:10.1080/00220480109595179](https://doi.org/10.1080/00220480109595179)>.

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garchur *GARCH Unit Root Test with Endogenous Structural Breaks*

Description

Implements the trend-GARCH(1,1) unit root test with up to three endogenous structural breaks proposed by Narayan and Liu (2015).

Usage

```
garchur(y, breaks = 2L, model = c("ct", "c"), trim = 0.15)
```

Arguments

y	Numeric vector. The time-series variable to be tested.
breaks	Integer. Number of structural breaks (1, 2, or 3). Default is 2.
model	Character. Deterministic specification: "ct" (constant plus linear trend, default) or "c" (constant only).
trim	Numeric. Trimming proportion for the break-date grid search, between 0.05 and 0.30. Default is 0.15.

Details

The mean equation is:

$$y_t = a_0 + a_1 t + \rho y_{t-1} + \sum_j \gamma_j DU_{jt} + \varepsilon_t$$

The null hypothesis is $H_0 : \rho = 1$ (unit root). Break dates are selected by sequential maximum $|t|$ search. GARCH parameters are estimated by approximate maximum likelihood via Nelder-Mead optimisation. Critical values are interpolated from Table III of Narayan and Liu (2015).

Value

A list of class "garchur" containing: stat (t-statistic), rho, kappa, alpha, beta, ab, halflife, loglik, break_dates, nobs, cv1, cv5, cv10, model, breaks, and decision.

References

Narayan, P. K., & Liu, R. (2015). A unit root model for trending time-series energy variables. *Energy Economics*, 46, 1–9. doi:10.1016/j.eneco.2014.11.021

Examples

```
set.seed(42)
y <- cumsum(rnorm(80))
res <- garchur(y, breaks = 2, model = "ct")
print(res)
```

print.garchur *Print Method for garchur Objects*

Description

Prints a formatted summary of GARCH unit root test results.

Usage

```
## S3 method for class 'garchur'  
print(x, ...)
```

Arguments

x An object of class "garchur".
... Further arguments passed to or from other methods (unused).

Value

Invisibly returns x.

Examples

```
set.seed(1)  
y <- cumsum(rnorm(60))  
res <- garchur(y, breaks = 2)  
print(res)
```

print.qadf *Print and Summary Methods for qadf Objects*

Description

Print and summary methods for objects of class "qadf" returned by [qadf](#).

Usage

```
## S3 method for class 'qadf'  
print(x, digits = 4L, ...)  
  
## S3 method for class 'qadf'  
summary(object, ...)
```

Arguments

x	An object of class "qadf".
digits	Integer. Number of significant digits for display.
...	Further arguments (ignored).
object	An object of class "qadf".

Value

Invisibly returns the input object.

Examples

```
set.seed(1)
y <- cumsum(rnorm(80))
res <- qadf(y, tau = 0.5)
print(res)
summary(res)
```

qadf

Quantile ADF Unit Root Test

Description

Implements the Quantile Autoregressive Distributed Lag (QADF) unit root test of Koenker and Xiao (2004). The test examines unit root behaviour across quantiles of the conditional distribution of a time series using quantile regression.

Usage

```
qadf(x, tau = 0.5, model = "c", max_lags = 8, ic = "aic")
```

Arguments

x	A numeric vector or univariate time series object.
tau	A numeric scalar specifying the quantile at which to estimate the model. Must satisfy $0 < \tau < 1$. Default is 0.5.
model	A character string specifying the deterministic component. "c" (default) includes a constant; "ct" includes a constant and a linear trend.
max_lags	A non-negative integer specifying the maximum number of augmentation lags to consider. Default is 8.
ic	A character string for the information criterion used to select the optimal lag length. One of "aic" (default), "bic", or "tstat" (sequential t-test at the 10% level).

Details

The QADF test estimates the autoregressive parameter $\hat{\rho}(\tau)$ at quantile τ via quantile regression on the ADF regression equation. The t-statistic $t_n(\tau) = (\hat{\rho}(\tau) - 1)/se$ tests $H_0 : \rho(\tau) = 1$ (unit root) against $H_1 : \rho(\tau) < 1$ (stationarity).

Critical values are from Table 1 of Hansen (1995), interpolated linearly for quantiles between tabulated values. The model "c" corresponds to a demeaned ADF regression; "ct" adds a linear time trend.

Value

An object of class "qadf" with components:

statistic The QADF t-statistic $t_n(\tau)$.

coef_stat The $U_n(\tau) = n(\hat{\rho}(\tau) - 1)$ statistic.

rho_tau Quantile autoregressive coefficient $\hat{\rho}(\tau)$.

rho_ols OLS autoregressive coefficient.

alpha_tau Quantile intercept $\hat{\alpha}_0(\tau)$.

delta2 Nuisance parameter $\hat{\delta}^2$.

half_life Half-life implied by $\hat{\rho}(\tau)$, in periods.

opt_lags Selected lag order.

nobs Number of observations used.

critical_values Named numeric vector of critical values at 1%, 5%, and 10% from Hansen (1995).

tau The quantile used.

model The deterministic model used.

ic The information criterion used.

varname The name of the input series.

References

Koenker, R. and Xiao, Z. (2004). Unit Root Quantile Autoregression Inference. *Journal of the American Statistical Association*, 99(465), 775–787. doi:10.1198/016214504000001114

Hansen, B. E. (1995). Rethinking the Univariate Approach to Unit Root Tests: How to Use Covariates to Increase Power. *Econometric Theory*, 11(5), 1148–1171. doi:10.1017/S0266466600009713

Examples

```
set.seed(42)
y <- cumsum(rnorm(100))
result <- qadf(y, tau = 0.5, model = "c", max_lags = 4)
print(result)
```

Description

Runs a comprehensive battery of unit root and stationarity tests on one or more time series, producing formatted summary tables and an integration-order decision following the Elder and Kennedy (2001) strategy.

Usage

```
urstat(
  x,
  tests = "ALL",
  max_lag = 12L,
  crit = "BIC",
  pp_lag = 4L,
  kpss_lags = 8L,
  za_trim = 0.15,
  level = 0.05,
  stars = TRUE,
  strategy = TRUE
)
```

Arguments

<code>x</code>	A numeric vector, ts object, or a named list/data frame of numeric vectors.
<code>tests</code>	Character vector of tests to run. Possible values: "ADF", "PP", "KPSS", "ERS", "ZA", "KM". Default "ALL" runs all supported tests.
<code>max_lag</code>	Integer. Maximum lag order for ADF lag selection (default 12).
<code>crit</code>	Character. Information criterion for ADF lag selection: "BIC" (default) or "AIC".
<code>pp_lag</code>	Integer. Bandwidth (Newey-West lags) for PP test (default 4).
<code>kpss_lags</code>	Integer. Lag truncation for KPSS (default 8).
<code>za_trim</code>	Numeric. Trimming proportion for Zivot-Andrews test (default 0.15).
<code>level</code>	Numeric. Significance level used for decisions (default 0.05).
<code>stars</code>	Logical. Print significance stars (default TRUE).
<code>strategy</code>	Logical. Print Elder-Kennedy decision table (default TRUE).

Value

A list (invisibly) containing one element per series. Each element is itself a named list with components:

`adf` Results from ADF tests (list).

pp Results from PP tests (list).
kpss Results from KPSS tests (list).
ers Results from ERS/DF-GLS tests (list).
za Results from Zivot-Andrews test (list).
decision Character. Inferred integration order.
process Character. Suggested data transformation.

References

- Elder, J. and Kennedy, P. E. (2001). Testing for unit roots: What should students be taught? *Journal of Economic Education*, 32(2), 137-146. doi:10.1080/00220480109595179
- Dickey, D. A. and Fuller, W. A. (1979). Distribution of the estimators for autoregressive time series with a unit root. *Journal of the American Statistical Association*, 74(366), 427-431. doi:10.2307/2286348
- Phillips, P. C. B. and Perron, P. (1988). Testing for a unit root in time series regression. *Biometrika*, 75(2), 335-346. doi:10.1093/biomet/75.2.335
- Kwiatkowski, D., Phillips, P. C. B., Schmidt, P., and Shin, Y. (1992). Testing the null hypothesis of stationarity against the alternative of a unit root. *Journal of Econometrics*, 54(1-3), 159-178. doi:10.1016/03044076(92)90104Y
- Elliott, G., Rothenberg, T. J., and Stock, J. H. (1996). Efficient tests for an autoregressive unit root. *Econometrica*, 64(4), 813-836. doi:10.2307/2171846
- Zivot, E. and Andrews, D. W. K. (1992). Further evidence on the great crash, the oil-price shock, and the unit-root hypothesis. *Journal of Business & Economic Statistics*, 10(3), 251-270. doi:10.1080/07350015.1992.10509904

Examples

```
set.seed(42)
x <- cumsum(rnorm(60))
res <- urstat(x, tests = c("ADF", "PP", "KPSS"), strategy = FALSE)
```

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