R Package uroot

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In order to reduce the size of the package and the time required for checking it, the following documentation is provided outside the sources of the package:

• An introduction to seasonal unit root tests implemented in the package is given here (Section 6 is outdated):

https://www.jalobe.com/doc/uroot.pdf.

• The GPU parallel implementation of the bootstrapped HEGY test statistics is described here:

https://www.jalobe.com/doc/uroot-gpu.pdf.

• This post illustrates the usage of the package by applying the Canova and Hansen test statistics to the data set employed in the original paper and computing p-values based on the response surface regression approach.