

R Package `uroot`

Javier López-de-Lacalle
javlacalle@yahoo.es

January 2017

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- An introduction to seasonal unit root tests implemented in the package is given here (Section 6 is outdated):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