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Erratum: Unit-root tests for explosive behavior

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Figures 3 and 4 of Baum and Otero (2021) each contain two copies of the same graph, rather than the SADF graph on the top and the BSADF graph on the bottom for the respective country. Here are the correct graphs.

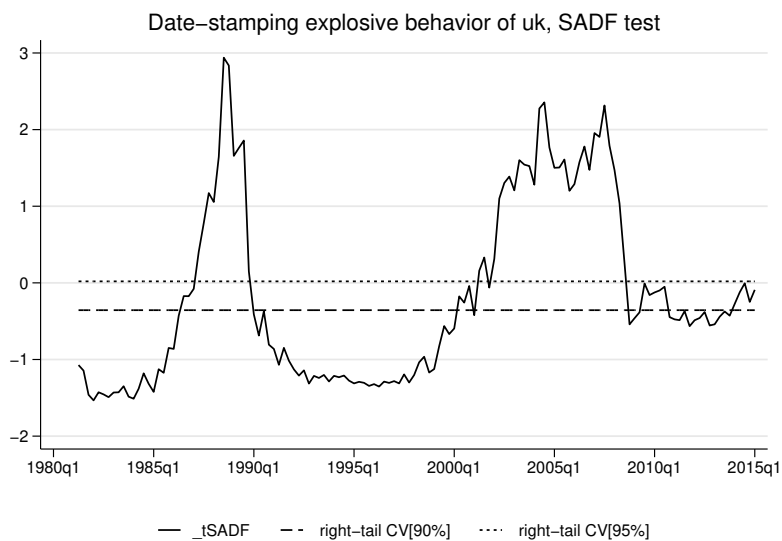
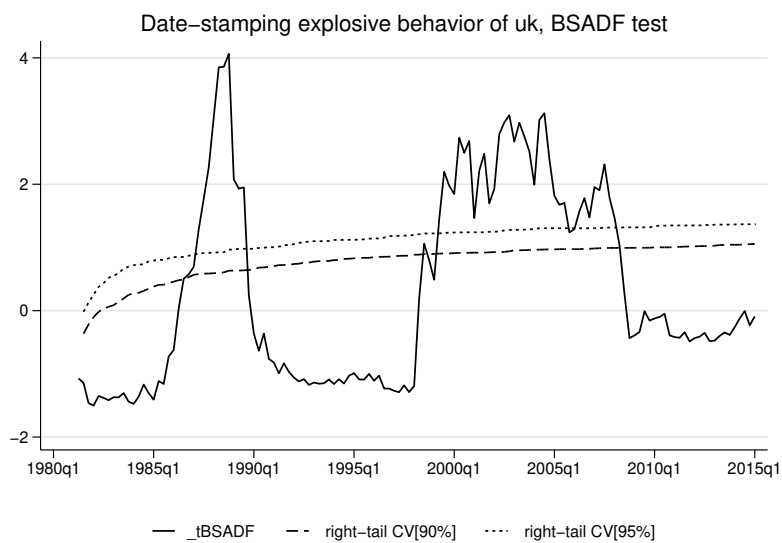
(a) t statistics and critical values from recursive estimation(b) t statistics and critical values from recursive flexible estimation

Figure 1. Date-stamping analysis for the U.K. house price series

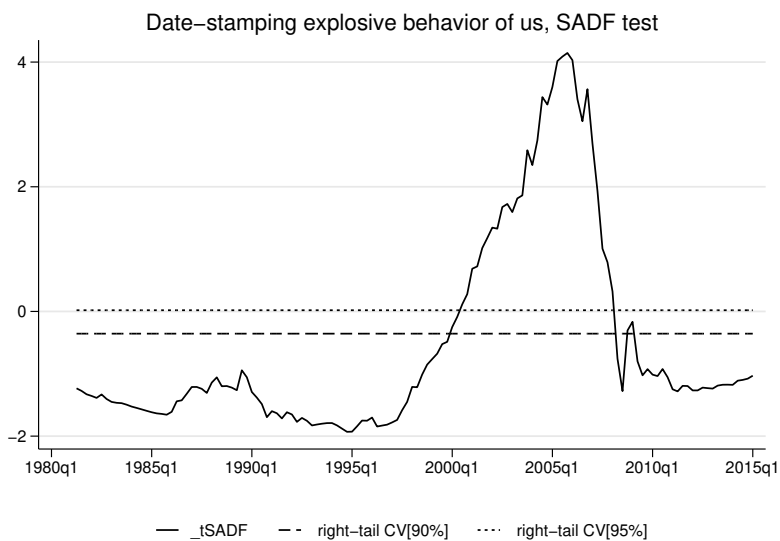
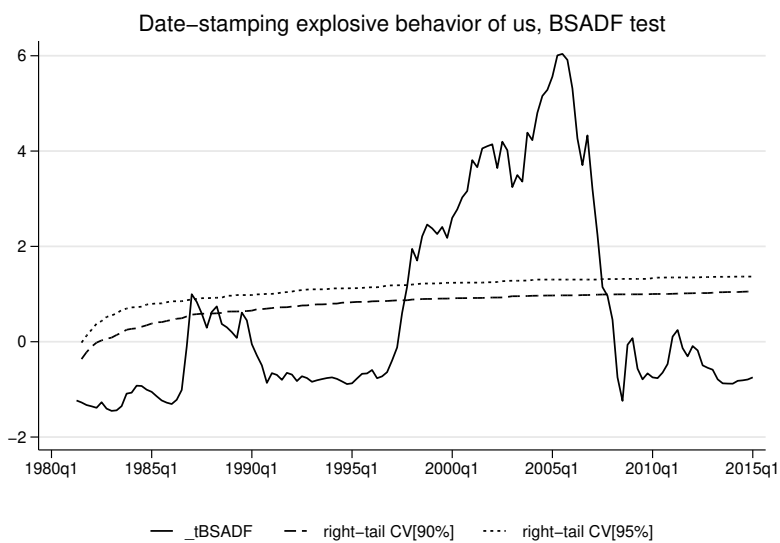
(a) t statistics and critical values from recursive estimation(b) t statistics and critical values from recursive flexible estimation

Figure 2. Date-stamping analysis for the U.S. house price series

1 Reference

Baum, C. F., and J. Otero. 2021. Unit-root tests for explosive behavior. *Stata Journal* 21: 999–1020. <http://doi.org/10.1177/1536867X211063405>.