

In the table given below, the univariate stationary test has been summarized.

Univariate Stationary test with break(s)				
Name of the test	Number and Nature of the break(s)	Location of the break	Nature of Hypotheses	Test type
Perron (1989)	One/exogenous	Level, Trend and both	Break at both null and alternative	Adjusted t-test
Zivot and Andrews (1992)	One/endogenous	Level, Trend and both	Null with drift and alternative with break	Adjusted t-test
Lumsdaine and Papell (1997)	Two/endogenous	Level, level and trend	Null with drift and alternative with breaks	Adjusted t-test
Perron (1997)	One/endogenous	Level, Trend and both	Break at both null and alternative	Adjusted t-test
Lee and Strazicich (2003)	Two/endogenous	Level, level and trend	Null with drift and alternative with breaks	LM-test
Lee and Strazicich (2004)	one/endogenous	Level and trend	Breaks at both null and alternative	LM-test

In the table given below, the multivariate stationary test has been summarized.

Multivariate Stationary test(co-integration) without break		
Test	Condition	Problem
CRDW	I(1) variables,	Different order of integration, functional specification, one C-V,
EG (1987)	I(1) variables,	Different order of integration, functional specification, one C-V, two step procedure.
Johansen (1996)	I(1) variables, n-1 CV, VAR framework,	Different order of integration, large sample size
Pesaran, Shin and Smith (2001)	Combination of I(1) and I(0),	Large sample size
Narayan (2005)	Combination of I(1) and I(0), Small sample size	

**In the table given below, the multivariate stationary test has been summarized.**

<b>Multivariate Stationary test(co-integration) with breaks</b>				
<b>Name of the test</b>	<b>Number and Nature of the break(s)</b>	<b>Location of the break</b>	<b>Nature of Hypotheses</b>	<b>Test type</b>
Gregory and Hensen (1996a)	One/endogenous	Level, level with Trend, regime shift, regime shift with trend	Alternative with break	Residual base test, ADF, Za and Zt
Gregory and Hensen (1996b)	One/endogenous	Level and regime shift with trend	Alternative with break	Residual base test
Johansen et-al (2000)	multiple/exogenous	Level and trend	Alternative with breaks	LM- test
Carrio-i- sylvesta and Sanso (2006)	One/endogenous	Both deterministic and stochastic component	Break at both null and alternative	Adjusted t-test
Saikkonen and Lutkepohl (2000)	one/exogenous	Deterministic component	Alternative with break	GLS (first step) LR and ML tests
Lutkepohl and Saikkonen (2000)	one/endogenous	Deterministic component	Alternative with break	GLS (first step) LR and ML tests
Inoue (1999)	one/endogenous	Deterministic component	Null with break	t-test
Hatemi-J A.	Two/endogenous	Level and slope	Alternative with break	Residual base test, ADF, Za and Zt