

Table 1.1: Asymptotic Critical Values for Category (a) Case 1, $\epsilon=0.15$

		Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
q_b	α	1	2	3	4	5	$UD \max$	1	2	3	4	5	$UD \max$
1	.90	7.62	6.36	5.29	4.46	3.43	7.93	8.29	6.49	5.41	4.49	3.41	8.39
	.95	9.27	7.44	6.05	5.00	3.89	9.54	9.60	7.54	6.12	5.08	3.89	9.97
	.975	10.64	8.35	6.73	5.48	4.29	10.92	11.33	8.43	6.91	5.68	4.34	11.45
	.99	12.21	9.74	7.66	6.39	4.94	12.21	13.01	9.84	7.83	6.34	5.02	13.01
2	.90	10.74	9.05	7.97	6.81	5.42	10.85	9.50	7.73	6.60	5.75	4.78	9.74
	.95	12.72	10.23	8.73	7.49	5.94	12.80	11.23	8.82	7.40	6.50	5.43	11.43
	.975	14.19	11.15	9.44	8.08	6.38	14.28	12.81	9.85	8.31	7.02	5.95	12.89
	.99	16.13	12.44	10.17	8.76	7.00	16.14	14.57	11.67	9.16	7.84	6.62	14.64
3	.90	12.55	11.06	9.71	8.50	6.95	12.82	12.23	10.04	8.77	7.76	6.47	12.41
	.95	14.36	12.21	10.67	9.27	7.55	14.38	13.77	11.09	9.69	8.50	7.14	13.82
	.975	16.11	13.17	11.47	9.91	8.11	16.11	15.66	12.08	10.56	9.27	7.67	15.83
	.99	17.81	14.23	12.48	10.75	8.92	17.81	18.03	13.68	11.49	9.88	8.30	18.03
4	.90	14.94	12.89	11.48	10.17	8.46	15.07	14.30	11.91	10.57	9.30	7.98	14.58
	.95	17.04	14.16	12.43	10.85	9.15	17.14	16.23	13.44	11.61	10.13	8.58	16.31
	.975	18.46	15.14	13.19	11.43	9.67	18.48	18.33	14.57	12.42	10.78	9.14	18.36
	.99	20.86	16.30	14.21	12.35	10.33	20.91	20.99	16.25	13.55	11.84	9.93	20.99

(The entries are quantiles x such that $P(\sup F_{k,q_b} \leq x/q_b) = \alpha$)

Table 1.2: Asymptotic Critical Values for Category (a) Case 2, $\epsilon=0.15$

q_b	α	Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
		1	2	3	4	5	UD max	1	2	3	4	5	UD max
1	.90	10.34	8.85	7.66	6.66	5.30	10.53	11.18	9.25	8.09	6.95	5.53	11.33
	.95	12.11	9.96	8.60	7.36	5.90	12.25	13.03	10.39	8.94	7.60	6.12	13.07
	.975	13.85	11.41	9.40	7.99	6.42	13.91	15.08	11.49	9.66	8.28	6.67	15.13
	.99	17.03	12.41	10.40	8.71	7.08	17.40	16.86	12.73	10.82	8.95	7.32	16.86
2	.90	12.36	11.01	9.60	8.45	6.96	12.64	11.88	10.31	9.00	7.98	6.62	12.13
	.95	14.30	12.11	10.41	9.19	7.64	14.47	13.63	11.34	9.94	8.68	7.31	13.99
	.975	15.72	13.37	11.26	9.75	8.15	15.90	15.51	12.57	10.86	9.37	7.92	15.53
	.99	17.67	14.73	12.21	10.77	8.82	17.67	17.31	14.63	12.10	10.51	8.73	17.31
3	.90	14.88	12.84	11.49	10.19	8.53	15.09	14.39	12.14	10.79	9.61	8.22	14.65
	.95	16.66	14.11	12.38	10.94	9.12	16.71	16.50	13.22	11.66	10.33	8.92	16.61
	.975	18.32	15.24	13.01	11.52	9.61	18.35	18.08	14.45	12.54	11.04	9.44	18.24
	.99	20.78	16.29	14.36	12.37	10.23	20.78	20.28	15.55	13.80	12.02	10.10	20.28
4	.90	16.87	14.72	13.20	11.75	9.90	17.05	16.27	13.80	12.41	11.17	9.62	16.46
	.95	19.08	15.90	14.15	12.68	10.72	19.16	18.36	15.08	13.38	12.07	10.28	18.46
	.975	20.81	17.15	15.21	13.38	11.43	20.89	20.52	17.01	14.33	12.98	10.93	20.52
	.99	22.59	18.85	16.44	14.25	11.98	22.59	23.12	18.71	15.77	13.87	11.72	23.12

(The entries are quantiles x such that $P(\sup F_{k,q_b} \leq x/(q_b + 1)) = \alpha$)

Table 1.3: Asymptotic Critical Values for Category (a) Case 3, $\epsilon=0.15$

q_f	α	Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
		1	2	3	4	5	UD max	1	2	3	4	5	UD max
1	.90	7.52	6.38	5.37	4.54	3.49	7.79	8.67	6.84	6.07	5.31	4.01	8.90
	.95	9.26	7.30	6.21	5.19	3.98	9.38	10.29	7.89	6.85	5.97	4.49	10.44
	.975	10.63	8.25	6.98	5.67	4.40	10.87	12.18	8.99	7.57	6.66	5.02	12.18
	.99	12.57	10.01	7.77	6.42	4.88	12.60	14.21	10.19	8.45	7.10	5.62	14.27
2	.90	8.48	6.70	5.66	4.77	3.63	8.66	8.32	6.49	5.65	4.98	3.84	8.60
	.95	10.13	7.66	6.43	5.36	4.10	10.25	10.06	7.45	6.42	5.67	4.36	10.11
	.975	11.69	8.85	7.34	5.99	4.62	11.82	11.47	8.59	7.21	6.29	5.02	11.52
	.99	13.66	10.20	8.09	6.91	5.35	13.66	13.21	9.86	8.29	7.01	5.49	13.30
3	.90	8.47	6.51	5.59	4.77	3.58	8.74	8.40	6.53	5.64	5.03	3.91	8.66
	.95	10.08	7.61	6.26	5.49	4.07	10.26	10.08	7.48	6.35	5.65	4.35	10.10
	.975	11.27	8.51	7.21	6.12	4.49	11.43	11.68	8.55	6.90	6.15	4.83	11.68
	.99	12.88	9.95	7.88	6.70	5.13	12.93	13.72	9.53	7.51	6.72	5.34	13.72
4	.90	8.56	6.59	5.71	4.87	3.81	8.85	8.57	6.49	5.69	4.94	3.85	8.69
	.95	10.07	7.66	6.52	5.55	4.30	10.17	10.22	7.34	6.51	5.59	4.46	10.36
	.975	11.69	8.61	7.10	6.09	4.70	11.69	11.90	8.33	7.22	6.26	4.88	11.95
	.99	13.88	9.64	7.83	6.58	5.33	13.88	14.53	9.68	8.33	6.97	5.53	14.53

The entries are quantiles x such that $P(\sup F_{k,q_f} \leq x) = \alpha$

Table 1.4: Asymptotic Critical Values for Category (a) Case 4, $\epsilon=0.15$

q_b	α	Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
		1	2	3	4	5	UD max	1	2	3	4	5	UD max
1	.90	7.90	6.37	5.36	4.49	3.46	8.21	7.21	5.34	4.54	3.81	3.02	7.43
	.95	9.50	7.36	6.08	5.01	3.90	9.75	8.98	6.32	5.29	4.42	3.54	9.07
	.975	10.83	8.44	6.75	5.66	4.34	10.93	10.74	7.54	5.97	4.97	3.89	10.74
	.99	12.34	9.73	7.82	6.31	4.96	12.34	13.10	8.76	7.38	5.86	4.58	13.10
2	.90	10.59	9.13	7.94	6.81	5.43	10.83	10.33	8.90	7.70	6.68	5.35	10.61
	.95	12.49	10.36	8.72	7.52	5.94	12.69	12.01	9.93	8.57	7.28	5.91	12.08
	.975	14.33	11.31	9.56	8.13	6.45	14.40	13.48	10.80	9.32	7.89	6.27	13.51
	.99	16.56	12.78	10.45	8.94	7.03	16.56	15.61	11.97	10.10	8.55	6.85	15.62
3	.90	12.74	10.98	9.71	8.56	6.98	12.94	13.15	11.11	9.77	8.57	7.04	13.23
	.95	14.53	12.18	10.62	9.30	7.49	14.61	14.85	12.22	10.82	9.32	7.61	14.97
	.975	16.14	13.24	11.43	9.96	8.17	16.14	16.32	13.20	11.57	10.02	8.17	16.32
	.99	17.97	14.64	12.58	10.87	8.83	17.97	18.70	14.76	12.15	10.60	8.76	18.70
4	.90	14.85	12.81	11.44	10.13	8.44	14.95	15.21	13.05	11.57	10.24	8.50	15.33
	.95	16.77	14.00	12.35	10.82	9.12	16.99	17.23	14.09	12.54	11.03	9.29	17.31
	.975	18.77	15.27	13.17	11.50	9.71	18.79	19.10	15.22	13.12	11.81	9.82	19.10
	.99	20.76	16.15	14.43	12.28	10.35	20.87	21.14	16.73	14.24	12.60	10.57	21.14

The entries are quantiles x such that $P(\sup F_{k,q_f} \leq x) = \alpha$

Table 1.5: Asymptotic Critical Values for Category (a) Case 5, epsilon=.15

		Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
q_f, q_b	α	1	2	3	4	5	$UD_{\max}$	1	2	3	4	5	$UD_{\max}$
1,1	.90	10.19	8.77	7.74	6.60	5.26	10.53	10.81	9.18	7.99	6.89	5.48	10.98
	.95	12.03	9.78	8.53	7.18	5.81	12.30	12.27	10.30	8.87	7.61	6.09	12.34
	.975	14.05	11.03	9.28	7.92	6.30	14.07	14.43	11.39	9.54	8.28	6.72	14.45
	.99	16.02	12.33	10.33	8.67	6.99	16.09	16.65	12.56	10.45	9.02	7.14	16.65
1,2	.90	12.89	11.03	9.70	8.60	7.02	13.16	12.57	10.62	9.17	8.17	6.80	12.76
	.95	14.88	12.27	10.76	9.38	7.68	14.97	14.19	11.69	10.12	8.93	7.43	14.27
	.975	16.72	13.67	11.63	10.03	8.48	16.75	15.86	12.73	10.78	9.51	7.85	15.89
	.99	18.48	14.72	12.48	10.89	9.06	18.48	17.89	13.79	11.76	10.18	8.39	18.16
2,1	.90	10.99	9.08	7.91	6.82	5.46	11.15	11.33	9.36	8.07	7.04	5.66	11.45
	.95	13.04	10.09	8.71	7.43	6.02	13.06	13.18	10.46	9.09	7.73	6.21	13.26
	.975	14.80	10.84	9.46	8.01	6.60	14.80	15.22	11.55	9.80	8.33	6.71	15.22
	.99	16.46	12.08	10.43	8.87	7.04	16.46	17.85	12.48	10.49	9.08	7.32	17.85
2,2	.90	12.87	11.04	9.71	8.58	7.12	13.07	12.58	10.41	9.15	8.15	6.78	12.78
	.95	14.81	12.25	10.75	9.44	7.74	15.01	14.65	11.78	10.04	8.85	7.48	14.72
	.975	16.74	13.48	11.57	10.15	8.34	16.74	15.95	12.92	10.94	9.57	8.04	16.12
	.99	19.36	14.78	12.29	10.83	8.78	19.36	17.94	13.91	11.83	10.32	8.91	18.08

The entries are quantiles x such that $P(\sup F_{k,q_f,q_b} \leq x/(q_f + q_b + 1)) = \alpha$

Table 1.6: Asymptotic Critical Values for Category (a) Case 6, $\epsilon=0.15$

		Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
q_f, p_b	α	1	2	3	4	5	$UD_{\max}$	1	2	3	4	5	$UD_{\max}$
1,1	.90	7.97	6.43	5.34	4.52	3.48	8.17	9.06	6.84	5.72	4.77	3.70	9.23
	.95	9.46	7.48	6.11	5.14	3.98	9.62	10.43	7.75	6.36	5.30	4.14	10.47
	.975	11.36	8.49	6.88	5.76	4.52	11.47	11.82	8.61	7.14	5.97	4.54	11.87
	.99	13.44	9.89	7.70	6.56	4.96	13.47	14.03	9.54	8.09	6.60	5.06	14.03
1,2	.90	10.80	8.91	7.79	6.73	5.39	11.04	10.23	8.06	6.95	6.10	4.99	10.47
	.95	12.41	9.96	8.57	7.31	5.89	12.47	11.83	9.19	7.70	6.87	5.67	11.93
	.975	13.63	11.01	9.49	8.03	6.40	13.68	13.85	10.27	8.63	7.47	6.25	14.01
	.99	15.97	12.20	10.46	8.70	7.03	16.10	15.75	11.42	9.61	8.22	6.94	16.04
2,1	.90	7.89	6.47	5.46	4.63	3.55	8.10	8.82	6.91	5.90	4.96	3.83	8.96
	.95	9.54	7.47	6.18	5.18	3.99	9.68	10.84	7.87	6.72	5.52	4.39	11.01
	.975	10.96	8.44	6.83	5.68	4.43	11.20	13.05	8.84	7.33	6.02	4.76	13.05
	.99	12.44	9.39	7.50	6.31	4.91	12.44	15.58	10.50	8.35	6.91	5.31	15.58
2,2	.90	10.83	8.89	7.83	6.74	5.41	10.98	10.16	8.16	7.18	6.23	5.11	10.36
	.95	12.76	10.11	8.55	7.31	5.96	12.76	11.88	9.30	8.03	6.84	5.64	12.02
	.975	14.26	10.90	9.28	7.93	6.50	14.26	13.26	10.32	8.79	7.59	6.21	13.40
	.99	15.56	11.83	10.21	8.63	6.98	15.56	14.91	11.58	9.80	8.19	6.77	15.03

The entries are quantiles x such that $P(\sup F_{k,q_f,q_b} \leq x/(q_f + q_b)) = \alpha$

Table 1.7: Asymptotic Critical Values for Category (b) Cases 4 and 8, epsilon=.15

q_b, p_b	α	Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
		1	2	3	4	5	UD max	1	2	3	4	5	UD max
1,1	.90	11.69	9.88	8.63	7.52	6.27	11.99	11.98	10.29	8.96	7.83	6.63	12.27
	.95	13.24	10.96	9.62	8.29	6.87	13.43	13.74	11.64	9.92	8.66	7.28	14.06
	.975	14.78	12.10	10.54	8.99	7.56	14.87	15.86	12.85	10.87	9.30	7.87	15.91
	.99	17.28	13.40	11.53	9.75	8.11	17.39	17.99	14.27	11.87	10.20	8.44	17.99
1,2	.90	12.88	11.06	9.55	8.53	7.52	13.26	13.24	11.17	9.79	8.85	7.69	13.51
	.95	15.10	12.13	10.53	9.42	8.16	15.25	15.16	12.19	10.85	9.61	8.29	15.20
	.975	17.51	13.04	11.30	9.98	8.71	17.60	16.89	13.33	11.59	10.48	8.87	16.89
	.99	19.10	14.68	12.35	11.07	9.51	19.10	18.95	14.43	12.79	11.23	9.90	18.95
2,1	.90	13.85	12.05	10.48	9.35	7.99	14.23	13.42	11.33	10.06	9.00	7.73	13.64
	.95	15.91	13.45	11.50	10.23	8.64	16.07	15.42	12.76	11.03	9.86	8.44	15.47
	.975	17.68	14.60	12.44	11.06	9.30	18.06	17.50	13.95	12.05	10.58	8.97	17.50
	.99	19.89	16.02	13.80	11.88	10.14	20.03	19.61	15.23	13.05	11.38	9.59	19.61
2,2	.90	14.82	13.09	11.64	10.40	9.04	15.24	14.91	12.50	11.14	10.06	8.83	15.28
	.95	17.02	14.49	12.51	11.19	9.73	17.33	17.17	14.02	12.23	10.91	9.59	17.22
	.975	19.59	15.57	13.39	11.85	10.29	19.59	19.48	15.41	13.18	11.57	10.23	19.48
	.99	21.66	17.07	14.35	12.81	10.85	21.66	21.46	16.50	14.18	12.60	10.82	21.46

The entries are quantiles x such that $P(\sup F_{k,q_b,p_b} \leq x/(q_b + p_b + 1)) = \alpha$

Table 1.8: Asymptotic Critical Values for Category (b) Cases 7 and 9, epsilon=.15

q_f, p_b	α	Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
		1	2	3	4	5	UD max	1	2	3	4	5	UD max
1,1	.90	8.72	7.48	6.23	5.41	4.52	9.12	8.38	6.72	5.82	5.15	4.29	8.64
	.95	10.65	8.59	6.97	6.13	5.06	10.87	10.16	7.93	6.82	5.76	4.73	10.34
	.975	12.13	9.61	7.92	6.68	5.50	12.39	11.95	9.18	7.52	6.32	5.34	11.99
	.99	14.37	10.75	9.10	7.76	6.32	14.95	13.88	10.40	8.26	6.99	6.09	13.88
1,2	.90	9.95	8.17	7.17	6.50	5.63	10.31	9.35	7.38	6.58	5.93	5.31	9.62
	.95	11.58	9.54	8.25	7.23	6.25	11.93	10.98	8.60	7.32	6.61	5.92	11.07
	.975	12.99	10.74	9.23	7.83	6.85	13.68	12.76	9.59	8.24	7.35	6.48	12.83
	.99	15.66	12.19	10.30	8.65	7.71	15.68	15.22	10.92	9.55	8.20	7.16	15.22
2,1	.90	9.03	7.51	6.45	5.70	4.66	9.49	8.96	6.80	5.94	5.19	4.41	9.08
	.95	10.70	8.77	7.34	6.32	5.22	10.85	10.56	7.90	6.84	5.85	5.00	10.73
	.975	11.98	9.77	7.98	6.98	5.70	12.30	12.50	8.99	7.48	6.53	5.46	12.55
	.99	15.29	10.80	8.95	7.71	6.32	15.29	14.98	9.87	8.53	7.08	6.03	14.98
2,2	.90	10.58	8.52	7.36	6.64	5.78	10.88	9.82	7.95	7.00	6.31	5.50	10.33
	.95	12.32	9.72	8.23	7.45	6.39	12.53	11.82	9.26	7.88	7.09	6.20	12.09
	.975	14.09	11.05	9.36	8.23	6.95	14.22	13.76	10.64	8.79	7.87	6.85	13.99
	.99	16.23	12.04	10.43	9.13	7.67	16.23	15.75	12.06	10.23	8.68	7.70	16.09

The entries are quantiles x such that $P(\sup F_{k,q_f,p_b} \leq x/(p_b + 1)) = \alpha$

Table 1.9: Asymptotic Critical Values for Category (b) Case 10, epsilon=.15

q_f, q_b, p_b	α	Non Trending Case						Trending Case					
		Number of Breaks, k						Number of Breaks, k					
		1	2	3	4	5	UD max	1	2	3	4	5	UD max
1,1,1	.90	11.83	10.06	8.74	7.79	6.47	12.04	12.30	10.39	9.18	8.10	6.61	12.68
	.95	13.95	11.26	9.76	8.47	7.15	14.02	14.55	11.71	10.14	8.97	7.32	14.66
	.975	15.76	12.31	10.61	9.30	7.76	15.79	16.70	12.97	11.17	9.73	7.97	16.70
	.99	17.98	13.55	11.36	9.85	8.56	17.98	18.68	14.61	12.38	10.45	8.61	18.68
1,1,2	.90	12.87	10.93	9.59	8.68	7.52	13.22	13.45	11.50	10.17	8.88	7.75	13.83
	.95	15.07	12.24	10.78	9.46	8.28	15.20	15.70	12.78	11.14	9.78	8.38	15.72
	.975	16.68	13.17	11.62	10.23	8.94	17.10	18.41	14.04	11.86	10.55	8.97	18.41
	.99	19.17	14.71	12.61	11.03	9.64	19.26	20.75	15.09	12.98	11.23	9.71	20.75
1,2,1	.90	14.06	12.05	10.51	9.48	8.05	14.30	13.80	11.59	10.44	9.08	7.83	14.05
	.95	15.99	13.20	11.61	10.23	8.77	15.99	15.79	12.99	11.44	9.83	8.56	15.95
	.975	17.72	14.58	12.38	11.02	9.36	17.78	17.60	14.03	12.25	10.51	9.05	17.67
	.99	19.77	16.16	13.80	12.00	10.09	19.77	20.69	15.52	13.13	11.66	9.77	20.69
1,2,2	.90	15.06	12.97	11.51	10.40	9.05	15.47	14.61	12.22	11.07	10.17	8.95	15.10
	.95	17.60	14.32	12.47	11.19	9.62	17.79	16.75	13.64	12.17	10.96	9.63	16.98
	.975	19.42	15.75	13.55	12.09	10.37	19.57	18.67	15.03	13.34	12.00	10.37	18.88
	.99	22.29	17.48	14.77	13.10	11.18	22.29	20.94	16.52	14.94	13.02	11.27	20.96
2,1,1	.90	12.06	10.02	8.85	7.81	6.55	12.29	12.39	10.56	9.10	8.06	6.66	12.71
	.95	13.80	11.36	9.70	8.57	7.21	13.92	14.37	11.87	10.17	8.75	7.31	14.76
	.975	16.14	12.50	10.57	9.28	7.77	16.16	16.04	13.33	11.18	9.65	7.82	16.36
	.99	18.68	14.40	11.75	10.21	8.50	18.76	19.23	14.56	12.18	10.48	8.67	19.23
2,1,2	.90	13.13	10.91	9.72	8.72	7.50	13.49	13.56	11.44	10.16	9.06	7.85	13.78
	.95	15.23	12.41	10.68	9.53	8.24	15.46	15.74	12.62	11.05	9.71	8.43	15.79
	.975	17.23	13.51	11.56	10.13	8.92	17.36	17.56	13.76	11.97	10.47	8.85	17.62
	.99	19.37	15.19	12.63	11.23	9.49	19.37	20.26	15.23	12.82	11.26	9.56	20.26
2,2,1	.90	14.50	12.16	10.69	9.58	8.06	14.72	13.78	11.55	10.22	9.25	7.99	14.05
	.95	16.78	13.46	11.88	10.35	8.74	16.80	15.64	12.81	11.18	9.98	8.62	15.81
	.975	18.50	14.64	12.76	11.11	9.37	18.50	17.22	14.22	12.07	10.67	9.21	17.24
	.99	20.83	16.28	13.77	11.82	9.92	20.83	19.20	15.48	13.49	11.61	10.04	19.20
2,2,2	.90	15.29	13.03	11.64	10.49	9.09	15.70	14.82	12.52	11.15	10.17	8.92	15.23
	.95	17.00	14.47	12.88	11.42	9.75	17.22	16.86	13.94	12.33	11.07	9.70	17.06
	.975	18.87	15.49	13.72	12.12	10.43	19.08	18.99	15.48	13.30	11.79	10.27	19.24
	.99	22.03	16.89	14.50	12.96	11.20	22.03	21.22	16.91	14.75	12.67	11.18	21.22

The entries are quantiles x such that $P(\sup F_{k,q_b,p_b} \leq x/(p_b + q_b + 1)) = \alpha$

Table 1.10: Asymptotic Critical Values for Category (a) Case 1, $\epsilon=20$

q_b	α	Non Trending Case				Trending Case			
		Number of Breaks, k			UD max	Number of Breaks, k			UD max
		1	2	3		1	2	3	
1	.90	7.20	5.67	4.44	7.45	7.75	5.86	4.50	7.85
	.95	8.93	6.78	5.10	9.10	9.35	6.86	5.14	9.46
	.975	10.30	7.64	5.87	10.33	10.92	7.93	5.93	10.96
	.99	11.74	8.89	6.72	11.82	12.54	8.93	6.76	12.54
2	.90	10.29	8.33	6.76	10.43	9.23	7.24	5.88	9.37
	.95	12.27	9.63	7.57	12.41	10.88	8.29	6.74	11.03
	.975	14.03	10.57	8.30	14.04	12.18	9.25	7.56	12.59
	.99	16.04	11.36	9.12	16.09	14.07	10.64	8.41	14.07
3	.90	12.26	10.28	8.44	12.36	11.71	9.49	7.75	11.88
	.95	13.89	11.43	9.37	13.94	13.46	10.53	8.64	13.49
	.975	15.49	12.31	10.06	15.49	14.85	11.56	9.18	15.07
	.99	17.35	13.58	11.18	17.35	16.98	12.64	9.86	16.98
4	.90	14.58	12.02	10.20	14.62	13.68	11.14	9.41	13.89
	.95	16.55	13.25	11.04	16.56	15.67	12.60	10.35	15.75
	.975	17.99	14.25	11.96	17.99	17.46	14.10	11.35	17.46
	.99	20.22	15.87	12.93	20.22	20.88	15.35	12.23	20.88

(The entries are quantiles x such that $P(\sup F_{k,q_b} \leq x/q_b) = \alpha$)

Table 1.11: Asymptotic Critical Values for Category (a) Case 2, $\epsilon=20$

		Non Trending Case				Trending Case			
		Number of Breaks, k			UD max	Number of Breaks, k			UD max
q_b	α	1	2	3		1	2	3	
1	.90	9.94	8.24	6.74	10.05	10.73	8.58	6.95	10.79
	.95	11.86	9.34	7.56	11.90	12.44	9.67	7.82	12.50
	.975	13.43	10.41	8.39	13.46	14.30	10.65	8.73	14.30
	.99	16.59	11.90	9.23	16.66	16.53	12.09	9.37	16.53
2	.90	11.99	10.24	8.41	12.16	11.53	9.69	8.07	11.77
	.95	13.80	11.33	9.29	13.95	13.33	10.77	8.95	13.37
	.975	15.20	12.38	10.03	15.33	14.95	11.75	9.87	14.95
	.99	17.41	13.79	11.06	17.41	17.12	13.01	10.81	17.12
3	.90	14.35	11.92	10.13	14.45	13.90	11.47	9.73	14.05
	.95	16.04	13.11	10.99	16.08	16.00	12.55	10.40	16.06
	.975	17.64	14.31	11.82	17.69	17.53	13.45	11.34	17.68
	.99	20.18	15.57	12.77	20.18	19.77	14.65	12.26	19.77
4	.90	16.31	13.71	11.70	16.45	15.46	13.00	11.26	15.70
	.95	18.30	14.95	12.62	18.36	17.58	14.39	12.33	17.63
	.975	20.02	16.25	13.61	20.06	20.04	15.52	13.32	20.04
	.99	22.37	17.91	14.50	22.37	22.40	17.40	14.30	22.40

(The entries are quantiles x such that $P(\sup F_{k,q_b} \leq x/(q_b + 1)) = \alpha$)

Table 1.12: Asymptotic Critical Values for Category (a) Case 3, $\epsilon=0.20$

q_f	α	Non Trending Case				Trending Case			
		Number of Breaks, k			UD max	Number of Breaks, k			UD max
1	.90	7.20	5.89	4.55	7.39	8.58	6.54	5.29	8.81
	.95	8.80	6.84	5.19	8.94	10.21	7.51	6.08	10.26
	.975	10.46	7.59	5.93	10.52	12.02	8.75	6.76	12.02
	.99	12.09	9.15	6.97	12.09	13.71	9.69	7.66	13.71
2	.90	8.06	6.20	4.88	8.26	8.20	6.24	5.05	8.34
	.95	10.02	7.29	5.67	10.07	9.62	7.32	5.73	9.88
	.975	11.42	8.38	6.47	11.56	11.37	8.29	6.42	11.38
	.99	13.45	9.48	7.30	13.45	13.30	9.40	7.14	13.30
3	.90	8.11	6.23	4.95	8.30	8.31	6.29	5.08	8.48
	.95	9.83	7.18	5.69	9.99	9.85	7.30	5.78	9.90
	.975	11.13	8.20	6.38	11.23	11.63	8.12	6.19	11.63
	.99	12.88	9.46	7.28	12.94	13.32	9.14	6.97	13.32
4	.90	8.20	6.28	4.96	8.31	8.26	6.20	5.10	8.55
	.95	9.65	7.27	5.63	9.77	9.90	7.34	5.84	9.96
	.975	11.24	8.18	6.36	11.24	11.49	8.15	6.63	11.57
	.99	13.14	9.41	7.02	13.14	14.04	9.67	7.50	14.04

The entries are quantiles x such that $P(\sup F_{k,q_f} \leq x) = \alpha$

Table 1.13: Asymptotic Critical Values for Category (a) Case 4, $\epsilon=20$

		Non Trending Case				Trending Case			
q_b	α	Number of Breaks, k			$UD \max$	Number of Breaks, k			$UD \max$
1	.90	1	7.53	5.84	4.46	1	6.75	4.87	3.93
	.95		9.18	6.65	5.09		8.59	5.89	4.70
	.975		10.54	7.88	5.88		10.38	7.07	5.44
	.99		12.06	9.12	7.04		12.75	8.37	6.18
2	.90	1	10.18	8.41	6.83	1	9.95	8.24	6.66
	.95		12.26	9.53	7.66		11.61	9.23	7.38
	.975		14.13	10.65	8.35		13.14	10.09	8.03
	.99		16.00	11.84	9.46		14.73	11.35	8.82
3	.90	1	12.34	10.27	8.50	1	12.67	10.26	8.54
	.95		13.97	11.32	9.28		14.57	11.34	9.36
	.975		15.81	12.52	10.12		15.81	12.36	10.07
	.99		17.77	13.69	11.14		18.06	13.77	10.90
4	.90	1	14.38	12.04	10.13	1	14.69	12.15	10.16
	.95		16.25	13.26	11.03		16.84	13.25	11.08
	.975		18.16	14.28	12.02		18.94	14.37	11.94
	.99		20.60	15.58	12.81		21.06	15.74	12.89

The entries are quantiles x such that $P(\sup F_{k,q_f} \leq x) = \alpha$

Table 1.14: Asymptotic Critical Values for Category (a) Case 5, epsilon=.20

		Non Trending Case				Trending Case			
q_f, q_b	α	Number of Breaks, k			UD max	Number of Breaks, k			UD max
1,1	.90	1	2	3	10.00	1	2	3	10.53
	.95	9.83	8.19	6.69	11.92	10.45	8.55	6.94	12.10
	.975	11.74	9.20	7.57	13.65	12.05	9.56	7.57	14.15
	.99	13.60	10.59	8.27	15.36	14.15	10.72	8.37	16.47
1,2	.90	15.34	11.68	9.28	12.57	16.47	11.83	9.07	12.43
	.95	12.38	10.36	8.57	14.40	12.27	9.90	8.24	13.72
	.975	14.24	11.45	9.33	16.18	13.68	10.95	9.02	15.29
	.99	16.18	12.84	10.12	17.95	15.29	11.99	9.82	17.18
2,1	.90	17.90	14.25	11.19	10.74	17.18	13.24	10.50	11.20
	.95	10.62	8.44	6.90	12.49	11.15	8.71	7.05	12.83
	.975	12.49	9.53	7.64	14.22	12.68	9.77	7.93	14.59
	.99	14.22	10.35	8.29	16.00	14.59	10.75	8.71	17.32
2,2	.90	16.00	11.63	9.16	12.54	17.32	11.97	9.56	12.29
	.95	12.38	10.25	8.55	14.37	12.18	9.77	8.25	14.12
	.975	14.30	11.64	9.54	15.88	14.06	11.03	9.09	15.48
	.99	15.88	12.47	10.23	18.55	15.40	11.93	9.97	17.58
		18.55	13.58	11.01		17.56	13.27	10.81	

The entries are quantiles x such that $P(\sup F_{k,q_f,q_b} \leq x/(q_f + q_b + 1)) = \alpha$

Table 1.15: Asymptotic Critical Values for Category (a) Case 6, $\epsilon=0.20$

q_f, p_b	α	Non Trending Case				Trending Case			
		Number of Breaks, k			$UD \max$	Number of Breaks, k			$UD \max$
		1	2	3		1	2	3	
1,1	.90	7.59	5.86	4.58	7.71	8.75	6.35	4.85	8.85
	.95	8.98	6.95	5.28	9.20	10.16	7.13	5.47	10.18
	.975	10.55	7.79	5.92	10.77	11.43	8.23	6.41	11.43
	.99	13.02	8.80	6.81	13.04	13.56	9.07	7.16	13.56
1,2	.90	10.19	8.27	6.65	10.34	9.81	7.61	6.19	9.92
	.95	11.84	9.36	7.41	11.93	11.42	8.59	7.00	11.53
	.975	13.41	10.48	8.30	13.45	13.38	9.60	7.69	13.59
	.99	15.74	11.47	9.28	15.76	15.43	10.88	8.65	15.59
2,1	.90	7.59	5.89	4.58	7.80	8.50	6.41	5.04	8.64
	.95	9.26	6.79	5.26	9.28	10.43	7.38	5.76	10.43
	.975	10.76	7.81	5.94	10.81	12.25	8.11	6.37	12.38
	.99	12.44	9.09	6.74	12.44	15.32	9.51	7.38	15.32
2,2	.90	10.61	8.37	6.73	10.70	9.81	7.69	6.41	10.03
	.95	12.10	9.42	7.61	12.24	11.36	8.80	7.32	11.50
	.975	14.00	10.55	8.19	14.00	12.95	9.64	8.10	12.99
	.99	15.34	11.50	9.02	15.34	14.74	11.17	9.14	14.77

The entries are quantiles x such that $P(\sup F_{k,q_f,q_b} \leq x/(q_f + q_b)) = \alpha$

Table 1.16: Asymptotic Critical Values for Category (b) Cases 4 and 8, $\epsilon = .20$

q_b, p_b	α	Non Trending Case				Trending Case			
		Number of Breaks, k			$UD \max$	Number of Breaks, k			$UD \max$
1,1	.90	1	2	3	7.64	1	2	3	7.90
	.95	11.14	9.17	8.66	11.48	11.58	9.57	8.86	11.86
	.975	12.85	10.11	9.50	13.12	13.56	10.60	9.62	13.73
	.99	14.32	11.48	10.49	14.42	15.58	11.97	10.69	15.58
1,2	.90	16.58	13.12	8.77	16.59	17.99	13.54	8.94	17.99
	.95	12.54	10.40	9.69	12.84	13.05	10.64	9.95	13.24
	.975	14.74	11.57	10.41	14.80	14.82	11.63	10.71	14.86
	.99	17.13	12.50	11.37	17.15	16.35	12.58	11.43	16.60
2,1	.90	18.78	13.89	9.40	18.78	18.68	14.08	9.14	18.68
	.95	13.44	11.27	10.30	13.63	13.11	10.76	10.08	13.33
	.975	15.48	12.64	11.08	15.59	14.84	11.97	10.86	15.04
	.99	16.97	13.82	12.41	17.15	16.54	13.38	11.71	16.54
2,2	.90	19.09	15.12	10.41	19.18	18.87	14.95	10.14	18.87
	.95	14.47	12.35	11.45	14.88	14.38	11.80	11.19	14.63
	.975	16.66	13.68	12.32	16.92	16.66	13.29	12.21	16.66
	.99	19.27	15.04	13.38	19.27	18.41	14.32	13.25	18.41
		21.44	16.74		21.44	20.68	15.94		20.68

The entries are quantiles x such that $P(\sup F_{k,q_b,p_b} \leq x/(q_b + p_b + 1)) = \alpha$

Table 1.17: Asymptotic Critical Values for Category (b) Cases 7 and 9, epsilon=.20

		Non Trending Case				Trending Case			
q_f, p_b	α	Number of Breaks, k			UD max	Number of Breaks, k			UD max
1,1	.90	1	2	3	8.82	1	2	3	8.46
	.95	8.54	7.03	5.63	10.64	8.18	6.22	5.18	10.17
	.975	10.39	8.11	6.41	11.94	10.04	7.36	6.08	11.99
	.99	11.85	8.97	7.17	14.04	11.99	8.46	6.90	13.99
1,2	.90	13.97	10.04	8.08	10.04	13.99	9.88	8.09	9.36
	.95	9.73	7.96	6.64	11.86	9.14	7.04	6.07	10.84
	.975	11.55	9.30	7.60	13.37	10.61	8.21	6.92	12.59
	.99	12.93	10.51	8.59	15.48	12.55	9.21	7.75	14.44
2,1	.90	15.48	12.21	9.91	9.21	14.44	10.64	8.39	8.84
	.95	8.93	7.11	5.80	10.84	8.64	6.38	5.44	10.46
	.975	10.76	8.16	6.65	12.42	10.36	7.53	6.36	12.27
	.99	12.30	9.31	7.37	15.29	12.27	8.61	7.12	14.76
2,2	.90	15.29	10.22	8.34	10.58	14.76	9.75	8.12	9.98
	.95	10.26	7.97	6.78	12.14	9.64	7.62	6.43	11.97
	.975	12.02	9.01	7.62	13.95	11.76	8.87	7.41	14.02
	.99	13.90	10.18	8.48	15.56	13.83	10.36	8.42	16.10
		15.56	11.48	9.67		16.05	12.06	9.72	

The entries are quantiles x such that $P(\sup F_{k,q,p_b} \leq x/(p_b + 1)) = \alpha$

Table 1.18: Asymptotic Critical Values for Category (b) Case 10, epsilon=.20

q_f, q_b, p_b	α	Non Trending Case				Trending Case			
		Number of Breaks, k			UD max	Number of Breaks, k			UD max
1,1,1	.90	1	2	3	11.71	1	2	3	12.16
	.95	11.52	9.48	7.76	11.71	11.87	9.84	8.07	12.16
	.975	13.59	10.64	8.69	13.61	14.04	11.06	9.04	14.23
	.99	15.41	11.66	9.61	15.56	16.45	12.24	10.00	16.50
1,1,2	.90	17.45	12.89	10.70	17.45	18.53	13.92	10.85	18.53
	.95	12.46	10.28	8.81	12.74	13.35	10.83	9.24	13.42
	.975	14.32	11.53	9.82	14.46	15.46	12.12	10.24	15.66
	.99	16.41	12.75	10.63	16.46	18.09	13.31	11.00	18.09
1,2,1	.90	18.71	13.78	11.62	18.94	19.98	15.30	12.03	19.98
	.95	13.80	11.27	9.65	13.87	13.51	11.13	9.35	13.71
	.975	15.77	12.61	10.56	15.77	15.61	12.40	10.30	15.64
	.99	17.59	13.75	11.53	17.64	17.53	13.55	11.02	17.57
1,2,2	.90	19.58	15.30	12.59	19.58	19.99	14.84	12.37	19.99
	.95	14.74	12.35	10.58	15.06	14.35	11.81	10.24	14.58
	.975	17.15	13.72	11.61	17.41	16.25	13.21	11.28	16.49
	.99	19.06	15.35	12.28	19.36	18.32	14.50	12.54	18.37
2,1,1	.90	22.22	16.75	13.66	22.22	20.96	16.54	13.91	21.07
	.95	11.52	9.50	7.88	11.76	12.14	9.76	8.15	12.44
	.975	13.29	10.63	8.69	13.55	14.10	11.20	8.95	14.29
	.99	15.45	11.76	9.62	15.50	15.81	12.44	9.96	15.96
2,1,2	.90	18.10	13.73	10.62	18.10	18.79	14.00	11.36	18.79
	.95	12.87	10.49	9.00	13.10	13.32	10.89	9.15	13.46
	.975	14.77	11.71	9.94	14.86	15.37	12.11	10.30	15.59
	.99	16.52	12.88	10.64	16.80	17.41	13.10	11.05	17.41
2,2,1	.90	19.18	14.16	11.60	19.18	19.71	14.94	12.30	19.71
	.95	14.08	11.69	9.64	14.29	13.38	11.04	9.39	13.69
	.975	16.50	13.19	10.55	16.50	15.13	12.21	10.39	15.15
	.99	18.25	14.32	11.44	18.27	16.86	13.36	11.17	16.86
2,2,2	.90	20.54	15.57	12.69	20.54	18.81	14.42	12.31	18.81
	.95	14.86	12.57	10.81	15.13	14.50	11.95	10.41	14.77
	.975	16.58	13.88	11.84	16.82	16.63	13.39	11.49	16.84
	.99	18.46	15.18	12.64	18.48	18.63	14.83	12.49	18.77
	.99	21.33	16.24	13.52	21.33	20.66	16.59	13.80	21.05

The entries are quantiles x such that $P(\sup F_{k,q_b,p_b} \leq x/(p_b + q_b + 1)) = \alpha$

Table 1.19: Asymptotic Critical Values for Category (a) Case 1, $\epsilon = .25$

		Non Trending Case			Trending Case		
		Number of Breaks, k			Number of Breaks, k		
q_b	α	1	2	UD max	1	2	UD max
1	.90	6.74	4.84	6.80	7.34	5.20	7.41
	.95	8.30	5.92	8.37	9.05	6.24	9.08
	.975	9.71	6.82	9.75	10.70	7.13	10.70
	.99	11.48	7.83	11.52	12.40	8.07	12.40
2	.90	9.85	7.51	9.90	8.72	6.62	8.83
	.95	11.70	8.80	11.77	10.50	7.65	10.53
	.975	13.86	9.61	13.86	11.74	8.50	11.78
	.99	15.81	10.64	15.82	13.59	9.70	13.65
3	.90	11.89	9.38	11.94	11.37	8.48	11.48
	.95	13.59	10.35	13.64	12.97	9.78	13.04
	.975	15.10	11.54	15.10	14.65	10.97	14.78
	.99	17.28	12.59	17.28	16.68	12.29	16.68
4	.90	13.79	11.04	13.87	13.37	10.28	13.40
	.95	15.81	12.07	15.83	15.06	11.48	15.10
	.975	17.75	13.37	17.75	17.03	12.85	17.03
	.99	19.77	14.69	19.77	20.66	14.57	20.66

(The entries are quantiles x such that $P(\sup F_{k,q_b} \leq x/q_b) = \alpha$)

Table 1.20: Asymptotic Critical Values for Category (a) Case 2, $\epsilon = .25$

		Non Trending Case			Trending Case		
		Number of Breaks, k			Number of Breaks, k		
q_b	α	1	2	UD max	1	2	UD max
1	.90	9.57	7.45	9.68	10.23	7.70	10.27
	.95	11.41	8.60	11.51	12.09	8.92	12.11
	.975	12.95	9.54	12.99	14.16	9.92	14.16
	.99	16.38	10.93	16.40	16.38	10.96	16.38
2	.90	11.55	9.35	11.63	11.24	9.02	11.30
	.95	13.46	10.36	13.51	12.72	9.99	12.85
	.975	14.87	11.14	14.97	14.46	10.97	14.46
	.99	17.13	12.68	17.13	16.28	11.65	16.28
3	.90	13.83	10.98	13.88	13.45	10.73	13.67
	.95	15.62	12.16	15.67	15.72	11.78	15.74
	.975	17.18	13.29	17.20	17.48	12.87	17.54
	.99	19.77	14.87	19.77	19.77	14.14	19.77
4	.90	15.65	12.57	15.70	15.03	12.21	15.12
	.95	17.69	13.85	17.81	17.16	13.43	17.20
	.975	19.59	14.96	19.59	19.29	14.29	19.29
	.99	22.12	16.69	22.12	22.31	16.94	22.31

(The entries are quantiles x such that $P(\sup F_{k,q_b} \leq x/(q_b + 1)) = \alpha$)

Table 1.21: Asymptotic Critical Values for Category (a) Case 3, $\epsilon=0.25$

		Non Trending Case			Trending Case		
q_f	α	Number of Breaks, k		UD max	Number of Breaks, k		UD max
1	.90	1	7.04	5.15	1	8.29	6.05
	.95		8.60	6.23		10.07	6.95
	.975		10.12	7.09		11.39	7.98
	.99		12.04	8.06		13.48	8.98
2	.90		7.55	5.52		7.91	5.90
	.95		9.57	6.54		9.43	6.81
	.975		11.18	7.37		11.00	7.54
	.99		13.09	8.82		12.55	8.77
3	.90		7.86	5.56		8.11	5.95
	.95		9.59	6.47		9.66	6.76
	.975		10.96	7.30		11.54	7.52
	.99		12.51	8.51		13.15	8.84
4	.90		7.90	5.76		8.14	5.77
	.95		9.52	6.76		9.67	6.78
	.975		11.03	7.61		11.23	7.64
	.99		13.02	8.70		13.68	8.85

The entries are quantiles x such that $P(\sup F_{k,q_f} \leq x) = \alpha$

Table 1.22: Asymptotic Critical Values for Category (a) Case 4, $\epsilon=0.25$

q_b	α	Non Trending Case				Trending Case			
		Number of Breaks, k			UD max	Number of Breaks, k			UD max
1	.90	1	7.01	5.03	7.10	1	6.39	4.42	6.56
	.95		8.67	5.98	8.79		8.20	5.48	8.23
	.975		10.20	6.92	10.29		10.18	6.68	10.23
	.99		11.63	8.16	11.63		12.49	8.10	12.49
2	.90		9.69	7.48	9.73		9.63	7.44	9.71
	.95		11.75	8.73	11.79		11.23	8.66	11.25
	.975		13.68	9.64	13.71		12.78	9.44	12.78
	.99		15.42	10.75	15.43		14.73	10.34	14.73
3	.90		11.88	9.40	12.00		12.12	9.47	12.19
	.95		13.64	10.41	13.66		13.95	10.39	14.03
	.975		15.34	11.61	15.38		15.53	11.39	15.53
	.99		17.52	13.01	17.52		17.52	12.84	17.52
4	.90		13.97	10.98	14.01		14.08	11.15	14.13
	.95		15.97	12.27	16.01		16.30	12.21	16.32
	.975		17.74	13.40	17.74		18.08	13.23	18.08
	.99		19.85	14.63	19.85		20.20	14.79	20.20

The entries are quantiles x such that $P(\sup F_{k,qf} \leq x) = \alpha$

Table 1.23: Asymptotic Critical Values for Category (a) Case 5, $\epsilon=0.25$

		Non Trending Case			Trending Case		
q_f, q_b	α	Number of Breaks, k		$UD \max$	Number of Breaks, k		$UD \max$
1,1	.90	1	9.56	7.51	1	10.18	10.22
	.95	1	11.49	8.42	1	11.65	11.69
	.975	1	13.14	9.67	1	13.64	13.64
	.99	1	15.14	10.85	1	15.87	15.87
1,2	.90	1	11.87	9.42	1	11.59	11.82
	.95	1	13.62	10.74	1	13.16	13.23
	.975	1	15.62	11.82	1	14.52	14.52
	.99	1	17.68	13.10	1	16.70	16.70
2,1	.90	1	10.21	7.60	1	10.61	10.66
	.95	1	11.84	8.64	1	12.31	12.31
	.975	1	13.59	9.47	1	13.89	14.03
	.99	1	15.59	10.53	1	16.56	16.56
2,2	.90	1	11.96	9.46	1	11.72	11.85
	.95	1	13.94	10.56	1	13.30	13.45
	.975	1	15.64	11.77	1	15.01	15.03
	.99	1	17.56	13.00	1	16.72	17.35

The entries are quantiles x such that $P(\sup F_{k,q_f,q_b} \leq x/(q_f + q_b + 1)) = \alpha$

Table 1.24: Asymptotic Critical Values for Category (a) Case 6, $\epsilon = .25$

		Non Trending Case			Trending Case		
q_f, p_b	α	Number of Breaks, k			Number of Breaks, k		
		1	2	$UD \max$	1	2	$UD \max$
1,1	.90	7.21	5.18	7.28	8.45	5.76	8.49
	.95	8.70	6.13	8.79	9.79	6.63	9.80
	.975	10.30	7.04	10.31	11.15	7.24	11.15
	.99	12.95	8.01	12.95	12.99	8.30	12.99
1,2	.90	9.87	7.39	9.97	9.39	7.12	9.49
	.95	11.60	8.54	11.61	10.89	8.10	10.90
	.975	13.16	9.62	13.16	12.60	9.24	12.78
	.99	15.19	10.61	15.19	14.92	10.16	14.99
2,1	.90	7.19	5.25	7.32	8.24	5.96	8.28
	.95	8.97	6.10	8.97	10.20	7.06	10.21
	.975	10.43	7.01	10.43	12.08	8.12	12.08
	.99	12.27	7.90	12.27	14.66	9.33	14.66
2,2	.90	10.02	7.50	10.12	9.57	7.20	9.72
	.95	11.71	8.60	11.71	11.08	8.08	11.22
	.975	13.44	9.64	13.44	12.68	9.26	12.70
	.99	15.01	10.78	15.01	14.45	10.56	14.45

The entries are quantiles x such that $P(\sup F_{k,q_f,q_b} \leq x/(q_f + q_b)) = \alpha$

Table 1.25: Asymptotic Critical Values for Category (b) Cases 4 and 8, $\epsilon = .25$

		Non Trending Case			Trending Case		
q_b, p_b	α	Number of Breaks, k		$UD \max$	Number of Breaks, k		$UD \max$
1,1	.90	1	2	10.76	8.47	10.97	11.32
	.95	10.76	8.47	12.52	9.57	12.64	13.18
	.975	13.91	10.53	16.31	11.89	16.31	17.29
	.99	16.31	11.89	12.10	9.63	12.23	12.59
1,2	.90	12.10	9.63	14.20	10.94	14.28	14.48
	.95	14.20	10.94	16.25	11.81	16.28	16.00
	.975	16.25	11.81	18.28	13.13	18.28	18.40
	.99	18.28	13.13	12.88	10.48	13.04	12.64
2,1	.90	12.88	10.48	15.05	11.54	15.11	14.39
	.95	15.05	11.54	16.60	13.01	16.60	16.54
	.975	16.60	13.01	18.63	14.47	18.63	18.87
	.99	18.63	14.47	14.15	11.55	14.37	13.99
2,2	.90	14.15	11.55	16.20	12.92	16.48	16.42
	.95	16.20	12.92	18.80	14.13	18.81	18.37
	.975	18.80	14.13	20.98	16.14	20.98	20.66
	.99	20.98	16.14				

The entries are quantiles x such that $P(\sup F_{k,q_b,p_b} \leq x/(q_b + p_b + 1)) = \alpha$

Table 1.26: Asymptotic Critical Values for Category (b) Cases 7 and 9, epsilon=.25

		Non Trending Case			Trending Case		
q_f, p_b	α	Number of Breaks, k		$UD \max$	Number of Breaks, k		$UD \max$
1,1	.90	1	8.30	6.59	1	8.07	5.80
	.95	1	10.04	7.64	1	9.81	6.86
	.975	1	11.71	8.45	1	11.67	7.91
	.99	1	13.97	9.71	1	13.85	9.18
1,2	.90	1	9.45	7.53	1	8.97	6.81
	.95	1	11.47	8.70	1	10.64	7.86
	.975	1	13.11	9.79	1	12.55	8.87
	.99	1	15.56	10.86	1	14.63	10.27
2,1	.90	1	8.65	6.42	1	8.45	6.19
	.95	1	10.57	7.57	1	10.23	7.28
	.975	1	11.97	8.46	1	11.74	8.04
	.99	1	15.21	9.86	1	14.11	9.66
2,2	.90	1	10.06	7.59	1	9.48	7.37
	.95	1	11.74	8.58	1	11.57	8.71
	.975	1	13.27	9.38	1	13.29	9.77
	.99	1	15.16	11.31	1	15.42	11.09

The entries are quantiles x such that $P(\sup F_{k,q,p_b} \leq x/(p_b + 1)) = \alpha$

Table 1.27: Asymptotic Critical Values for Category (b) Case 10, epsilon=.25

		Non Trending Case			Trending Case		
q_f, q_b, p_b	α	Number of Breaks, k		UD max	Number of Breaks, k		UD max
1,1,1	.90	1	2	11.29	1	2	11.73
	.95	11.28	8.74	13.19	11.48	9.00	13.51
	.975	13.14	9.79	15.22	13.43	10.32	16.26
	.99	15.22	10.70	17.32	16.26	11.31	18.07
1,1,2	.90	17.32	11.96	12.38	18.07	12.81	13.05
	.95	12.16	9.53	14.19	12.90	10.01	15.06
	.975	14.07	10.77	16.30	15.00	11.46	17.36
	.99	16.01	12.10	18.71	17.36	12.66	19.59
1,2,1	.90	18.69	13.29	13.53	19.59	14.53	13.31
	.95	13.43	10.52	15.41	13.08	10.31	15.18
	.975	15.38	11.89	17.22	15.16	11.45	17.26
	.99	17.22	13.14	19.01	17.14	12.61	18.82
1,2,2	.90	19.01	14.74	14.61	18.82	14.07	14.36
	.95	14.34	11.73	16.99	14.11	11.31	16.25
	.975	16.90	12.93	18.79	16.11	12.67	17.57
	.99	18.71	14.30	21.40	17.54	14.10	20.43
2,1,1	.90	21.40	15.78	11.28	20.27	16.25	11.94
	.95	11.25	8.75	13.33	11.73	9.15	13.72
	.975	13.24	9.96	15.29	13.57	10.45	15.31
	.99	15.10	11.17	17.96	15.29	11.48	18.29
2,1,2	.90	17.96	12.99	12.98	18.29	13.18	13.05
	.95	12.67	9.86	14.82	12.95	10.15	15.11
	.975	14.76	11.29	16.52	14.97	11.41	16.81
	.99	16.41	12.36	19.03	16.81	12.63	19.29
2,2,1	.90	19.03	14.03	13.82	19.29	13.66	13.16
	.95	13.67	10.64	16.07	12.96	10.21	14.99
	.975	16.06	12.21	17.80	14.92	11.55	16.42
	.99	17.80	13.20	20.39	16.42	12.56	18.51
2,2,2	.90	20.39	14.83	14.80	18.51	13.71	14.38
	.95	14.57	11.82	16.49	14.25	11.26	16.58
	.975	16.40	13.13	18.16	16.27	12.79	18.14
	.99	18.15	14.07	20.62	18.08	14.11	20.44

The entries are quantiles x such that $P(\sup F_{k,q_b,p_b} \leq x/(p_b + q_b + 1)) = \alpha$

Table 1.28: Asymptotic Critical Values of the Sequential Test for Category (a) Case 1, $\epsilon=0.15$

q_b	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	9.23	9.88	10.53	10.94	11.18	9.56	10.68	11.20	11.67	11.99
	.95	10.56	11.19	11.69	12.20	12.75	11.20	12.00	12.54	13.01	13.36
	.975	11.69	12.75	13.11	13.34	13.99	12.54	13.36	13.46	13.80	14.13
	.99	13.34	14.60	15.51	15.70	15.76	13.80	14.15	14.71	15.16	15.62
2	.90	12.59	13.65	14.04	15.04	15.39	11.18	11.88	12.78	13.13	13.57
	.95	14.05	15.41	15.88	16.12	16.80	12.79	13.59	14.25	14.57	14.85
	.975	15.88	16.80	17.45	17.87	18.17	14.25	14.85	15.57	16.80	17.33
	.99	17.87	18.66	19.24	19.29	21.06	16.80	17.71	18.69	18.94	19.19
3	.90	14.32	15.35	15.92	16.43	16.71	13.74	14.75	15.45	16.07	16.40
	.95	15.96	16.76	17.35	17.80	18.15	15.58	16.41	16.99	18.03	18.42
	.975	17.35	18.15	18.74	19.22	19.61	16.99	18.42	18.80	18.88	19.63
	.99	19.22	20.23	21.18	22.36	23.49	18.88	20.35	20.54	20.81	20.96
4	.90	16.91	17.82	18.35	18.84	19.51	16.17	17.09	18.23	18.77	19.16
	.95	18.44	19.63	20.21	20.86	21.60	18.26	19.22	20.86	20.99	21.34
	.975	20.21	21.60	21.74	22.07	22.23	20.86	21.34	21.98	22.72	23.50
	.99	22.07	23.45	23.93	24.21	25.15	22.72	24.05	25.88	25.88	26.00

Table 1.29: Asymptotic Critical Values of the Sequential Test for Category (a) Case 2, $\epsilon=0.15$

		Non Trending Case					Trending Case				
		k					k				
q_b	α	1	2	3	4	5	1	2	3	4	5
1	.90	12.00	12.94	13.74	14.53	15.23	12.94	13.99	14.93	15.50	15.73
	.95	13.78	15.25	16.38	17.02	17.70	15.01	15.85	16.53	16.86	17.04
	.975	16.38	17.70	18.24	18.53	19.18	16.53	17.04	17.17	17.43	18.04
	.99	18.53	19.33	19.92	20.50	21.34	17.43	18.58	19.11	19.22	19.54
2	.90	14.26	15.02	15.64	16.02	16.51	13.57	14.78	15.40	15.87	16.12
	.95	15.65	16.61	17.12	17.66	17.85	15.51	16.18	17.08	17.31	17.50
	.975	17.12	17.85	18.22	19.04	19.27	17.08	17.50	19.27	19.62	19.70
	.99	19.04	19.35	19.90	19.99	20.01	19.62	19.79	21.52	22.58	22.75
3	.90	16.64	17.57	18.28	18.86	19.53	16.38	17.30	17.92	18.40	18.62
	.95	18.30	19.58	20.21	20.77	21.45	17.99	18.74	19.77	20.28	20.89
	.975	20.21	21.45	22.67	23.36	23.48	19.77	20.89	21.56	22.11	22.28
	.99	23.36	23.52	24.13	24.43	25.16	22.11	22.37	22.83	23.98	24.54
4	.90	18.96	19.91	20.68	21.13	21.51	18.29	19.54	20.43	20.97	21.32
	.95	20.80	21.59	22.36	22.58	23.12	20.51	21.81	22.40	23.12	23.78
	.975	22.36	23.12	24.10	25.73	26.11	22.40	23.78	25.10	25.75	25.84
	.99	25.73	27.01	27.43	27.47	27.75	25.75	26.36	26.66	26.86	27.71

Table 1.30: Asymptotic Critical Values of the Sequential Test for Category (a) Case 3, $\epsilon=0.15$

		Non Trending Case					Trending Case				
		k					k				
q_f	α	1	2	3	4	5	1	2	3	4	5
1	.90	9.14	10.09	10.61	11.04	11.45	10.22	11.21	12.02	12.33	12.75
	.95	10.63	11.54	12.09	12.57	12.86	12.15	12.77	13.48	14.21	14.32
	.975	12.09	12.86	13.25	14.01	14.19	13.48	14.32	14.66	15.41	15.72
	.99	14.01	14.33	14.80	15.33	16.43	15.41	15.96	16.23	16.48	16.62
2	.90	10.06	11.18	11.68	12.21	12.52	9.92	10.73	11.41	11.79	12.18
	.95	11.69	12.62	13.33	13.66	14.07	11.41	12.18	12.80	13.21	13.69
	.975	13.33	14.07	14.61	15.22	15.31	12.80	13.69	14.19	14.68	14.94
	.99	15.22	15.40	16.51	17.02	18.13	14.68	15.00	15.96	16.37	17.09
3	.90	9.97	10.74	11.25	11.73	12.17	9.95	11.05	11.64	11.92	12.76
	.95	11.27	12.18	12.60	12.88	12.94	11.66	12.77	13.26	13.72	14.15
	.975	12.60	12.94	13.24	14.33	14.49	13.26	14.15	14.70	14.83	15.71
	.99	14.33	15.14	15.32	15.56	16.12	14.83	15.86	16.59	16.66	16.91
4	.90	10.01	10.81	11.55	12.09	12.37	10.19	11.19	11.79	12.67	13.05
	.95	11.59	12.40	12.80	13.88	14.23	11.90	13.08	13.68	14.53	15.03
	.975	12.80	14.23	15.59	15.74	16.03	13.68	15.03	15.62	16.08	16.70
	.99	15.74	16.10	16.61	16.93	17.05	16.08	16.80	17.48	17.48	17.80

Table 1.31: Asymptotic Critical Values of the Sequential Test for Category (a) Case 4, $\epsilon=0.15$

		Non Trending Case					Trending Case				
		k					k				
q_b	α	1	2	3	4	5	1	2	3	4	5
1	.90	9.46	10.27	10.63	11.03	11.31	8.84	10.09	10.69	11.13	11.80
	.95	10.68	11.37	11.80	12.34	12.65	10.73	11.87	12.58	13.10	13.83
	.975	11.80	12.65	12.97	13.12	13.50	12.58	13.83	14.73	15.04	15.30
	.99	13.12	15.33	16.54	16.68	16.83	15.04	15.37	15.74	16.31	16.71
2	.90	12.43	13.59	14.14	14.85	15.33	11.92	12.90	13.42	13.77	14.38
	.95	14.29	15.42	15.87	16.56	17.02	13.44	14.39	15.05	15.61	15.94
	.975	15.87	17.02	17.41	17.50	18.09	15.05	15.94	16.33	16.59	16.85
	.99	17.50	19.35	19.50	20.73	21.08	16.59	17.64	18.14	18.15	18.71
3	.90	14.48	15.51	16.11	16.53	16.72	14.83	15.61	16.24	17.15	17.47
	.95	16.12	16.78	17.66	17.97	18.14	16.26	17.48	17.97	18.70	19.01
	.975	17.66	18.14	18.85	19.45	20.30	17.97	19.01	19.79	20.11	20.22
	.99	19.45	20.34	21.65	21.66	22.84	20.11	20.64	21.23	21.27	21.39
4	.90	16.74	17.81	18.75	19.22	19.53	17.17	18.19	19.08	19.46	19.84
	.95	18.77	19.73	20.53	20.76	21.10	19.10	19.93	20.62	21.14	21.51
	.975	20.53	21.10	22.15	22.50	23.20	20.62	21.51	21.85	22.31	22.58
	.99	22.50	23.24	23.36	23.53	23.95	22.31	22.61	24.20	24.99	25.19

Table 1.32: Asymptotic Critical Values of the Sequential Test for Category (a) Case 5, $\epsilon=0.15$

		Non Trending Case					Trending Case				
		k					k				
q_f, q_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	11.98	13.02	14.03	14.73	14.94	12.20	13.51	14.26	14.63	15.21
	.95	14.05	14.94	15.48	16.02	16.50	14.30	15.25	16.28	16.65	17.05
	.975	15.48	16.50	17.10	17.57	17.92	16.28	17.05	17.85	18.17	18.46
	.99	17.57	18.68	20.20	20.26	20.63	18.17	18.54	20.88	22.23	22.35
1,2	.90	14.77	15.85	16.63	17.17	17.35	14.09	15.20	15.77	16.04	16.38
	.95	16.64	17.36	18.10	18.48	18.70	15.82	16.44	17.19	17.89	18.19
	.975	18.10	18.70	19.48	20.38	20.61	17.19	18.19	18.76	19.21	19.61
	.99	20.38	21.05	21.57	22.36	22.54	19.21	19.69	20.34	20.48	20.66
2,1	.90	12.87	13.78	14.72	15.06	15.47	13.11	14.03	15.14	15.73	16.22
	.95	14.77	15.55	16.14	16.46	16.70	15.22	16.45	17.21	17.85	18.15
	.975	16.14	16.70	16.99	17.19	18.20	17.21	18.15	18.79	18.96	19.01
	.99	17.19	18.36	18.55	18.58	18.91	18.96	19.48	20.33	20.49	20.86
2,2	.90	14.70	15.67	16.70	17.04	17.56	14.48	15.40	15.93	16.37	16.70
	.95	16.71	17.65	18.63	19.36	19.49	15.93	16.72	17.56	17.94	18.10
	.975	18.63	19.49	20.02	20.55	21.07	17.56	18.10	18.78	19.01	19.64
	.99	20.55	21.38	22.89	23.16	24.18	19.01	20.34	21.05	21.28	21.30

Table 1.33: Asymptotic Critical Values of the Sequential Test for Category (a) Case 6, $\epsilon=0.15$

		Non Trending Case					Trending Case				
		k					k				
q_f, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	9.40	10.30	11.14	11.80	12.42	10.39	11.15	11.69	12.10	12.40
	.95	11.24	12.45	13.00	13.44	13.52	11.70	12.44	13.17	14.03	14.10
	.975	13.00	13.52	14.23	14.75	15.12	13.17	14.10	14.76	14.98	15.17
	.99	14.75	15.19	15.85	16.30	16.40	14.98	15.52	15.87	15.89	16.16
1,2	.90	12.29	13.11	13.49	14.09	14.51	11.80	12.78	13.80	14.39	14.92
	.95	13.52	14.61	15.70	15.97	16.56	13.81	14.94	15.43	15.75	16.24
	.975	15.70	16.56	16.96	17.72	18.29	15.43	16.24	16.43	16.67	16.98
	.99	17.72	18.41	19.13	19.21	20.07	16.67	17.67	18.06	18.48	19.13
2,1	.90	9.49	10.38	10.88	11.34	11.65	10.76	12.02	12.82	13.44	13.86
	.95	10.95	11.74	12.27	12.44	13.07	12.95	13.88	15.17	15.58	15.97
	.975	12.27	13.07	13.58	14.31	15.40	15.17	15.97	16.42	16.65	17.37
	.99	14.31	15.57	15.78	15.79	15.96	16.65	17.63	18.64	18.75	19.30
2,2	.90	12.64	13.53	14.14	14.59	14.73	11.79	12.66	13.15	13.57	14.15
	.95	14.19	14.74	15.34	15.56	16.55	13.18	14.25	14.77	14.91	15.27
	.975	15.34	16.55	16.69	17.53	17.82	14.77	15.27	15.95	16.76	17.14
	.99	17.53	18.04	18.21	18.49	19.00	16.76	17.18	17.59	19.83	19.89

Table 1.34: Asymptotic Critical Values of the Sequential Test for Category (b) Cases 4 and 8, $\epsilon=0.15$

		Non Trending Case					Trending Case				
		k					k				
q_b, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	13.18	13.92	14.70	15.08	15.79	13.72	15.14	15.72	16.44	16.75
	.95	14.72	15.82	16.60	17.28	17.61	15.73	16.83	17.54	17.99	18.17
	.975	16.60	17.61	19.20	19.43	19.85	17.54	18.17	19.27	19.97	20.53
	.99	19.43	20.02	21.38	21.43	22.10	19.97	21.13	22.77	23.42	23.98
1,2	.90	15.06	16.32	17.39	17.83	18.22	15.09	16.21	16.85	17.33	17.85
	.95	17.44	18.25	18.65	19.10	19.96	16.86	17.87	18.81	18.95	19.28
	.975	18.65	19.96	20.06	20.37	20.69	18.81	19.28	19.66	21.10	21.43
	.99	20.37	20.73	21.96	23.13	23.22	21.10	21.61	22.74	23.70	24.12
2,1	.90	15.82	16.69	17.59	18.15	18.39	15.21	16.54	17.44	17.98	18.46
	.95	17.68	18.63	19.37	19.89	20.39	17.49	18.49	19.26	19.61	20.27
	.975	19.37	20.39	21.48	22.63	22.84	19.26	20.27	20.76	21.69	22.03
	.99	22.63	23.82	24.73	25.40	25.62	21.69	22.37	22.94	24.08	24.08
2,2	.90	16.95	18.69	19.46	20.06	20.44	17.12	18.56	19.40	19.92	20.75
	.95	19.48	20.44	21.33	21.66	21.97	19.45	20.42	21.16	21.46	22.33
	.975	21.33	21.97	22.39	23.52	24.03	21.16	21.86	22.89	23.41	23.85
	.99	23.52	24.11	24.75	25.05	25.12	23.41	23.85	25.06	25.94	26.32

Table 1.35: Asymptotic Critical Values of the Sequential Test for Category (b) Cases 7 and 9, $\epsilon = .15$

		Non Trending Case					Trending Case				
		k					k				
q_f, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	10.56	11.68	12.06	12.70	13.25	10.14	11.07	11.81	12.31	12.90
	.95	12.08	13.26	14.04	14.37	14.95	11.85	13.01	13.57	13.88	13.99
	.975	14.04	14.95	15.11	15.68	16.31	13.57	13.99	14.63	15.19	15.95
	.99	15.68	17.70	18.33	19.01	20.20	15.19	16.15	16.24	16.25	16.34
1,2	.90	11.52	12.51	12.96	13.57	14.28	10.95	11.83	12.70	12.92	13.89
	.95	12.98	14.45	15.30	15.66	15.93	12.70	13.89	14.90	15.22	16.00
	.975	15.30	15.93	16.30	16.85	16.95	14.90	16.00	16.68	17.33	17.48
	.99	16.85	17.36	17.77	18.54	19.60	17.33	17.91	18.29	18.71	19.21
2,1	.90	10.65	11.45	11.95	12.68	13.14	10.49	11.45	12.34	12.86	13.34
	.95	11.97	13.47	14.57	15.29	15.85	12.36	13.69	14.55	14.98	15.07
	.975	14.57	15.85	16.64	17.43	17.92	14.55	15.07	15.29	15.72	15.86
	.99	17.43	18.13	18.71	19.52	19.64	15.72	15.96	16.44	16.48	17.43
2,2	.90	12.22	13.22	14.03	14.56	14.93	11.76	12.88	13.46	14.31	14.75
	.95	14.03	15.05	15.56	16.23	16.54	13.51	14.97	15.19	15.75	16.10
	.975	15.56	16.54	17.38	17.82	18.18	15.19	16.10	16.45	17.06	17.27
	.99	17.82	18.46	19.61	19.65	20.18	17.06	17.40	18.55	19.65	20.08

Table 1.36: Asymptotic Critical Values of the Sequential Test for Category (b) Case 10, epsilon=.15

		Non Trending Case					Trending Case				
		k					k				
q_f, q_b, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1,1	.90	13.72	15.13	16.24	16.68	17.11	14.32	15.97	16.59	17.08	17.31
	.95	15.75	16.74	17.98	18.34	18.44	16.60	17.35	18.07	18.68	18.99
	.975	17.42	18.34	19.12	19.85	20.15	18.07	18.99	19.73	20.26	20.71
	.99	19.12	20.15	21.12	21.21	21.21	20.26	21.24	22.52	22.55	22.81
1,1,2	.90	14.85	15.95	17.30	17.86	18.46	15.58	16.90	18.31	18.92	19.14
	.95	16.64	18.01	19.17	19.55	19.72	18.39	19.14	19.98	20.75	21.50
	.975	18.69	19.55	21.44	21.63	22.04	19.98	21.50	21.94	22.54	22.86
	.99	21.44	22.04	23.51	24.20	24.20	22.54	23.07	23.18	23.35	23.85
1,2,1	.90	15.94	16.98	17.99	18.30	18.46	15.72	17.04	17.59	17.75	18.16
	.95	17.69	18.31	19.77	20.07	20.32	17.59	18.47	19.63	20.69	21.06
	.975	19.01	20.07	20.93	21.42	21.81	19.63	21.06	21.76	22.59	22.70
	.99	20.93	21.81	22.83	22.88	22.88	22.59	22.83	23.91	24.31	24.81
1,2,2	.90	17.43	18.53	19.99	20.17	20.75	16.70	17.70	18.60	19.20	19.82
	.95	19.42	20.21	22.29	22.49	22.57	18.63	19.83	20.60	20.94	21.27
	.975	21.40	22.49	23.20	24.51	24.63	20.60	21.27	21.71	23.06	23.19
	.99	23.20	24.63	25.82	26.26	26.26	23.06	23.23	23.52	23.54	25.67
2,1,1	.90	13.75	14.86	16.55	17.03	18.10	14.31	15.26	15.96	16.71	17.40
	.95	16.09	17.16	18.68	18.90	20.00	16.00	17.60	18.26	19.23	19.96
	.975	18.12	18.90	20.85	21.25	22.27	18.26	19.96	21.00	22.20	22.30
	.99	20.85	22.09	22.93	23.14	23.14	22.20	22.61	24.61	24.76	25.10
2,1,2	.90	15.22	16.26	17.60	18.14	18.99	15.68	16.62	17.43	17.99	18.50
	.95	17.14	18.23	19.37	20.03	20.79	17.52	18.50	19.57	20.26	20.44
	.975	19.03	20.03	21.76	22.33	23.09	19.57	20.44	21.28	21.79	22.42
	.99	21.76	22.83	23.18	23.46	23.46	21.79	22.50	22.82	23.61	23.91
2,2,1	.90	16.70	17.48	18.82	19.34	20.49	15.54	16.36	17.08	17.44	17.96
	.95	18.34	19.38	20.83	21.46	21.70	17.11	18.01	18.62	19.20	19.60
	.975	20.52	21.46	22.00	23.35	23.69	18.62	19.60	20.74	21.16	22.04
	.99	22.00	23.59	24.22	25.41	25.41	21.16	22.35	22.92	23.90	24.39
2,2,2	.90	16.93	18.15	19.27	19.87	20.73	16.76	17.94	18.93	19.82	20.09
	.95	18.87	19.92	22.03	22.30	22.85	18.97	20.11	20.59	21.22	21.83
	.975	21.29	22.30	23.24	23.62	23.70	20.59	21.83	22.31	22.75	23.49
	.99	23.24	23.64	24.24	24.36	24.36	22.75	23.58	25.33	25.76	26.04

The entries are quantiles x such that $P(\sup F_{k,q_b,p_b} \leq x/(q_b + p_b + 1)) = \alpha$

Table 1.37: Asymptotic Critical Values of the Sequential Test for Category (a) Case 1, $\epsilon=0.20$

q_b	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	8.81	9.61	10.15	10.75	11.03	9.27	10.37	10.91	11.45	11.89
	.95	10.24	11.12	11.57	11.74	12.11	10.92	11.92	12.28	12.54	13.01
	.975	11.57	12.11	12.83	13.23	13.36	12.28	13.01	13.40	13.62	13.80
	.99	13.23	13.92	14.60	15.51	15.76	13.62	13.81	14.15	14.22	14.71
2	.90	12.22	13.29	14.00	14.34	15.08	10.80	11.63	12.11	12.78	12.99
	.95	14.01	15.15	15.68	16.04	16.61	12.14	13.07	13.65	14.07	14.41
	.975	15.68	16.61	17.24	17.74	17.99	13.65	14.41	14.68	15.33	15.91
	.99	17.74	18.17	19.06	19.24	19.29	15.33	17.10	17.71	17.87	18.94
3	.90	13.87	14.58	15.44	16.10	16.36	13.32	13.97	14.84	15.28	15.90
	.95	15.45	16.43	17.10	17.35	17.70	14.85	16.00	16.55	16.98	17.29
	.975	17.10	17.70	18.36	18.83	19.22	16.55	17.29	18.32	18.74	18.80
	.99	18.83	19.33	20.23	20.74	21.18	18.74	18.81	19.29	20.38	20.54
4	.90	16.46	17.46	17.94	18.45	18.80	15.61	16.54	17.31	18.33	18.83
	.95	17.95	19.20	19.76	20.21	20.86	17.38	18.84	20.28	20.88	20.99
	.975	19.76	20.86	21.50	21.74	22.07	20.28	20.99	21.54	22.72	23.50
	.99	21.74	22.09	23.78	24.21	25.15	22.72	24.05	25.88	25.88	26.00

Table 1.38: Asymptotic Critical Values of the Sequential Test for Category (a) Case 2, epsilon=.20

q_b	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	11.78	12.66	13.39	13.91	14.88	12.43	13.27	14.29	14.93	15.52
	.95	13.42	14.91	15.63	16.59	17.02	14.30	15.53	16.07	16.53	16.86
	.975	15.63	17.02	17.70	18.24	18.53	16.07	16.86	17.04	17.35	17.78
	.99	18.24	19.03	19.92	20.50	21.34	17.35	18.04	18.64	19.11	19.22
2	.90	13.79	14.47	15.17	15.65	16.12	13.28	14.16	14.79	15.37	15.87
	.95	15.18	16.13	16.95	17.41	17.74	14.91	15.93	16.36	17.12	17.36
	.975	16.95	17.74	18.13	18.49	18.82	16.36	17.36	17.57	19.27	19.62
	.99	18.49	19.04	19.35	19.66	19.99	19.27	19.70	22.07	22.51	22.58
3	.90	16.01	16.91	17.61	18.09	18.85	15.81	16.73	17.48	18.12	18.42
	.95	17.61	18.86	19.71	20.17	20.77	17.48	18.43	18.96	19.77	20.26
	.975	19.71	20.77	22.01	22.83	23.38	18.96	20.26	20.64	21.28	21.75
	.99	22.83	23.48	23.54	24.43	25.16	21.28	22.11	22.76	23.98	24.54
4	.90	18.20	19.26	19.89	20.51	21.02	17.52	18.65	19.66	20.52	20.86
	.95	20.00	21.14	22.07	22.36	22.57	19.71	20.97	22.19	22.40	23.04
	.975	22.07	22.57	23.16	24.10	25.73	22.19	23.04	23.78	24.85	25.60
	.99	24.10	26.09	27.01	27.31	27.43	24.85	25.75	26.36	26.51	26.66

Table 1.39: Asymptotic Critical Values of the Sequential Test for Category (a) Case 3, $\epsilon=0.20$

q_f	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	8.76	9.68	10.30	10.75	11.04	10.19	11.01	11.91	12.26	12.68
	.95	10.44	11.04	11.67	12.09	12.33	11.96	12.70	13.38	13.71	14.27
	.975	11.67	12.33	12.86	13.18	13.47	13.38	14.27	14.59	15.06	15.51
	.99	13.18	13.65	14.55	14.80	15.33	15.06	15.96	16.23	16.48	16.62
2	.90	9.97	10.87	11.40	11.92	12.47	9.55	10.65	11.27	11.65	12.18
	.95	11.40	12.48	13.14	13.45	13.66	11.36	12.18	12.90	13.30	13.86
	.975	13.14	13.66	14.54	15.11	15.24	12.90	13.86	14.26	14.73	15.00
	.99	15.11	15.31	15.99	16.51	17.02	14.73	15.26	16.37	17.09	17.47
3	.90	9.78	10.55	11.08	11.61	12.05	9.76	11.02	11.54	11.77	12.41
	.95	11.11	12.17	12.60	12.88	12.96	11.59	12.53	12.98	13.32	13.54
	.975	12.60	12.96	13.40	14.33	14.49	12.98	13.54	14.15	14.54	14.83
	.99	14.33	15.14	15.32	15.56	16.12	14.54	15.67	15.86	16.04	16.59
4	.90	9.63	10.38	11.16	11.72	12.09	9.86	10.83	11.41	11.90	12.67
	.95	11.21	12.14	12.56	13.14	14.15	11.46	12.71	13.34	14.04	14.50
	.975	12.56	14.15	14.82	15.64	16.01	13.34	14.50	15.54	15.66	16.08
	.99	15.64	16.03	16.61	16.93	17.05	15.66	16.24	17.48	17.48	17.80

Table 1.40: Asymptotic Critical Values of the Sequential Test for Category (a) Case 4, $\epsilon=0.20$

		Non Trending Case					Trending Case				
		k					k				
q_b	α	1	2	3	4	5	1	2	3	4	5
1	.90	9.16	9.98	10.51	10.90	11.12	8.52	9.60	10.30	10.74	11.15
	.95	10.53	11.13	11.63	12.06	12.27	10.31	11.19	12.27	12.75	13.10
	.975	11.63	12.27	12.77	13.05	13.39	12.27	13.10	14.69	15.04	15.30
	.99	13.05	13.50	16.54	16.68	16.83	15.04	15.37	15.74	16.31	16.71
2	.90	12.17	13.18	13.98	14.44	15.04	11.54	12.49	13.02	13.35	13.56
	.95	14.03	15.11	15.65	16.00	16.67	13.07	13.62	14.41	14.73	15.33
	.975	15.65	16.67	17.33	17.42	17.80	14.41	15.33	16.09	16.35	16.77
	.99	17.42	18.09	19.46	19.50	20.73	16.35	16.85	17.85	18.14	18.15
3	.90	13.85	14.82	15.62	16.08	16.50	14.50	15.39	15.70	16.23	17.15
	.95	15.77	16.53	17.35	17.77	18.05	15.79	17.27	17.57	18.06	18.55
	.975	17.35	18.05	18.27	18.85	19.26	17.57	18.55	19.01	19.18	20.09
	.99	18.85	20.19	20.34	20.68	21.65	19.18	20.11	20.64	20.70	21.27
4	.90	16.17	17.34	18.02	18.76	18.99	16.70	17.74	18.92	19.10	19.43
	.95	18.07	19.11	19.98	20.60	20.76	18.94	19.46	20.40	21.06	21.25
	.975	19.98	20.76	21.57	22.27	22.98	20.40	21.25	21.82	22.31	22.58
	.99	22.27	23.20	23.34	23.36	23.95	22.31	22.61	24.20	24.99	25.19

Table 1.41: Asymptotic Critical Values of the Sequential Test for Category (a) Case 5, epsilon=.20

		Non Trending Case					Trending Case				
		k					k				
q_f, q_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	11.68	12.86	13.56	14.03	14.37	11.98	13.00	14.06	14.49	14.89
	.95	13.58	14.54	14.94	15.34	15.94	14.14	14.89	16.02	16.47	16.80
	.975	14.94	15.94	16.50	17.10	17.62	16.02	16.80	17.71	18.13	18.33
	.99	17.10	17.92	20.20	20.26	20.63	18.13	18.46	19.91	19.95	22.23
1,2	.90	14.21	15.24	16.00	16.53	17.05	13.65	14.40	15.18	15.70	16.00
	.95	16.02	17.12	17.37	17.90	18.10	15.26	16.01	16.58	17.18	17.32
	.975	17.37	18.10	18.28	18.70	19.48	16.58	17.32	18.19	18.66	18.93
	.99	18.70	19.67	20.10	20.38	21.05	18.66	19.21	19.61	20.34	20.48
2,1	.90	12.44	13.40	14.08	14.80	15.06	12.60	13.77	14.46	15.27	15.78
	.95	14.19	15.06	15.57	16.00	16.15	14.57	15.88	16.92	17.32	17.85
	.975	15.57	16.15	16.61	16.90	16.99	16.92	17.85	18.24	18.93	19.01
	.99	16.90	17.11	17.19	18.36	18.44	18.93	19.48	20.33	20.49	20.86
2,2	.90	14.24	15.43	15.81	16.70	16.99	13.94	14.91	15.37	15.70	16.04
	.95	15.86	17.00	17.71	18.55	18.97	15.40	16.09	16.72	17.56	17.89
	.975	17.71	18.97	19.83	20.40	20.91	16.72	17.89	18.23	18.78	18.87
	.99	20.40	21.07	21.86	22.89	23.16	18.78	19.29	19.64	20.34	20.67

Table 1.42: Asymptotic Critical Values of the Sequential Test for Category (a) Case 6, $\epsilon=0.20$

		Non Trending Case					Trending Case				
		k					k				
q_f, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	8.96	9.82	10.51	11.24	11.80	10.10	11.00	11.38	11.97	12.19
	.95	10.53	11.88	12.69	13.02	13.43	11.39	12.22	12.93	13.56	14.04
	.975	12.69	13.43	13.71	14.23	14.75	12.93	14.04	14.66	14.84	15.14
	.99	14.23	15.12	15.85	16.30	16.40	14.84	15.52	15.87	15.89	16.16
1,2	.90	11.82	12.75	13.32	13.69	14.09	11.30	12.34	13.21	13.80	14.28
	.95	13.32	14.15	14.73	15.74	15.88	13.37	14.46	14.99	15.43	15.68
	.975	14.73	15.88	16.57	16.96	17.72	14.99	15.68	16.27	16.51	16.67
	.99	16.96	17.82	18.41	19.13	19.21	16.51	16.98	17.85	17.96	18.06
2,1	.90	9.21	10.24	10.74	11.26	11.49	10.37	11.66	12.19	12.82	13.47
	.95	10.74	11.54	12.20	12.44	13.07	12.24	13.52	14.39	15.32	15.58
	.975	12.20	13.07	13.58	14.31	15.18	14.39	15.58	15.98	16.42	16.56
	.99	14.31	15.40	15.71	15.79	15.96	16.42	16.65	17.61	17.63	18.47
2,2	.90	12.07	13.33	13.86	14.25	14.59	11.23	12.28	12.78	13.40	13.62
	.95	13.98	14.61	14.91	15.34	15.53	12.87	13.64	14.45	14.74	14.91
	.975	14.91	15.53	16.61	16.79	17.53	14.45	14.91	15.27	16.50	17.11
	.99	16.79	17.68	18.04	18.15	18.21	16.50	17.14	17.28	17.59	19.83

Table 1.43: Asymptotic Critical Values of the Sequential Test for Category (b) Cases 4 and 8, $\epsilon = .20$

		Non Trending Case					Trending Case				
		k					k				
q_b, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	12.80	13.58	14.20	14.72	15.06	13.50	14.69	15.49	16.00	16.56
	.95	14.26	15.08	15.92	16.58	16.92	15.51	16.58	17.50	17.99	18.14
	.975	15.92	16.92	17.28	18.40	19.43	17.50	18.14	18.44	19.53	20.15
	.99	18.40	19.72	20.02	21.34	21.43	19.53	20.47	20.56	21.13	22.11
1,2	.90	14.70	16.05	16.94	17.45	17.76	14.78	15.60	16.32	16.77	17.18
	.95	17.06	17.83	18.34	18.78	19.62	16.35	17.21	18.34	18.68	18.86
	.975	18.34	19.62	20.01	20.36	20.69	18.34	18.86	19.28	20.66	21.10
	.99	20.06	20.73	21.90	21.96	23.13	20.66	21.33	22.74	23.70	24.12
2,1	.90	15.42	16.28	16.82	17.27	17.90	14.79	15.83	16.46	17.09	17.65
	.95	16.87	18.06	18.47	19.09	19.33	16.48	17.74	18.31	18.87	19.20
	.975	18.47	19.33	20.03	20.45	21.08	18.31	19.20	19.52	20.43	20.76
	.99	20.45	22.61	23.14	24.45	24.58	20.43	20.96	21.77	22.90	22.94
2,2	.90	16.56	18.25	19.19	19.83	20.29	16.55	17.53	18.37	18.93	19.48
	.95	19.22	20.31	20.98	21.44	21.55	18.38	19.55	20.21	20.68	20.81
	.975	20.98	21.55	22.00	23.20	23.96	20.21	20.81	21.42	21.68	22.04
	.99	23.20	24.01	24.31	24.75	25.05	21.68	22.33	23.39	23.41	24.92

Table 1.44: Asymptotic Critical Values of the Sequential Test for Category (b) Cases 7 and 9, $\epsilon=.20$

		Non Trending Case					Trending Case				
		k					k				
q_f, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	10.27	11.16	11.75	12.08	12.47	9.92	11.02	11.95	12.43	13.01
	.95	11.81	12.49	13.48	13.97	14.37	11.98	13.04	13.60	13.99	14.22
	.975	13.48	14.37	15.02	15.52	15.94	13.60	14.22	15.08	15.88	16.23
	.99	15.52	16.31	17.97	18.33	19.01	15.88	16.24	16.34	16.49	16.69
1,2	.90	11.52	12.33	12.90	13.37	13.94	10.55	11.47	12.43	12.76	12.87
	.95	12.91	14.04	14.80	15.48	15.57	12.51	12.90	13.89	14.44	14.90
	.975	14.80	15.57	16.26	16.32	16.85	13.89	14.90	16.12	16.68	17.33
	.99	16.32	16.90	17.36	17.38	18.54	16.68	17.48	18.23	18.29	18.50
2,1	.90	10.69	11.65	12.19	12.90	13.49	10.33	11.22	12.15	12.62	12.99
	.95	12.20	13.62	14.47	15.29	15.97	12.21	13.09	14.16	14.76	15.07
	.975	14.47	15.97	16.76	17.43	17.92	14.16	15.07	15.29	15.72	15.86
	.99	17.43	18.13	18.71	19.52	19.64	15.72	15.96	16.44	16.48	17.43
2,2	.90	11.94	12.97	13.70	14.30	14.59	11.67	12.93	13.63	14.47	14.98
	.95	13.78	14.78	15.16	15.56	15.81	13.64	15.02	15.29	16.05	16.13
	.975	15.16	15.81	16.58	17.38	18.18	15.29	16.13	16.74	17.14	17.27
	.99	17.38	18.37	19.43	19.46	19.65	17.14	17.40	18.55	19.65	20.08

Table 1.45: Asymptotic Critical Values of the Sequential Test for Category (b) Case 10, $\epsilon=0.20$

		Non Trending Case					Trending Case				
		k					k				
q_f, q_b, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1,1	.90	13.55	14.61	15.39	15.79	16.25	13.93	15.40	16.37	16.81	17.26
	.95	15.41	16.32	17.13	17.45	17.83	16.45	17.30	17.74	18.53	18.86
	.975	17.13	17.83	18.34	18.74	19.12	17.74	18.86	19.62	19.97	20.71
	.99	18.74	19.60	20.60	21.12	21.21	19.97	20.71	22.36	22.52	22.55
1,1,2	.90	14.20	15.42	16.36	16.64	17.30	15.42	16.34	18.03	18.54	19.01
	.95	16.37	17.55	18.46	18.71	19.26	18.04	19.02	19.51	19.98	20.75
	.975	18.46	19.26	19.59	20.09	21.46	19.51	20.75	21.50	21.94	22.48
	.99	20.09	21.63	22.05	22.47	23.51	21.94	22.54	23.07	23.18	23.35
1,2,1	.90	15.77	16.75	17.54	17.83	18.13	15.55	16.88	17.46	17.67	18.01
	.95	17.58	18.17	18.94	19.58	19.82	17.49	18.05	18.99	19.99	20.47
	.975	18.94	19.82	20.32	20.77	21.42	18.99	20.47	21.06	21.76	22.08
	.99	20.77	21.81	22.23	22.83	22.88	21.76	22.21	22.83	23.24	23.91
1,2,2	.90	17.10	18.38	18.92	19.61	20.02	16.21	17.27	18.17	18.67	19.27
	.95	19.00	20.03	20.94	22.22	22.49	18.21	19.33	20.25	20.96	21.21
	.975	20.94	22.49	22.97	23.67	24.51	20.25	21.21	21.57	23.06	23.19
	.99	23.67	24.63	25.81	25.82	26.26	23.06	23.42	23.54	25.67	25.78
2,1,1	.90	13.24	14.33	15.28	15.83	16.34	14.03	15.10	15.67	16.27	16.79
	.95	15.29	16.55	17.52	18.10	18.55	15.74	17.15	18.24	18.79	19.23
	.975	17.52	18.55	18.90	20.22	20.85	18.24	19.23	20.09	21.03	22.28
	.99	20.22	20.98	22.09	22.27	22.33	21.03	22.30	24.61	24.76	25.10
2,1,2	.90	14.66	15.73	16.44	17.29	17.77	15.32	16.50	17.33	17.66	18.34
	.95	16.52	17.86	18.92	19.18	19.24	17.34	18.34	19.29	19.71	20.26
	.975	18.92	19.24	20.07	20.53	20.79	19.29	20.26	20.98	21.79	22.39
	.99	20.53	20.93	22.19	22.52	23.09	21.79	22.42	22.75	23.22	23.61
2,2,1	.90	16.44	17.33	18.13	18.51	18.93	14.99	16.09	16.61	17.11	17.41
	.95	18.16	18.97	19.92	20.54	20.83	16.62	17.44	18.33	18.81	19.35
	.975	19.92	20.83	21.46	21.65	22.11	18.33	19.35	19.93	21.06	21.80
	.99	21.65	23.35	23.69	24.12	24.22	21.06	22.04	22.92	23.90	26.34
2,2,2	.90	16.54	17.46	18.34	19.04	19.48	16.46	17.74	18.45	18.99	19.85
	.95	18.41	19.62	20.40	21.33	21.49	18.59	19.92	20.46	20.66	21.40
	.975	20.40	21.49	22.30	22.37	22.96	20.46	21.40	22.20	22.63	23.31
	.99	22.37	23.15	23.62	23.64	23.70	22.63	23.49	24.48	25.33	25.76

Table 1.46: Asymptotic Critical Values of the Sequential Test for Category (a) Case 1, $\epsilon=0.25$

q_b	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	8.18	9.26	9.68	10.29	10.64	9.02	9.91	10.65	11.03	11.53
	.95	9.70	10.75	11.16	11.47	11.57	10.68	11.59	12.17	12.40	12.72
	.975	11.16	11.57	11.82	12.83	13.19	12.17	12.72	13.28	13.46	13.63
	.99	12.83	13.23	13.99	14.60	15.51	13.46	13.80	14.13	14.15	14.22
2	.90	11.63	12.77	13.78	14.04	14.53	10.45	11.21	11.72	12.14	12.99
	.95	13.83	14.65	15.47	15.80	16.04	11.73	12.79	13.18	13.59	14.17
	.975	15.47	16.04	16.61	17.08	17.87	13.18	14.07	14.55	14.76	17.10
	.99	17.08	17.99	18.66	19.06	19.24	14.76	17.10	17.87	18.66	18.94
3	.90	13.50	14.33	14.94	15.67	16.21	12.94	13.66	14.48	15.15	16.18
	.95	14.97	16.23	16.71	17.28	17.35	14.53	16.00	16.42	16.68	17.95
	.975	16.71	17.35	18.09	18.36	18.72	16.42	16.98	18.03	18.42	18.77
	.99	18.36	18.83	19.33	19.61	20.74	18.42	18.77	18.88	20.38	20.54
4	.90	15.76	17.20	17.68	17.94	18.67	15.03	16.23	16.99	18.26	18.99
	.95	17.71	18.34	19.31	19.76	20.16	17.01	18.77	19.78	20.66	20.91
	.975	19.31	20.04	20.86	21.74	22.07	19.78	20.86	20.99	21.65	22.74
	.99	21.74	22.07	22.23	22.62	23.72	21.65	22.74	25.88	25.88	26.00

Table 1.47: Asymptotic Critical Values of the Sequential Test for Category (a) Case 2, $\epsilon=0.25$

q_b	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	11.38	12.21	12.89	13.42	14.08	12.03	13.15	14.03	14.65	15.20
	.95	12.94	14.17	15.37	16.38	16.65	14.06	15.39	15.91	16.38	16.54
	.975	15.37	16.65	17.70	18.24	18.53	15.91	16.54	16.98	17.12	17.35
	.99	18.24	19.03	19.92	20.50	21.34	17.12	17.43	18.04	18.58	18.64
2	.90	13.38	14.34	14.85	15.22	15.86	12.68	13.57	14.40	15.08	15.44
	.95	14.86	15.87	16.63	17.12	17.36	14.41	15.44	16.07	16.28	16.44
	.975	16.63	17.36	17.85	18.13	18.49	16.07	16.44	17.12	17.55	18.93
	.99	18.13	18.65	19.35	19.66	19.99	17.55	19.27	19.70	20.41	21.52
3	.90	15.59	16.57	17.07	17.65	18.11	15.67	16.63	17.34	17.92	18.42
	.95	17.09	18.22	19.34	19.77	20.16	17.38	18.43	18.96	19.77	20.23
	.975	19.34	20.16	21.45	22.50	23.09	18.96	20.23	20.64	21.28	21.75
	.99	22.50	23.38	23.54	24.43	25.16	21.28	22.02	22.28	22.76	23.98
4	.90	17.61	18.94	19.51	19.89	20.51	17.05	18.21	19.10	20.25	20.84
	.95	19.57	20.62	21.42	22.12	22.36	19.21	20.85	21.65	22.31	22.74
	.975	21.42	22.36	23.12	24.10	25.42	21.65	22.74	23.31	24.41	25.10
	.99	24.10	25.73	26.10	27.01	27.31	24.41	25.15	25.84	26.36	26.51

Table 1.48: Asymptotic Critical Values of the Sequential Test for Category (a) Case 3, $\epsilon=0.25$

q_f	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	8.54	9.37	10.08	10.54	10.93	9.92	10.73	11.35	12.02	12.33
	.95	10.09	11.02	11.65	12.04	12.24	11.36	12.50	13.06	13.48	13.71
	.975	11.65	12.24	12.57	13.09	13.25	13.06	13.71	14.27	14.67	15.41
	.99	13.09	13.47	13.88	14.55	14.80	14.67	15.51	16.21	16.23	16.48
2	.90	9.50	10.30	11.12	11.30	11.69	9.41	10.32	10.84	11.24	11.52
	.95	11.15	11.74	12.33	13.09	13.30	10.85	11.56	12.18	12.55	12.80
	.975	12.33	13.30	13.64	14.07	15.11	12.18	12.80	13.09	13.69	14.19
	.99	14.07	15.22	15.40	15.99	16.51	13.69	14.94	15.26	15.96	17.47
3	.90	9.54	10.47	10.89	11.30	11.65	9.62	11.00	11.48	11.69	11.99
	.95	10.93	11.69	12.21	12.51	12.66	11.54	12.33	12.81	13.15	13.51
	.975	12.21	12.66	12.94	13.16	13.40	12.81	13.51	13.72	14.28	14.54
	.99	13.16	13.55	14.44	15.19	15.32	14.28	14.70	15.71	16.04	16.59
4	.90	9.49	10.18	10.80	11.55	11.94	9.62	10.71	11.19	11.66	12.38
	.95	10.84	11.98	12.56	13.02	13.53	11.21	12.40	13.04	13.68	14.41
	.975	12.56	13.53	14.44	15.59	16.01	13.04	14.41	14.90	15.54	15.62
	.99	15.59	16.03	16.61	16.93	17.05	15.54	15.66	16.08	17.48	17.48

Table 1.49: Asymptotic Critical Values of the Sequential Test for Category (a) Case 4, $\epsilon=0.25$

q_b	α	Non Trending Case					Trending Case				
		k					k				
		1	2	3	4	5	1	2	3	4	5
1	.90	8.61	9.50	10.13	10.53	10.87	8.16	9.29	10.13	10.59	10.82
	.95	10.19	10.90	11.26	11.63	11.80	10.18	10.87	12.25	12.49	13.10
	.975	11.26	11.80	12.40	12.84	13.12	12.25	13.10	14.48	14.91	15.04
	.99	12.84	13.39	15.33	16.54	16.68	14.91	15.18	15.51	15.74	16.31
2	.90	11.67	12.64	13.43	13.93	14.33	11.17	11.81	12.66	13.00	13.48
	.95	13.62	14.40	15.19	15.42	15.65	12.77	13.50	14.08	14.73	15.43
	.975	15.19	15.65	16.56	17.39	17.42	14.08	15.43	15.94	16.33	16.41
	.99	17.39	17.47	18.67	19.46	19.50	16.33	16.77	17.64	17.85	18.14
3	.90	13.53	14.56	15.28	15.82	16.08	13.90	14.71	15.51	15.66	16.09
	.95	15.30	16.12	16.77	17.52	17.77	15.52	16.14	17.29	17.52	17.74
	.975	16.77	17.77	18.07	18.34	19.12	17.29	17.74	17.95	18.63	19.02
	.99	18.34	19.26	20.30	20.68	21.65	18.63	19.18	20.11	20.64	21.27
4	.90	15.77	16.96	17.62	18.12	18.64	16.23	17.28	17.98	18.65	19.08
	.95	17.62	18.75	19.37	19.85	20.20	18.00	19.10	19.50	20.20	21.06
	.975	19.37	20.20	20.76	22.15	22.98	19.50	21.06	21.69	21.95	22.55
	.99	22.15	23.20	23.34	23.36	23.71	21.95	22.58	23.59	24.20	24.84

Table 1.50: Asymptotic Critical Values of the Sequential Test for Category (a) Case 5, epsilon=.25

		Non Trending Case					Trending Case				
		k					k				
q_f, q_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	11.37	12.35	13.02	13.56	14.05	11.62	12.51	13.56	14.06	14.43
	.95	13.04	14.05	14.90	15.14	15.34	13.56	14.45	15.18	15.87	16.09
	.975	14.90	15.34	15.94	16.50	17.10	15.18	16.09	16.63	17.31	17.71
	.99	16.50	17.46	18.27	20.20	20.26	17.31	18.05	18.33	18.46	19.12
1,2	.90	13.58	14.76	15.42	16.02	16.38	13.11	13.87	14.43	15.25	15.82
	.95	15.60	16.40	17.17	17.68	17.90	14.44	15.89	16.29	16.70	17.19
	.975	17.17	17.90	18.14	18.26	18.56	16.29	17.19	17.45	18.19	18.66
	.99	18.26	18.70	19.48	19.67	20.10	18.19	18.76	19.21	19.24	19.61
2,1	.90	11.81	12.89	13.50	13.79	14.22	12.24	13.18	13.82	14.17	15.37
	.95	13.51	14.40	15.06	15.59	15.76	13.88	15.18	16.09	16.56	17.21
	.975	15.06	15.76	16.14	16.24	16.81	16.09	16.98	17.33	17.98	18.81
	.99	16.24	16.99	17.11	17.12	17.19	17.98	18.81	20.33	20.49	20.86
2,2	.90	13.82	15.12	15.52	15.81	16.56	13.24	14.47	14.95	15.37	15.95
	.95	15.63	16.66	17.23	17.56	17.79	14.95	15.68	16.27	16.72	17.72
	.975	17.23	17.79	18.97	19.47	20.02	16.27	17.56	17.94	18.23	19.29
	.99	19.47	20.40	21.86	22.89	23.16	18.23	19.29	19.64	20.34	20.67

Table 1.51: Asymptotic Critical Values of the Sequential Test for Category (a) Case 6, $\epsilon=0.25$

		Non Trending Case					Trending Case				
		k					k				
q_f, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	8.65	9.60	10.13	10.85	11.72	9.74	10.46	11.08	11.38	12.01
	.95	10.14	11.80	12.53	12.95	13.04	11.09	12.01	12.40	12.99	13.43
	.975	12.53	13.04	13.71	14.23	14.75	12.40	13.43	13.96	14.37	14.79
	.99	14.23	15.12	15.85	16.30	16.40	14.37	14.84	15.74	15.87	15.89
1,2	.90	11.58	12.46	13.12	13.41	13.69	10.85	11.71	12.45	13.21	13.67
	.95	13.16	13.75	14.61	15.19	15.76	12.52	13.80	14.50	14.92	15.67
	.975	14.61	15.76	16.56	16.94	17.39	14.50	15.67	16.27	16.34	16.64
	.99	16.94	17.72	18.29	19.13	19.21	16.34	16.67	17.67	17.74	17.85
2,1	.90	8.94	9.74	10.38	10.76	11.29	10.13	11.43	12.02	12.54	13.18
	.95	10.40	11.32	11.91	12.27	12.44	12.06	13.18	14.19	14.66	15.28
	.975	11.91	12.44	13.08	13.36	14.31	14.19	15.28	15.63	16.14	16.49
	.99	13.36	14.43	15.10	15.18	15.57	16.14	16.56	17.37	17.61	17.63
2,2	.90	11.62	12.65	13.36	13.81	14.10	11.02	11.99	12.65	12.99	13.42
	.95	13.36	14.14	14.70	15.01	15.34	12.67	13.43	13.92	14.45	14.73
	.975	14.70	15.34	15.60	16.64	17.40	13.92	14.73	15.03	16.50	17.11
	.99	16.64	17.53	17.82	18.15	18.21	16.50	17.14	17.59	19.83	20.59

Table 1.52: Asymptotic Critical Values of the Sequential Test for Category (b) Cases 4 and 8, epsilon=.25

		Non Trending Case					Trending Case				
		k					k				
q_b, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	12.46	13.40	13.80	14.41	14.79	13.11	14.28	15.27	15.63	16.32
	.95	13.87	14.87	15.71	16.31	16.58	15.32	16.42	16.68	17.29	17.51
	.975	15.71	16.58	16.92	17.20	17.51	16.68	17.51	18.13	18.49	19.41
	.99	17.20	19.31	19.72	19.85	21.34	18.49	19.53	20.53	21.13	22.77
1,2	.90	14.07	15.18	16.23	16.60	17.31	14.36	15.20	15.94	16.32	16.68
	.95	16.24	17.34	17.83	18.28	18.52	15.99	16.77	17.53	18.40	18.68
	.975	17.83	18.52	19.00	20.00	20.36	17.53	18.68	18.88	20.01	20.66
	.99	20.00	20.64	21.54	21.96	23.13	20.01	20.68	21.33	22.17	22.74
2,1	.90	14.98	15.89	16.48	17.23	17.68	14.37	15.57	16.46	17.04	17.65
	.95	16.51	17.68	18.29	18.63	19.06	16.54	17.74	18.46	18.87	18.97
	.975	18.29	19.06	19.39	20.32	20.45	18.46	18.97	19.35	19.57	20.12
	.99	20.32	20.75	22.61	22.84	23.54	19.57	20.76	21.60	22.90	22.94
2,2	.90	16.10	17.79	18.76	19.27	19.72	16.18	17.12	18.17	18.51	19.21
	.95	18.76	19.83	20.44	20.98	21.26	18.22	19.21	19.80	20.66	20.82
	.975	20.44	21.26	21.55	22.00	23.96	19.80	20.82	21.46	21.84	22.04
	.99	22.00	24.01	24.31	24.75	25.05	21.84	22.33	23.03	23.55	24.92

Table 1.53: Asymptotic Critical Values of the Sequential Test for Category (b) Cases 7 and 9, $\epsilon=.25$

		Non Trending Case					Trending Case				
		k					k				
q_f, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1	.90	10.01	10.86	11.70	12.01	12.42	9.74	10.79	11.57	12.04	12.60
	.95	11.71	12.49	13.48	13.97	14.20	11.61	12.70	13.41	13.85	13.90
	.975	13.48	14.20	14.95	15.50	15.68	13.41	13.90	14.41	14.72	15.19
	.99	15.50	15.94	17.70	17.97	18.33	14.72	15.25	15.88	15.95	16.25
1,2	.90	11.40	12.27	12.96	13.60	14.04	10.58	11.44	12.33	12.79	12.92
	.95	12.98	14.22	14.91	15.56	15.93	12.43	13.12	14.21	14.63	14.90
	.975	14.91	15.93	16.28	16.41	16.90	14.21	14.90	16.12	16.68	17.33
	.99	16.41	16.95	17.36	17.38	18.54	16.68	17.48	18.29	18.50	18.71
2,1	.90	10.54	11.43	11.95	12.42	13.09	10.11	10.73	11.54	12.34	12.62
	.95	11.95	13.14	14.44	15.21	15.85	11.62	12.71	13.69	14.11	14.31
	.975	14.44	15.85	16.64	17.20	17.58	13.69	14.31	15.07	15.25	15.66
	.99	17.20	17.92	19.52	19.64	19.71	15.25	15.72	15.96	16.11	16.48
2,2	.90	11.68	12.55	13.22	13.90	14.78	11.48	12.52	13.21	13.84	14.31
	.95	13.27	14.28	15.05	15.16	15.79	13.22	14.36	15.06	15.42	16.09
	.975	15.05	15.71	16.23	16.84	18.18	15.06	16.09	16.74	17.14	17.27
	.99	16.84	18.18	19.16	19.43	19.65	17.14	17.40	18.19	18.55	19.65

Table 1.54: Asymptotic Critical Values of the Sequential Test for Category (b) Case 10, $\epsilon=0.25$

		Non Trending Case					Trending Case				
		k					k				
q_f, q_b, p_b	α	1	2	3	4	5	1	2	3	4	5
1,1,1	.90	13.34	14.96	16.05	16.71	17.18	13.05	14.28	15.07	15.56	16.08
	.95	16.18	17.18	17.72	18.07	18.53	15.18	16.24	16.77	17.32	17.59
	.975	17.72	18.53	19.18	19.73	19.97	16.77	17.59	17.89	18.38	19.08
	.99	19.73	20.26	21.49	22.36	22.52	18.38	19.12	20.15	21.12	21.21
1,1,2	.90	14.91	16.10	17.22	18.11	18.58	14.01	15.11	15.96	16.43	16.62
	.95	17.23	18.61	19.14	19.59	19.65	15.97	16.64	18.01	18.69	19.15
	.975	19.14	19.65	21.17	21.50	21.66	18.01	19.15	19.59	19.99	21.46
	.99	21.50	21.94	22.54	23.07	23.18	19.99	21.63	22.05	22.47	23.51
1,2,1	.90	15.13	16.30	17.11	17.49	17.63	15.32	16.32	17.14	17.65	17.84
	.95	17.12	17.67	18.58	18.82	19.85	17.16	17.92	18.35	19.01	19.60
	.975	18.58	19.85	20.69	21.06	21.76	18.35	19.60	20.32	20.77	21.10
	.99	21.06	22.08	22.63	22.83	23.24	20.77	21.42	22.23	22.83	22.88
1,2,2	.90	16.06	16.78	17.37	18.37	18.81	16.87	17.94	18.61	19.18	20.16
	.95	17.47	18.88	19.76	20.27	20.60	18.68	19.87	20.63	21.40	22.29
	.975	19.76	20.60	21.07	21.37	21.85	20.63	22.07	22.49	22.97	23.67
	.99	21.37	23.06	23.19	23.52	23.54	22.97	23.67	24.63	24.98	25.81
2,1,1	.90	13.55	14.68	15.24	15.63	16.07	13.08	14.27	14.89	15.54	16.16
	.95	15.26	16.27	18.10	18.29	19.02	15.02	16.26	17.16	17.96	18.19
	.975	18.10	19.02	20.09	21.00	21.55	17.16	18.19	18.78	20.48	20.98
	.99	21.00	22.28	22.61	24.76	25.10	20.48	21.25	22.27	22.33	22.93
2,1,2	.90	14.92	16.12	16.63	17.41	17.81	14.66	15.58	16.29	17.17	17.49
	.95	16.67	18.16	18.77	19.29	19.71	16.37	17.60	18.68	19.03	19.19
	.975	18.77	19.71	20.26	20.82	21.38	18.68	19.19	19.75	20.53	20.79
	.99	20.82	21.79	22.50	22.75	23.91	20.53	20.93	22.19	22.52	23.09
2,2,1	.90	14.74	15.86	16.40	16.67	17.22	15.89	17.17	17.69	18.16	18.65
	.95	16.42	17.24	18.15	18.51	19.11	17.80	18.82	19.47	20.39	20.81
	.975	18.15	19.11	19.54	20.74	21.80	19.47	20.81	21.39	21.64	21.86
	.99	20.74	22.04	23.90	24.07	26.34	21.64	22.11	23.35	23.59	23.69
2,2,2	.90	16.22	17.33	18.03	18.59	18.97	16.33	17.28	18.07	18.48	18.87
	.95	18.04	18.99	20.01	20.44	20.51	18.08	19.10	19.92	20.62	21.37
	.975	20.01	20.51	21.05	22.20	22.31	19.92	21.37	22.03	22.34	22.85
	.99	22.20	22.75	24.16	24.48	25.33	22.34	22.96	23.24	23.62	23.64