Panel unit root test: Summary
Series: E
Date: 04/29/09   Time: 22:26
Sample: 1999Q1 2008Q2
Exogenous variables: Individual effects
Automatic selection of maximum lags
Automatic selection of lags based on SIC: 0 to 5
Newey-West bandwidth selection using Bartlett kernel

Method	Statistic	Prob.**	Cross-sections	Obs
Null: Unit root (assumes common unit root process)				
Levin, Lin & Chu t*	3.88123	0.9999	8	291
Null: Unit root (assumes individual unit root process)				
Im, Pesaran and Shin W-stat	1.13042	0.8709	8	291
ADF - Fisher Chi-square	20.7651	0.1877	8	291
PP - Fisher Chi-square	40.3565	0.0007	8	296

** Probabilities for Fisher tests are computed using an asymptotic Chi
   -square distribution. All other tests assume asymptotic normality.

Panel unit root test: Summary
Series: E
Date: 04/29/09   Time: 22:27
Sample: 1999Q1 2008Q2
Exogenous variables: Individual effects, individual linear trends
Automatic selection of maximum lags
Automatic selection of lags based on SIC: 0 to 7
Newey-West bandwidth selection using Bartlett kernel

Method	Statistic	Prob.**	Cross-sections	Obs
Null: Unit root (assumes common unit root process)				
Levin, Lin & Chu t*	4.76668	1.0000	8	283
Breitung t-stat	1.89156	0.9707	8	275
Null: Unit root (assumes individual unit root process)				
Im, Pesaran and Shin W-stat	0.18245	0.5724	8	283
ADF - Fisher Chi-square	22.9178	0.1159	8	283
PP - Fisher Chi-square	34.8258	0.0042	8	296

** Probabilities for Fisher tests are computed using an asymptotic Chi
   -square distribution. All other tests assume asymptotic normality.

Panel unit root test: Summary
Series: D(E)
Date: 04/29/09   Time: 22:27
Sample: 1999Q1 2008Q2
Exogenous variables: Individual effects
Automatic selection of maximum lags
Automatic selection of lags based on SIC: 0 to 7

Newey-West bandwidth selection using Bartlett kernel

Method	Statistic	Prob.**	Cross-sections	Obs
Null: Unit root (assumes common unit root process)				
Levin, Lin & Chu t*	-9.01834	0.0000	8	281
Null: Unit root (assumes individual unit root process)				
Im, Pesaran and Shin W-stat	-14.5921	0.0000	8	281
ADF - Fisher Chi-square	184.069	0.0000	8	281
PP - Fisher Chi-square	216.981	0.0000	8	288

** Probabilities for Fisher tests are computed using an asymptotic Chi
-square distribution. All other tests assume asymptotic normality.

Panel unit root test: Summary
Series: D(E)
Date: 04/29/09   Time: 22:27
Sample: 1999Q1 2008Q2
Exogenous variables: Individual effects, individual linear trends
Automatic selection of maximum lags
Automatic selection of lags based on SIC: 0 to 6
Newey-West bandwidth selection using Bartlett kernel

Method	Statistic	Prob.**	Cross-sections	Obs
Null: Unit root (assumes common unit root process)				
Levin, Lin & Chu t*	-4.22182	0.0000	8	280
Breitung t-stat	-2.96876	0.0015	8	272
Null: Unit root (assumes individual unit root process)				
Im, Pesaran and Shin W-stat	-11.6992	0.0000	8	280
ADF - Fisher Chi-square	145.566	0.0000	8	280
PP - Fisher Chi-square	508.370	0.0000	8	288

** Probabilities for Fisher tests are computed using an asymptotic Chi
-square distribution. All other tests assume asymptotic normality.