TABLE 14.5 Critical Values of the QLR Statistic with 15% Trimming

Number of Restrictions (q)	10%	5%	1%
1	7.12	8.68	12.16
2	5.00	5.86	7.78
3	4.09	4.71	6.02
4	3.59	4.09	5.12
5	3.26	3.66	4.53
6	3.02	3.37	4.12
7	2.84	3.15	3.82
8	2.69	2.98	3.57
9	2.58	2.84	3.38
10	2.48	2.71	3.23
11	2.40	2.62	3.09
12	2.33	2.54	2.97
13	2.27	2.46	2.87
14	2.21	2.40	2.78
15	2.16	2.34	2.71
16	2.12	2.29	2.64
17	2.08	2.25	2.58
18	2.05	2.20	2.53
19	2.01	2.17	2.48
20	1.99	2.13	2.43

Note: These critical values apply when $\tau_0 = 0.15T$ and $\tau_1 = 0.85T$ (rounded to the nearest integer), so the F-statistic is computed for all potential break dates in the central 70% of the sample. The number of restrictions q is the number of restrictions tested by each individual F-statistic. Critical values for other trimming percentages are given in Andrews (2003).