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**BAYESIAN UNIT ROOT TEST FOR A TIME SERIES MODEL
WITH TREND APPROXIMATED BY LINEAR SPLINE
FUNCTION**

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The present paper considers Bayesian unit root test for a time series model with non-linear trend, approximated by linear spline. The beauty of approximating the non-linear trend with linear spline function is that the time trend vanishes under the unit root hypothesis, unlike the approximation by polynomial in which the trend remains present under the unit root hypothesis. The posterior odds ration has been derived under appropriate prior assumption.

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