

Figure S.1: Size-adjusted power of the tests with AR(1) errors and  $\phi = 0.6$

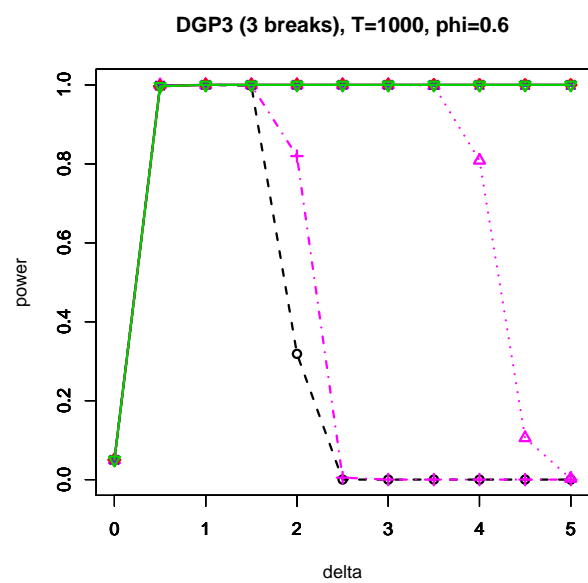
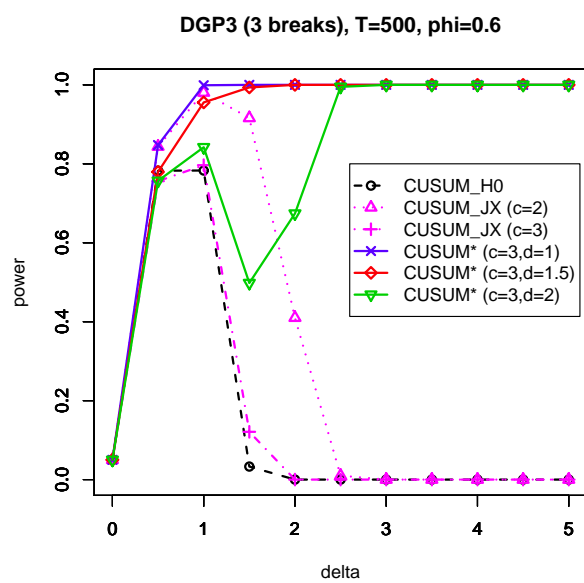
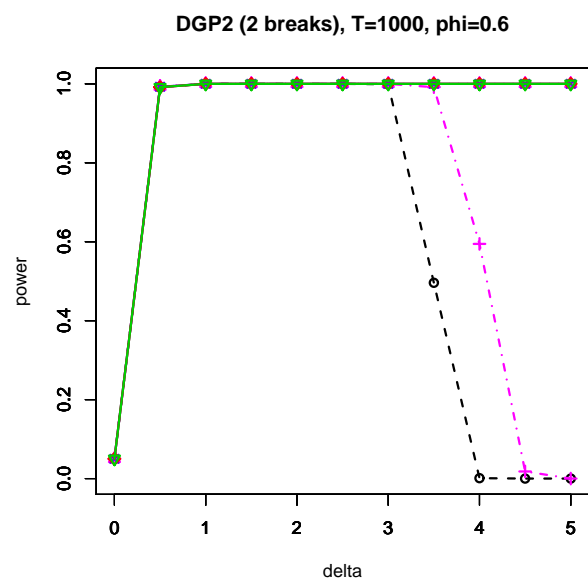
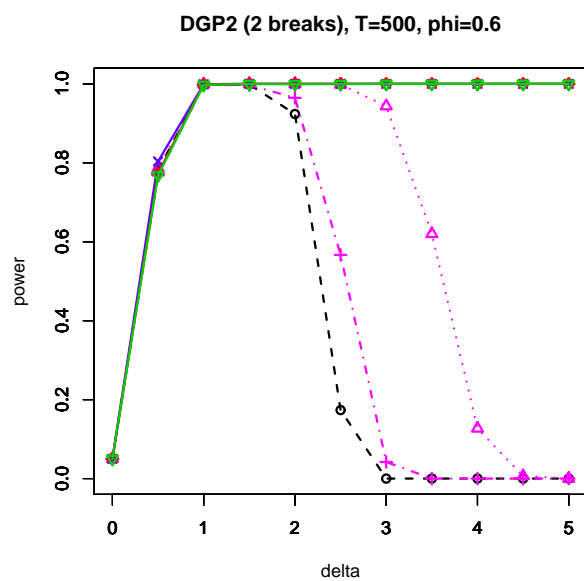
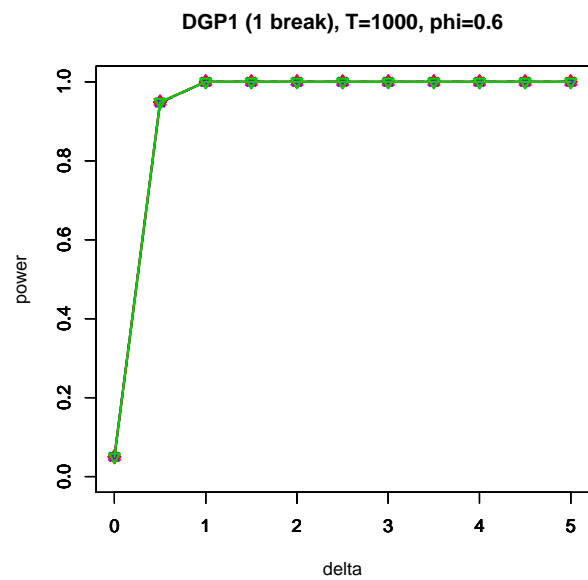
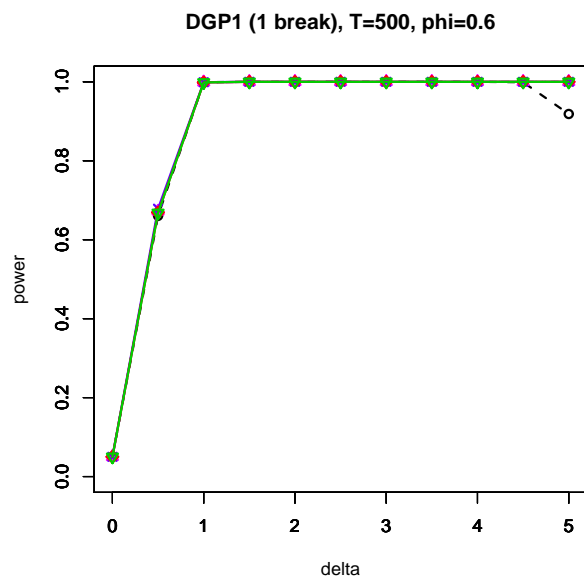


Figure S.1 (continued)

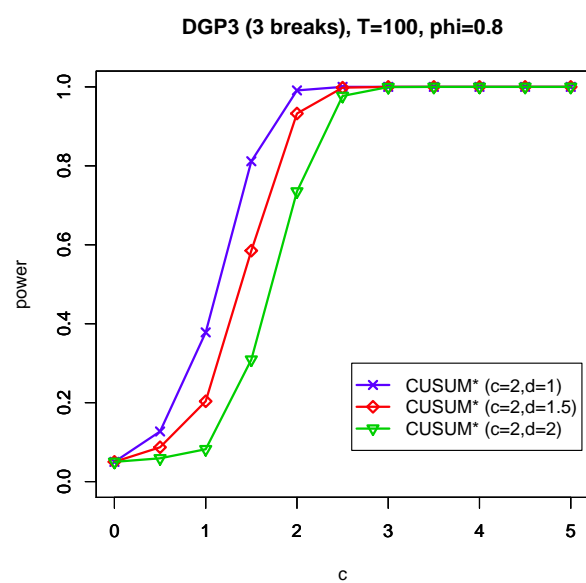
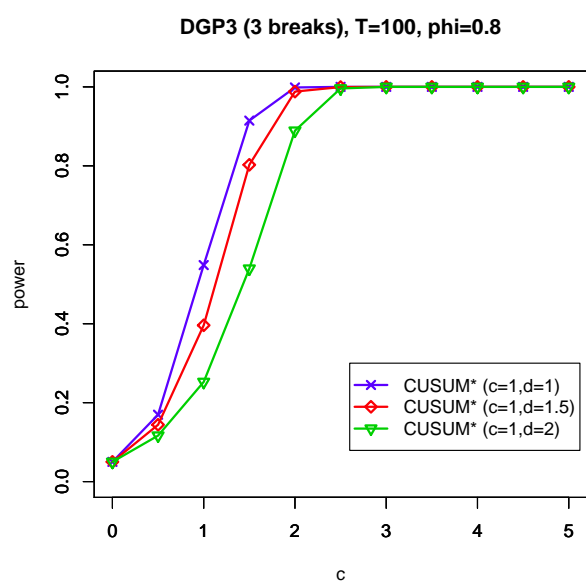


Figure S.2: Comparison of the size-adjusted power of the  $CUSUM^*$  tests for  $c = 1$  and  $c = 2$  (DGP3, AR(1) errors and  $\phi = 0.8$ )