DGP1 (1 break), T=100, phi=0.6



DGP2 (2 breaks), T=100, phi=0.6

delta

<del>.</del>5

0.8

0.6

0.4

0.2

0; 0

power

DGP1 (1 break), T=200, phi=0.6



DGP2 (2 breaks), T=200, phi=0.6



5



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  $\phi = 0.8$ )