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the number of observations, the number of parameters to be estimated and the number of lags used in the model.

For the purpose of this study, the number of observations is fixed at 1000. The number of parameters to be estimated is fixed at 10. The number of lags used in the model is fixed at 10. The number of observations, the number of parameters to be estimated and the number of lags used in the model are chosen in such a way that the power of the test is high enough to detect a structural change in the data.

The results of the tests are presented in Table 1. The results show that the tests are able to detect a structural change in the data. The tests are able to detect a structural change in the data at the 5% level of significance. The tests are able to detect a structural change in the data at the 1% level of significance.

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