

Table A1 - Empirical size (%) of the panel unit root tests at 5% level for simulated net incomes per French commune with individual effects (1000 replications), row-standardized weights matrix, T=25 and $\theta=0.8$

	LLC		B		IPS		MW		Choi		Choi_c		Chang IV		Pesaran		PS	
N	50	100	50	100	50	100	50	100	50	100	50	100	50	100	50	100	50	100
No Spatial	4.2	5.3	3.7	3.1	3.8	3.7	5.6	5.3	5.6	5.0	5.6	4.7	4.9	4.6	4.4	5.8	3.9	3.1
W(max 1, max 1)																		
SAR	15.8	17.8	20.2	18.2	15.1	13.3	17.8	15.0	17.4	15.3	18.6	15.3	16.9	12.3	11.7	8.4	11.3	11.1
SMA	9.1	12.0	9.4	9.5	7.7	8.4	10.9	10.4	10.7	10.5	10.7	10.0	9.1	6.7	6.3	6.4	6.8	7.3
SEC1	5.4	4.8	3.7	4.0	4.3	4.8	5.6	6.8	5.2	6.6	5.2	7.3	5.1	4.9	3.3	5.0	3.5	3.8
SEC3	6.1	7.2	7.4	5.5	5.2	4.8	9.8	9.7	9.5	9.5	9.8	9.7	8.4	7.8	7.1	6.3	6.1	7.2
W(max 5, max 5)																		
SAR	19.9	23.4	24.7	21.7	21.8	20.0	23.3	23.6	23.9	23.8	22.6	22.9	19.9	17.5	13.4	11.1	11.9	14.2
SMA	6.9	8.5	6.2	4.9	5.6	5.6	8.2	8.1	8.2	7.9	8.3	7.7	8.0	6.2	5.6	5.9	5.4	5.3
SEC1	4.4	5.5	3.4	3.5	3.5	4.5	4.2	6.3	4.3	6.2	4.8	6.2	4.0	4.5	4.0	4.9	3.0	4.0
SEC3	6.8	7.0	5.3	5.7	6.0	4.4	12.8	14.4	13.3	14.7	13.5	15.5	11.5	10.1	8.9	9.1	9.0	8.0

Table A2 - Empirical size (%) of the panel unit root tests at 5% level for simulated net incomes per French commune with individual effects (1000 replications), non row-standardized weights matrix, T=25 and $\theta=0.8$

	LLC		B		IPS		MW		Choi		Choi_c		Chang IV		Pesaran		PS	
N	50	100	50	100	50	100	50	100	50	100	50	100	50	100	50	100	50	100
No Spatial	4.2	5.3	3.7	3.1	3.8	3.7	5.6	5.3	5.6	5.0	5.6	4.7	4.9	4.6	4.4	5.8	3.9	3.1
W(max 1, max 1)																		
SAR	35.4	32.0	42.9	43.2	38.1	36.2	37.9	39.7	38.1	39.8	38.2	39.5	28.7	35.2	30.0	28.0	36.1	26.3
SMA	12.4	13.7	11.2	10.2	11.3	9.8	13.2	12.1	13.2	11.8	12.5	11.8	8.6	10.2	8.2	7.8	8.2	6.6
SEC1	4.5	6.1	4.9	4.1	4.2	4.2	5.8	7.0	5.4	6.7	5.5	6.2	5.1	3.5	5.8	5.0	5.8	4.1
SEC3	6.5	8.4	5.9	7.3	5.4	6.8	10.1	7.9	9.8	8.5	7	8.7	6.5	7.2	6.6	5.9	6.6	5.9
W(max 5, max 5)																		
SAR	12.5	14.9	15.3	13.1	13.2	12.4	15.0	13.6	14.7	13.8	14.4	13.3	10.4	9.8	9.2	8.1	8.4	8.5
SMA	25.4	29.0	28.2	25.3	24.2	25.1	24.8	27.1	25.3	26.6	26.1	26.3	22.2	22.2	18.2	14.2	19.3	18.4
SEC1	16.2	15.5	14.5	15.9	14.5	12.3	13.3	13.1	13.3	13.1	14.0	13.3	11.3	9.6	10.4	7.2	7.4	8.4
SEC3	22.4	22.6	21.3	21.6	20.6	21.9	24.2	22.8	23.6	22.4	22.1	22.9	20.3	17.3	15.1	11.4	14.3	13.5

No Spatial: standard case without spatial correlation --- W(max j,max j): "max j ahead and max j behind" weights matrix --- SEC1: $\sigma_v^2 = 0.1 \sigma_\epsilon^2$ --- SEC3: $\sigma_v^2 = 10 \sigma_\epsilon^2$

