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In this paper we discuss an alternative approach to testing linearity against Markov-switching type non-linearity. We aim to avoid the classic testing via the likelihood ratio test, which doesn't have a standard distribution. That's why time-consuming simulations must be carried out. We suggest the classical test to be substituted by using Hamilton's dynamic specification test for validity of Markov assumptions. The same idea will be applied to testing the remaining nonlinearity to compare 2-regime with 3-regime models. These two approaches will be confronted by being demonstrated on some selected time series, e.g. Slovak macroeconomic indicators and some exchange rates.

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