

Documentation for USMacro_Montly

This file contains four data series:

IP: Montly values of the Index of Industrial Production. (1947:1-2004:12)

Oil: Montly values of Oil Price shocks as described in Exercise 15.xx (1948:1-2004:12)

CPI: Montly values of the all-items consumer price index. (1947:1-2004:12)

PCED: Monthly values of the personal consumption expenditures price deflator. (1959:1-2004:12)