**Housing Price Data**: Housing price data of San Francisco Bay Area Counties was obtained from the Zillow.com/research/data webpage. The monthly data is available from 04/1996 to 06/2018. The data was seasonally adjusted. Data did not have any missing values. The file obtained contained data of all the counties in the United States. Rows corresponding the San Francisco bay area counties was selected and stored is a new variable. The data set was further refined by removing columns with unwanted information like name of state, state id, metro, etc. Finally, the data was transposed so that all the housing prices of different counties were arranged in separate columns.

Additions:

**Housing Inventory Data**: Monthly data was obtained from Zillow.com/research/data webpage. Same steps as housing price data were followed to refine data for each county. Data was only available from 01/2010 to 06/2018. The model will be modified accordingly when considering this feature.

**Housing Turnover Data**: Monthly data was obtained from Zillow.com/research/data webpage. Same steps as housing price data were followed to refine data for each county. Data was only available from 01/2010 to 06/2018. The model will be modified accordingly when considering this feature.

**Census Data**: Annual estimated population data was obtained from State of CA’s Department of Finance website. Since the information was needed on the monthly basis and the annual population increase from 01/2010 to 06/2018 was almost linear, the monthly values were obtained by linear interpolation between the two annual estimates.

**Consumer Price Index**: Monthly consumer price index data from the San Francisco-Oakland-Hayward region was obtained from the Federal Reserve Bank of St. Louis website. The data had high trend and low seasonality. Data is used in the original form.