Data documentation : see data_1948-2020.csv

Definition of data variables
output = LN(GDPC1 / LNSindex) * 100
inflation = LN(GDPDEF / GDPDEF(-1)) * 100
interest rate = Federal Funds Rate / 4

Observable data variables
obs1: output-output(-1)
obs2: inflation
obs3: interest rate

Source of the original data
GDPCC1 : Real Gross Domestic Product - Billions of Chained 2012 Dollars, Seasonally Adjusted Annual Rate
Source: U.S. Department of Commerce, Bureau of Economic Analysis

GDPDEF : Gross Domestic Product - Implicit Price Deflator - 2012=100, Seasonally Adjusted
Source: U.S. Department of Commerce, Bureau of Economic Analysis

COMPRNFB：Nonfarm Business, All Persons, Hourly Compensation Duration : index, 2012 = 100, Seasonally Adjusted
Source : U.S. Department of Labor

Federal Funds Rate : Averages of Daily Figures - Percent
Source: Board of Governors of the Federal Reserve System
(Before 1954: 3-Month Treasury Bill Rate, Secondary Market Averages of Business Days, Discount Basis)

GDPDEF : Gross Domestic Product - Implicit Price Deflator - 2012=100, Seasonally Adjusted
Source: U.S. Department of Commerce, Bureau of Economic Analysis

LNS10000000：Labor Force Status : Civilian noninstitutional population - Age : 16 years and over -Seasonally Adjusted - Number in thousands
Source: U.S. Bureau of Labor Statistics
(Before 1976: LFU800000000 : Population level - 16 Years and Older)

LNSindex: LNS10000000(1992:3)=1