**Documentation for USMacro\_Quarterly**

These are quarterly data on several macroeconomic variables from 1957:Q1 – 2013:Q4. All data series are from the Federal Reserve Economic Data (FRED) database maintained by the Federal Reserve Bank of St. Louis. You can find updates for these data series there.

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| **Variable**  **Name** | **Description** |
| GDPC96 | Real Gross Domestic Product |
| JAPAN\_IP | Production of Total Industry in Japan (FRED series name is JPNPROINDQISMEI) |
| PCECTPI | Personal Consumption Expenditures: Chain-type Price Index |
| GS10 | 10-Year Treasury Constant Maturity Rate (Quarterly Average of Monthly Values) |
| GS1 | 1-Year Treasury Constant Maturity Rate (Quarterly Average of Monthly Values) |
| TB3MS | 3-Month Treasury Bill: Secondary Market Rate (Quarterly Average of Monthly Values) |
| UNRATE | Civilian Unemployment Rate (Quarterly Average of Monthly Values) |
| EXUSUK | U.S. / U.K. Foreign Exchange Rate (Quarterly Average of Daily Values) |
| CPIAUCSL | Consumer Price Index for All Urban Consumers: All Items (Quarterly Average of  Monthly Values) |