

Data set information

Data sets contain two columns. The first one contains the date of each observation and the second is the time series to analyze. Sorry, but the head of the columns is in Spanish (now there is no excuse to learn some!). Once imported, you don't have to use the date. Just declare the data column as a `ts()` object in R, using "start=" and "end=". To import easily *.xlsx* files, you can use package `xlsx`, using the syntax:

```
read.xlsx("data.xlsx", sheetIndex = 1)
```

- **Group 1:** Monthly interest rate on unsubsidised loans for house purchase (percentage). Monthly time series from January 1995 to September 2013.
Source: Banco de España (www.bde.es)
- **Group 2:** New housing approvals. Monthly time series from January 1997 to August 2013.
Source: Banco de España (www.bde.es)
- **Group 3:** New housing approvals. Monthly time series from November 1991 to January 2007.
Source: Banco de España (www.bde.es)
- **Group 4:** Monthly average residential gas usage in Iowa (in cubic feet $\times 100$, a cubic feet is equal to 0.0283168 cubic meters). Monthly time series from January 1971 to October 1979.
Source: Time Series Data Library (www.datamarket.com)
- **Group 5:** Subsidised housing approvals (in last twelve months, observation at the end of the period) as % of total. Monthly time series from January 1990 to December 2007.
Source: Banco de España (www.bde.es)
- **Group 6:** Annual theoretical affordability with deductions at households for house purchase (percentage). Quarterly time series from March 1995 to June 2013.
Source: Banco de España (www.bde.es)
- **Group 7:** Monthly data related to hotels, motels and guesthouses in Victoria (Australia) in Australian dollars (AUD). Monthly time series from January 1980 to June 1995.
Source: Time Series Data Library (www.datamarket.com)

- **Group 8:** Rate of youth unemployment (20-29 years of age) in percentage. Quaterly time series from June 1987 (second quarter of 1987) to September 2013.
Source: Banco de España (www.bde.es)
- **Group 9:** Monthly milk production in pounds per cow. Monthly time series from January 1962 to December 1975.
Source: Time Series Data Library (www.datamarket.com)
- **Group 10:** Monthly interest rate on unsubsidised loans for house purchase (percentage). Monthly time series from January 1995 to September 2013.
Source: Banco de España (www.bde.es)
- **Group 11:** Total credit to the non-financial private sector. Annual rate. Monthly time series from January 2000 to December 2004.
Source: Banco de España (www.bde.es)
- **Group 12:** New housing approvals. Monthly time series from January 1997 to August 2013.
Source: Banco de España (www.bde.es)
- **Group 13:** New housing approvals. Monthly time series from November 1991 to January 2007.
Source: Banco de España (www.bde.es)
- **Group 14:** Monthly average residential gas usage in Iowa (in cubic feet $\times 100$, a cubic feet is equal to 0.0283168 cubic meters). Monthly time series from January 1971 to October 1979.
Source: Time Series Data Library (www.datamarket.com)
- **Group 15:** Subsidised housing approvals (in last twelve months, observation at the end of the period) as % of total. Monthly time series from January 1990 to December 2007.
Source: Banco de España (www.bde.es)
- **Group 16:** Annual theoretical affordability with deductions at households for house purchase (percentage). Quaterly time series from March 1995 to June 2013.
Source: Banco de España (www.bde.es)