

Here you can add up to 365 periods of leads or lags to the selected variables. This option works on the original variables only, and not on the converted or transformed data types or frequencies. The new lag/lead series are symbolized by the prefix 'Lag'? / 'Lead'?', respectively where ? can be: 1:6, 10, 12, 15, 20, 25, 50, 100, 225, 250, and 365. Figure 1 below presents the result of clicking on T-5 in which three new lag variables were created for the three selected ones (Agriculture.output, Clothing.textile, and Electricity.Water). The names of the new lagging series are the same as the selected ones with a prefix: Lag5 symbolizing the number of lags.

Figure 1.

