

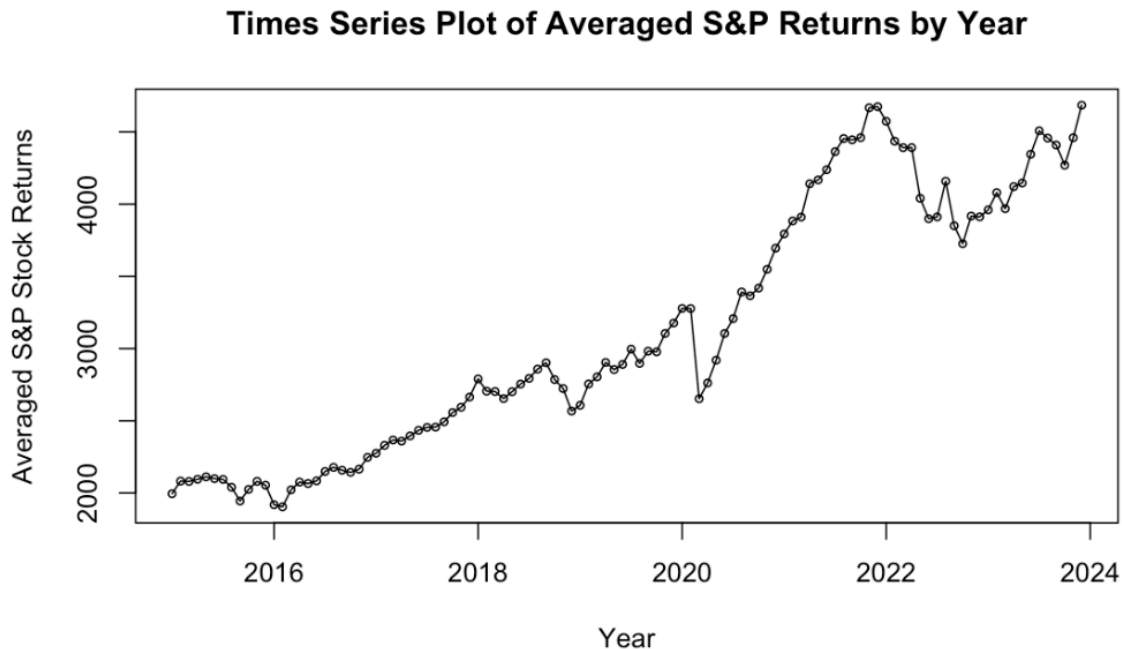
S&P 500 Times Series Analysis - Data Appendix

PerformanceGraphExport.xls

Unit of observation: Each row represents a S&P 500 return associated with that particular date. Below is a list of all variables in this XLS file:

- **Effective Date:** The date of the recorded S&P 500 index price in MM/DD/YYYY format.
- **S&P 500:** The dollar price of the S&P 500 index for the particular date

Below is the time series plot of Average S&P Returns by Year:



stock_data.csv

Unit of observation: Each row represents a S&P 500 return associated with that particular date. Below is a list of all variables in this CSV file:

- **date:** The date of the recorded S&P 500 index price in MM/DD/YYYY format.
- **return:** The dollar price of the S&P 500 index for the particular date

*Note that the column names date and return are identical to Effective Date and S&P 500 respectively.