

TrainExer65

Data set on Industrial Production and the Composite Leading Index for the USA, yearly data 1960 - 2007 (Source: Conference Board, USA).

Estimation period is 1960 - 2002. Forecast evaluation period is 2003 - 2007.

- LOGCLI: Logarithm of Composite Leading Index (based on 10 leading indicators)
- LOGIP: Logarithm of Industrial Production (index, seasonally adjusted)
- GCLI: yearly growth rate of CLI, first difference of LOGCLI
- GIP: yearly growth rate of IP, first difference of LOGIP
- YEAR: calendar year