Stock Market and Economic Indicators Data Dictionary

Overview

This dataset combines stock market performance with key economic indicators for various countries. It appears to merge stock market data with economic indicators, providing weekly stock market data alongside economic fundamentals.

Data Fields

Field	Description	Data Type	Format/Units	Sample Values
Country	Name of the country	String	Country name	China
Date	Date of the stock market data	String	Date format	2/21/2016
<OPEN>	Opening price of the stock market index	Float	Currency units	906.7
<CLOSE>	Closing price of the stock market index	Float	Currency units	910.2075
<VOL>	Trading volume during the period	Float	Number of shares	10966385730.5
GDP	Gross Domestic Product	Float	Local currency or USD	321000000000
GNI (USD)	Gross National Income in USD	Float	USD	329000000000
Population	Total population of the country	Float	Number of people	7435927
Exchange Rate (AMA)	Average Market Approach exchange rate	Float	Local currency per USD	7.76225

Additional Notes:

- The dataset contains 3,442 rows and 9 columns, containing averaged weekly data points for multiple countries over a period of time.
- Stock market data (<OPEN>, <CLOSE>, <VOL>) tracks market indices for each country.
- Economic indicators (GDP, GNI, Population, Exchange Rate) provide context for the market performance.
- This combined dataset allows for analysis of relationships between economic fundamentals and stock market performance.

Potential Analysis Applications:

- Correlation studies between economic indicators and market performance
- Cross-country market performance comparisons adjusted for economic conditions
- Time-series analysis of market trends in relation to economic changes
- Market performance normalization using economic data
- Volume-to-GDP ratio analysis for market activity relative to economic size

Data Quality Considerations:

- Economic indicators like GDP and population typically change annually, while market data is weekly, so a lot of values are constant across multiple weeks.
- The dataset merges high-frequency (weekly) data with lower-frequency (likely annual) economic indicators.
- Exchange rates could affect the comparability of market values across different countries.