Real interest rate: obtained from World Bank; Indicator’s Name: ‘Real Interest Rate (%)’

<https://data.worldbank.org/indicator/FR.INR.RINR?locations=CA>

(This dataset is annual, but as real interest rates do not tend to change dramatically over time, we have used real interest rate of each individual year as real interest rates associated with all the quarters in that year).

Consumption: obtained from Statistics Canada; Indicator’s Name: ‘Detailed household final consumption expenditure, Canada, quarterly’ – seasonally adjusted, 2012 constant prices.

<https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=3610012401>

Investment: Obtained from Statistics Canada; Indicator’s name: ‘Gross fixed capital formation, quarterly, Canada’ – seasonally adjusted, 2012 dollars.

<https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=3610010801>

GDP: Obtained from Statistics Canada; Indicator’s Name: ‘Gross domestic product, expenditure-based, Canada, quarterly’ – seasonally adjusted, 2012 dollars.

<https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=3610010401>

CPI: Obtained from FRED; Indicator’s Name: ‘Gross Domestic Product by Expenditure in Constant Prices: Total Gross Domestic Product for Canada’ – seasonally adjusted, index 2012=100.

<https://fred.stlouisfed.org/series/NAEXKP01CAQ661S#0>

Average Working hours: Obtained from Statistics Canada; Indicator’s Name: ‘Average usual and actual hours worked in a reference week by type of work (full- and part-time), monthly’ – unadjusted for seasonality.

<https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=1410004201>

(This data is monthly, so we have used the average of the three months in each quarter as the average hours in that quarter.)

Wages: Obtained from Statistics Canada; Indicator’s Name: ‘Compensation of employees, Canada, quarterly’ – seasonally adjusted at annual rates.

<https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=3610011401>

Employment: Obtained from Statistics Canada; Indicator’s Name: ‘Employment and average weekly earnings (including overtime) for all employees by industry, monthly, seasonally adjusted, Canada’ – seasonally adjusted.

<https://www150.statcan.gc.ca/t1/tbl1/en/cv.action?pid=1410022001#timeframe>

(This dataset is monthly, so we changed it to a quarterly data just as described earlier)

Capital: Obtained from Statistics Canada; Indicator’s Name: ‘Flows and stocks of fixed non-residential and residential capital, by sector and asset, provincial and territorial’ – 2012 constant prices. (We have extracted nonresidential structure and equipment from this dataset, which we call capital stock).

<https://www150.statcan.gc.ca/t1/tbl1/en/tv.action?pid=3410016301>