

Variable Name	Filename	Description	Type	Database	Date Range
claims	FRED-ICSA	Initial Claims (Number of Jobless Claims Filed)	Monthly	Federal Reserve Econonomic Data	1975-01-01 to 2015-01-01
corecpi	FRED-CPILFESL	Consumer Price Index for All Urban Consumers: All Items Less Food & Energy (Index 1982-84=100)	Monthly	Federal Reserve Econonomic Data	1957-01-01 to 2015-01-01
credit	FRED-TOTALSL	Total Consumer Credit Owned and Securitized, Outstanding (\$B)	Monthly	Federal Reserve Econonomic Data	1943-01-01 to 2015-01-01
disposincome	FRED-A229RX0	Real Disposable Personal Income Per Capita (Chained 2009 dollars)	Monthly	Federal Reserve Econonomic Data	1959-01-01 to 2015-01-01
durable	FRED-DGORDER	Manufacturers' New Orders: Durable Goods (\$M)	Monthly	Federal Reserve Econonomic Data	1992-02-01 to 2015-01-01
fedrate	FRED-FEDFUNDS	Effective Federal Funds Rate (%)	Monthly	Federal Reserve Econonomic Data	1954-07-01 to 2015-01-01
housestarts	FRED-HOUST	Housing Starts: Total: New Privately Owned Housing Units Started (Thousands)	Monthly	Federal Reserve Econonomic Data	1959-01-01 to 2015-01-01
IPI	FRED-INDPRO	Industrial Production Index	Monthly	Federal Reserve Econonomic Data	1919-01-01 to 2015-01-01
newhome	FRED-HSN1F	New One Family Houses Sold: United States (Thousands)	Monthly	Federal Reserve Econonomic Data	1963-01-01 to 2015-01-01
neworders	FRED-NEWORDER	Manufacturers' New Orders: Nondefense Capital Goods Excluding Aircraft (\$M)	Monthly	Federal Reserve Econonomic Data	1992-02-01 to 2015-01-01
payroll	FRED-PAYEMS	Total Nonfarm Payroll, Thousands of Persons Seasonally Adjusted	Monthly	Federal Reserve Econonomic Data	1975-01-01 to 2015-01-01
perincome	FRED-PI	Personal Income (\$B)	Monthly	Federal Reserve Econonomic Data	1959-01-01 to 2015-01-01
PMI	ISM-MAN_PMI	PMI Composite Index	Monthly	Federal Reserve Econonomic Data	1948-01-01 to 2015-01-01
retail	FRED-RSAFS	Retail and Food Services Sales (\$M)	Monthly	Federal Reserve Econonomic Data	1992-01-01 to 2015-01-01
sp500	YAHOO-INDEX_GSPC	S&P 500 Index (Adjusted Close Price)	Monthly	YFinance	1950-01-03 to 2015-01-01
unemployment	FRED-UNRATE	Percent Civilian Unemployment Rate Seasonally Adjusted	Monthly	Federal Reserve Econonomic Data	1975-01-01 to 2015-01-01
normal		Categorical Predictor (0 for dates of financial crisis, 1 otherwise)			
		Dates chosen:			
		1987 Crash: October 1987			
		Asian Financial Crisis: May 1997 to March 1999			
		Global Financial Crisis: July 2007 to March 2009			