

Table of Data Sets for Each Chapter in “Time Series Analysis of Food and Energy Prices”

https://s3.us-west-1.amazonaws.com/www.vercammen.cc/book_ch2/time-series-programming.html

Chapter	Description	RDS or csv File Name
Ch 1: Introduction	Wheat and Crude Oil	wht_oil.RDS x
Ch 2: Time Series Programming	Time Series Data TS object Zoo object	dates_sample.csv heating_monthly.csv heating_daily.csv
Ch 3: Data Preparation		
Ch 4: Stochastic Processes	Trends Trends Trends Trends	bananas.RDS cpi_mnth.RDS crude_daily.RDS ppi_potat.RDS
Ch 5: Stationarity	CPI Industrial production index Wheat and oil Eggs	cpi_mnth.RDS industrial.RDS wht_oil.RDS eggs.RDS
Ch 6: Structural Breaks	Gasoline prices Electricity prices Simulated break data	gas_city.RDS power.RDS break_simulate.RDS
Ch 7: Seasonality	Fruit prices Gasoline prices Corn prices Simulated ARIMA Energy Temperature Hogs and oil prices	fruit.RDS gasoline.RDS corn.RDS data_sim.RDS energy_temp.RDS hogs.RDS
Ch 8: Vector Autoregression	Wood chips and heating oil	wood.RDS
Ch 9: Cointegration	Vegetable oil prices Biofuel prices	vegoils.RDS biofuel.RDS
Ch 10: Vector Error Correction	Biofuel prices Canada and U.S. oil Diesel and veggie prices	biofuel.RDS oil.RDS veggie.RDS
Ch 11: Volatility Spillovers	Not completed	Not completed