

TestExer6-CPI

Consumer price index of the United States of America and of the Euro area
(data obtained from the Reserve Bank of Australia).

- CPI_EUR: Consumer price index in the Euro area
- CPI_USA: Consumer price index in the United States of America
- LOGPEUR: logarithm of CPI_EUR
- LOGPUSA: logarithm of CPI_USA
- DPEUR: first difference of LOGPEUR, monthly inflation rate
- DPUSA: first difference of LOGPUSA, monthly inflation rate
- TREND: linear trend (value 1 in Jan 2000 to value 144 in Dec 2011)