

TestExer3

This dataset contains monthly economic data for the USA over the period 1960 through 2014. The data are from the St. Louis Federal Reserve Economic Dataset (FRED)¹.

The variables are:

- INTRATE: Federal funds interest rate
- INFL: Inflation
- PROD: Production
- UNEMPL: Unemployment
- COMMPRI: Commodity prices
- PCE: Personal consumption expenditure
- PERSINC: Personal income
- HOUST: Housing starts

¹ The variable IDs are FEDFUNDS, CPIAUCSL, INDPRO, PAYEMS, NAPMPRI, PCE, A229RX0 and HOUST respectively (all percent change from a year ago, except for the Federal funds rate).