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| Name | Description | Construction | Has SPF Nowcast Value | Has Current-Quarter Value | | Model | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| DS04 | | WW11 | | SW07 | | FRBEDO | | NKBGG | | QPM08 | | DNGS15 | | KR15FF | | KR15HH | | CMR14 | | GSW12 | | IN10 | | FU20 | | 3vBVAR | | 5vBVAR | | 8vBVAR | |
| Common variables | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| gdp\_rgd\_obs | Real GDP growth | ΔLN(GDPC1)\*100 | • |  | | • | | • | | • | | • | | • | |  | | • | | • | | • | | • | | • | |  | | • | | • | | • | | • | |
| gdpdef\_obs | GDP deflator growth | ΔLN(GDPCTPI)\*100 | • |  | | • | | • | | • | | • | | • | |  | | • | | • | | • | | • | | • | |  | | • | | • | | • | | • | |
| ffr\_obs | Fedeal funds rate | DFF/4 |  | • | | • | | • | | • | | • | | • | | • | | • | | • | | • | | • | | • | |  | | • | | • | | • | | • | |
| ifi\_rgd\_obs | Real invest. growth: fixed invest. | ΔLN(FPI/GDPCTPI)\*100 |  |  | |  | |  | | • | |  | | • | |  | | • | | • | |  | |  | | • | |  | | • | |  | | • | | • | |
| c\_rgd\_obs | Real cons. growth | ΔLN(PCE/GDPCTPI)\*100 |  |  | |  | |  | | • | |  | |  | |  | | • | | • | | • | |  | | • | |  | | • | |  | |  | | • | |
| wage\_rgd\_obs | Real wage growth | ΔLN(COMPNFB/GDPCTPI)\*100 |  |  | |  | |  | | • | | • | |  | |  | | • | | • | | • | | • | | • | |  | | • | |  | |  | | • | |
| baag10\_obs | Credit spread | (DBAA-DGS10)/4 |  | • | |  | |  | |  | |  | | • | |  | | • | |  | |  | | • | |  | |  | |  | |  | | • | | • | |
| gdpl\_rgd\_obs | Real GDP level | LN(GDPC1)\*100 | • |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| cpil\_obs | CPI level | LN(CPIAUCSL)\*100 | • |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |
| ir\_nom\_obs | Nominal invest. (residential) growth | ΔLN(PRFI)\*100 SPF through PRFIC1 and GDPCTPI | • |  | |  | |  | |  | | • | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |
| inr\_nom\_obs | Nominal invest. (non-residential) growth | ΔLN(PNFI)\*100 SPF through PNFIC1 and GDPCTPI | • |  | |  | |  | |  | | • | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |
| Model-specific variables | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| blt\_obs | Bank lending tightening index | BLT |  | • | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |
| emp\_obs | Total employment | ΔLN(CE16OV)\*100 |  |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |
| unr\_obs | Unemployment rate | UNRATE | • |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |
| hours\_dngs15\_obs | Hours in the DNGS15 model | LN(AWHNONAG\*CE16OV/100/(CNP16OV/3))\*100 | • |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | | • | |
| hours\_sw07\_obs | Hours in the SW07 model | LN(PRS85006023\*(CE16OV/118753) /(CNP16OV/193024.333))\*100 - its mean |  |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |
| cnds\_nom\_obs | Nominal cons. (non-durables/services) growth | ΔLN(PCEND+PCES)\*100 |  |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |
| cd\_nom\_obs | Nominal cons. (durables) growth | ΔLN(PCEDG)\*100 |  |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |
| cnds\_def\_obs | Cons. deflator (non-durables/services) growth | ΔLN((PCEND+PCES)/(PCENDC96+PCESC96))\*100 |  |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |
| cd\_def\_obs | Cons. deflator (durables) growth | ΔLN(PCEDG/PCEDGC96)\*100 |  |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |
| hours\_frbedo08\_obs | Hours in the FRBEDO08 model | Divide by mean: AWHNONAG\*CE16OV/CNP16OV | • | • | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |
| mortffr\_obs | Mortgage spread | (MORTRATE-DFF)/4 |  | • | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |
| bbb1yffr\_obs | Loan spread | (C0091Y-DFF)/4 |  | • | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |
| hp\_nom\_obs | House price growth | ΔLN(CBHPI)\*100 |  |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |
| credit\_nom\_obs | Nominal credit growth | ΔLN(BOGZ1FL144104005Q)\*100 |  |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |
| Name | Description | Construction | Has SPF Nowcast Value | | Has Current-Quarter Value | | Model | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| DS04 | | WW11 | | SW07 | | FRBEDO | | NKBGG | | QPM08 | | DNGS15 | | KR15FF | | KR15HH | | CMR14 | | GSW12 | | IN10 | | FU20 | | 3vBVAR | | 5vBVAR | | 8vBVAR | |
| mortgage\_nom\_obs | Nominal mortgage growth | ΔLN(HMLBSHNO)\*100 |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |  | |
| hours\_kr15\_obs | Hours in the KR15\_FF and KR15\_HH models | LN(12\*PRS85006023\*CE16OV/CNP16OV)\*100 |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | | • | |  | |  | |  | |  | |  | |  | |  | |
| g10ffr\_obs | Term premium | (DGS10-DFF)/4 |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |
| credit\_rgd\_obs | Real credit growth | ΔLN(BOGZ1FL144104005Q/GDPCTPI)\*100 |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |
| hours\_cmr14\_obs | Hours in the CMR14 model | LN(HOANBS/CNP16OV) |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |
| cnds\_rim\_obs | Real cons. growth: nondurable/services | ΔLN(PCESC96+PCENDC96)\*100 |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |
| igid\_rim\_obs | Real invest. growth: durable/gross invest. | ΔLN(PCEDGC96+GPDIC1)\*100 |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |
| igiddef\_rgd\_obs | Real invest. deflator growth | ΔLN(((GPDI+PCEDG)/(GPDIC1+PCEDGC96)) /GDPCTPI)\*100 |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |
| networth\_rgd\_cmr14\_obs | Real net worth growth in the CMR14 model | EXP(ΔLN(WILL5000IND/GDPCTPI) - its mean) |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |  | |  | |
| rc\_obs | Real consumption | LN(PCEC96/CNP16OV) - its first value |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| pi\_dm\_obs | Inflation | ΔLN(IPDNBS) - its mean |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| rri\_obs | real residential investment | LN(PRFIC1/CNP160V) - its first value |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| rbi\_obs | real business investment | LN(PNFIC1/CNP160V) - its first value |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| hwc\_pd\_obs | hours worked in the goods sector | LN((PAYEMS-USCONS)\*AWHMAN/CNP16OV) - its mean |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| hwr\_pd\_obs | hours worked in the residential sector | LN(USCONS\*CES2000000007/CNP16OV) - its mean |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| hp\_r\_obs | real house prices | LN(CBHPI/IPDNBS) - its first value |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| i\_nom\_obs | Nominal interest rate | TB3MS/400 - its mean |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| c\_winf\_obs | Wage inflation in consumption-good sector | ΔLN(AHETPI) - its mean |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |
| h\_winf\_obs | Wage inflation in housing sector | ΔLN(CES2000000008) - its mean |  | | • | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | |  | | • | |  | |  | |  | |  | |