

MACROECONOMIC DATA

Macroeconomic time series data for the United States are collected and published by various government agencies. The U.S. Consumer Price Index is measured using monthly surveys and is compiled by the Bureau of Labor Statistics (BLS). The unemployment rate is computed from the BLS's Current Population. The quarterly data used here were computed by averaging the monthly values. The interest data are the monthly average of daily rates as reported by the Federal Reserve and the dollar-pound exchange rate data are the monthly average of daily rates; both are for the final month in the quarter. Japanese real GDP data were obtained from the OECD.

The dataset uses the following names for these series

Variable Name	Description
LHUR	Unemployment Rate
PUNEW	Consumer Price Index
FYFF	Federal Funds Interest Rate
FYGM3	3-Month Treasury Bill Interest Rate
FYGT1	1-Year Treasury Bond Interest Rate
EXRUK	Dollar-Pound Exchange Rate
GDP_JP	GDP for Japan