Documentation for USMacro_Monthly

This file contains four data series:

IP: Monthly values of the Index of Industrial Production. (1947:1-2009:12)

Oil: Monthly values of Oil Price shocks as described in Exercise 15.1. (1948:1-2009:12)

CPI: Monthly values of the all-items consumer price index. (1947:1-2009:12)

PCED: Monthly values of the personal consumption expenditures price deflator. (1959:1-2009:12)