Package 'Ecdat'

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Title Data sets for econometrics

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Description Data sets for econometrics

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R topics documented:

Accident   *Ship Accidents*

Description

a cross-section

number of observations : 40

Usage

    data(Accident)

Format

A dataframe containing :

type ship type, a factor with levels (A,B,C,D,E)
constr year constructed, a factor with levels (C6064,C6569,C7074,C7579)
operate year operated, a factor with levels (O6074,O7579)
months measure of service amount
acc accidents

Source

McCullagh, P. and J. Nelder (1983) *Generalized linear methods*, New York:Chapman and Hall.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F21.3.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Airline	*Cost for U.S. Airlines*

Description

a panel of 6 observations from 1970 to 1984

number of observations : 90

observation : production units

country : United States

Usage

```
data(Airline)
```

Format

A dataframe containing :

airline airline

year year

cost total cost, in \\$1,000

output output, in revenue passenger miles, index number

pf fuel price

lf load factor, the average capacity utilization of the fleet

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F7.1.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),

[Index.Time.Series]()

Airq   *Air Quality for Californian Metropolitan Areas*

Description

a cross-section from 1972

number of observations : 30

observation : regional

country : United States

Usage

```
data(Airq)
```

Format

A dataframe containing :

airq indicator of air quality (the lower the better)

vala value added of companies (in thousands of dollars)

rain amount of rain (in inches)

coas is it a coastal area ?

dens population density (per square mile)

medi average income per head (in US dollars)

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 4.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Benefits	*Unemployement of Blue Collar Workers*

Description

a cross-section from 1972

number of observations : 4877

observation : individuals

country : United States

Usage

```
data(Benefits)
```

Format

A time serie containing :

stateur state unemployment rate (in %)

statemb state maximum benefit level

state state of residence code

age age in years

tenure years of tenure in job lost

joblost a factor with levels (slack_work,position_abolished,seasonal_job_ended,other)

nwhite non-white ?

school12 more than 12 years of school ?

sex a factor with levels (male,female)

bluecol blue collar worker ?

smsa lives is smsa ?

married married ?

dkids has kids ?

dykids has young kids (0-5 yrs) ?

yrdispl year of job displacement (1982=1,..., 1991=10)

rr replacement rate

head is head of household ?

ui applied for (and received) UI benefits ?

Source

McCall, B.P. (1995) "The impact of unemployment insurance benefit levels on recipiency", *Journal of Business and Economic Statistics*, **13**, 189–198.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 7.

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

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Bids   *Bids Received By U.S. Firms*

Description

a cross-section

number of observations : 126

observation : production units

country : United States

Usage

    data(Bids)

Format

A dataframe containing :

docno doc no.
weeks weeks
numbids count
takeover delta (1 if taken over)
bidprem bid Premium
insthold institutional holdings
size size measured in billions
leglrest legal restructuring
rearest real restructuring
finrest financial restructuring
regulatn regulation
whtknght white knight

Source

Jaggia, Sanjiv and Satish Thosar (1993) "Multiple Bids as a Consequence of Target Management Resistance", *Review of Quantitative Finance and Accounting*, 447–457.

Cameron, A.C. and Per Johansson (1997) "Count Data Regression Models using Series Expansions: with Applications", *Journal of Applied Econometrics*, **12**, may, 203–223.

References

Cameron, A.C. and Trivedi P.K. (1998) *Regression analysis of count data*, Cambridge University Press, http://cameron.econ.ucdavis.edu/racd/racddata.html, chapter 5.

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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BudgetFood   *Budget Share of Food for Spanish Households*

Description

a cross-section from 1980

number of observations : 23972

observation : households

country : Spain

Usage

```
data(BudgetFood)
```

Format

A dataframe containing :

wfood percentage of total expenditure which the household has spent on food

totexp total expenditure of the household

age age of reference person in the household

size size of the household

town size of the town where the household is placed categorised into 5 groups: 1 for small towns, 5 for big ones

sex sex of reference person (man,woman)

Source

Delgado, A. and Juan Mora (1998) "Testing non–nested semiparametric models : an application to Engel curves specification", *Journal of Applied Econometrics*, **13(2)**, 145–162.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

BudgetItaly   *Budget Shares for Italian Households*

Description

a cross-section from 1973 to 1992

number of observations : 1729

observation : households

country : Italy

Usage

```
data(BudgetItaly)
```

Format

A dataframe containing :

wfood food share

whouse housing and fuels share

wmisc miscellaneous share

pfood food price

phouse housing and fuels price

pmisc miscellaneous price

totexp total expenditure

year year

income income

size household size

pct cellule weight

Source

Bollino, Carlo Andrea, Frederico Perali and Nicola Rossi (2000) "Linear household technologies", *Journal of Applied Econometrics*, **15(3)**, 253–274.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

BudgetUK   *Budget Shares of British Households*

Description

a cross-section from 1980 to 1982

number of observations : 1519

observation : households

country : United Kingdown

Usage

```
data(BudgetUK)
```

Format

A dataframe containing :

wfood budget share for food expenditure

wfuel budget share for fuel expenditure

wcloth budget share for clothing expenditure

walc budget share for alcohol expenditure

wtrans budget share for transport expenditure

wother budget share for other good expenditure

totexp total houshold expenditure (rounded to the nearest 10 UK pounds sterling)

income total net houshold income (rounded to the nearest 10 UK pounds sterling)

age age of household head

children number of children

Source

Blundell, Richard, Alan Duncan and Krishna Pendakur (1998) "Semiparametric estimation and consumer demand", *Journal of Applied Econometrics*, **13(5)**, 435–462.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Bwages   *Wages in Belgium*

Description

a cross-section from 1994

number of observations : 1472

observation : individuals

country : Belgium

Usage

```
data(Bwages)
```

Format

A dataframe containing :

wage gross hourly wage rate in euro

educ education level from 1 [low] to 5 [high]

exper years of experience

sex a factor with levels (males,female)

Source

European Community Household Panel.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, [http://www.econ.kuleuven.ac.be/GME](), chapter 3.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Capm	*Stock Market Data*

Description

monthly observations from 1960–01 to 2002–12

number of observations : 516

Usage

```
data(Capm)
```

Format

A time serie containing :

rfood excess returns food industry

rdur excess returns durables industry

rcon excess returns construction industry

rmrf excess returns market portfolio

rf riskfree return

Source

most of the above data are from Kenneth French's data library at http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/Data_Library.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 2.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

Car	*Stated Preferences for Car Choice*

Description

a cross-section

number of observations : 4654

observation : individuals

country : United States

Usage

```
data(Car)
```

Format

A dataframe containing :

choice choice of a vehicule amoung 6 propositions

college college education ?

hsg2 size of household greater than 2 ?

coml5 commulte lower than 5 miles a day ?

typez body type, one of regcar (regular car), sportuv (sport utility vehicle), sportcar, stwagon (station wagon), truck, van, for each proposition z from 1 to 6

fuelz fuel for proposition z, one of gasoline, methanol, cng (compressed natural gas), electric.

pricez price of vehicule divided by the logarithme of income

rangez hundreds of miles vehicule can travel between refuelings/rechargings

accz acceleration, tens of seconds required to reach 30 mph from stop

speedz highest attainable speed in hundreds of mph

pollutionz tailpipe emissions as fraction of those for new gas vehicle

sizez 0 for a mini, 1 for a subcompact, 2 for a compact and 3 for a mid–size or large vehicule

spacez fraction of luggage space in comparable new gas vehicle

costz cost per mile of travel (tens of cents) : home recharging for electric vehicle, station refueling otherwise

stationz fraction of stations that can refuel/recharge vehicle

Source

McFadden, Daniel and Kenneth Train (2000) "Mixed MNL models for discrete response", *Journal of Applied Econometrics*, **15(5)**, 447–470.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Caschool	*The California Test Score Data Set*

Description

a cross-section from 1998-1999

number of observations : 420

observation : schools

country : United States

Usage

```
data(Caschool)
```

Format

A dataframe containing :

distcod disctric code

county county

district district

grspan grade span of district

enrltot total enrollment

teachers number of teachers

calwpct percent qualifying for CalWorks

mealpct percent qualifying for reduced-price lunch

computer number of computers

testscr average test score (read.scr+math.scr)/2

compstu computer per student

expnstu expenditure per student

str student teacher ratio

avginc district average income

elpct percent of English learners

readscr average reading score

mathscr average math score

Source

California Department of Education http://www.cde.ca.gov.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 4–7.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Catsup   *Choice of Brand for Catsup*

Description

a cross-section

number of observations : 2798

observation : individuals

country : United States

Usage

```
data(Catsup)
```

Format

A dataframe containing :

id individuals identifiers

choice one of heinz41, heinz32, heinz28, hunts32

disp.z is there a display for brand z ?

feat.z is there a newspaper feature advertisement for brand z ?

price.z price of brand z

Source

Jain, Dipak C., Naufel J. Vilcassim and Pradeep K. Chintagunta (1994) "A random–coefficients logit brand–choice model applied to panel data", *Journal of Business and Economics Statistics*, **12(3)**, 317.

References

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/.

See Also

[Index.Source](#), [Index.Economics](#), [Index.Econometrics](#), [Index.Observations](#)

Cigar	*Cigarette Consumption*

Description

a panel of 46 observations from 1963 to 1992

number of observations : 1380

observation : regional

country : United States

Usage

```
data(Cigar)
```

Format

A dataframe containing :

state state abbreviation

year the year

price price per pack of cigarettes

pop population

pop16 population above the age of 16

cpi consumer price index (1983=100)

ndi per capita disposable income

sales cigarette sales in packs per capita

pimin minimum price in adjoining states per pack of cigarettes

Source

Baltagi, B.H. and D. Levin (1992) "Cigarette taxation: raising revenues and reducing consumption", *Structural Changes and Economic Dynamics*, **3**, 321–335.

Baltagi, B.H., J.M. Griffin and W. Xiong (2000) "To pool or not to pool: homogeneous versus heterogeneous estimators applied to cigarette demand", *Review of Economics and Statistics*, **82**, 117–126.

References

Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, http://www.wiley.com/legacy/wileychi/baltagi/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

Cigarette   *The Cigarette Consumption Panel Data Set*

Description

a panel of 48 observations from 1985 to 1995

number of observations : 528

observation : regional

country : United States

Usage

data(Cigarette)

Format

A dataframe containing :

state state

year year

cpi consummer price index

pop state population

packpc number of packs per capita

income state personal income (total, nominal)

tax average state, federal, and average local excise taxes for fiscal year

avgprs average price during fiscal year, including sales taxes

taxs average excise taxes for fiscal year, including sales taxes

Source

Professor Jonhatan Gruber, MIT.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 10.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

Clothing	*Sales Data of Men's Fashion Stores*

Description

a cross-section from 1990

number of observations : 400

observation : production units

country : Netherland

Usage

```
data(Clothing)
```

Format

A dataframe containing :

tsales annual sales in Dutch guilders

sales sales per square meter

margin gross-profit-margin

nown number of owners (managers)

nfull number of full-timers

npart number of part-timers

naux number of helpers (temporary workers)

hoursw total number of hours worked

hourspw number of hours worked per worker

inv1 investment in shop-premises

inv2 investment in automation.

ssize sales floorspace of the store (in m^2).

start year start of business

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 3.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Computers   *Prices of Personal Computers*

Description

a cross-section from 1993 to 1995

number of observations : 6259

observation : goods

country : United States

Usage

data(Computers)

Format

A dataframe containing :

price price in US dollars of 486 PCs

speed clock speed in MHz

hd size of hard drive in MB

ram size of Ram in in MB

screen size of screen in inches

cd is a CD-ROM present ?

multi is a multimedia kit (speakers, sound card) included ?

premium is the manufacturer was a "premium" firm (IBM, COMPAQ) ?

ads number of 486 price listings for each month

trend time trend indicating month starting from January of 1993 to November of 1995.

Source

Stengos, T. and E. Zacharias (2005) "Intertemporal pricing and price discrimination : a semipara-metric hedonic analysis of the personal computer market", *Journal of Applied Econometrics*, **forth-coming**.

References

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

Consumption	*Quarterly Data on Consumption and Expenditure*

Description

quarterly observations from 1947-1 to 1996-4

number of observations : 200

observation : country

country : Canada

Usage

```
data(Consumption)
```

Format

A time serie containing :

yd personal disposable income, 1986 dollars

ce personal consumption expenditure, 1986 dollars

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 1, 3, 4, 6, 9, 10, 14 and 15.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),
[Index.Time.Series]()

CPSch3	*Earnings from the Current Population Survey*

Description

a cross-section from 1998

number of observations : 11130

observation : individuals

country : United States

Usage

```
data(CPSch3)
```

Format

A dataframe containing :

year survey year

ahe average hourly earnings

sex a factor with levels (male,female)

Source

Bureau of labor statistics, U.S. Departement of Labor <http://www.bls.gov>.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 3.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Cracker   *Choice of Brand for Crakers*

Description

a cross-section

number of observations : 3292

observation : individuals

country : United States

Usage

```
data(Cracker)
```

Format

A dataframe containing :

id individuals identifiers

choice one of sunshine, kleebler, nabisco, private

disp.z is there a display for brand z ?

feat.z is there a newspaper feature advertisement for brand z ?

price.z price of brand z

Source

Jain, Dipak C., Naufel J. Vilcassim and Pradeep K. Chintagunta (1994) "A random–coefficients logit brand–choice model applied to panel data", *Journal of Business and Economics Statistics*, **12(3)**, 317.

Paap, R. and Philip Hans Frances (2000) "A dynamic multinomial probit model for brand choices with different short–run effects of marketing mix variables", *Journal of Applied Econometrics*, **15(6)**, 717–744.

References

Journal of Business Economics and Statistics web site : `http://www.amstat.org/publications/jbes/`.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`

Crime   *Crime in North Carolina*

Description

a panel of 90 observations from 1981 to 1987

number of observations : 630

observation : regional

country : United States

Usage

```
data(Crime)
```

Format

A dataframe containing :

county county identifier
year year from 1981 to 1987
crmrte crimes committed per person
prbarr 'probability' of arrest
prbconv 'probability' of conviction
prbpris 'probability' of prison sentenc
avgsen average sentence, days
polpc police per capita
density people per square mile

taxpc tax revenue per capita

region one of 'other', 'west' or 'central'

smsa 'yes' or 'no' if in SMSA

pctmin percentage minority in 1980

wcon weekly wage in construction

wtuc weekly wage in trns, util, commun

wtrd weekly wage in whole sales and retail trade

wfir weekly wage in finance, insurance and real estate

wser weekly wage in service industry

wmfg weekly wage in manufacturing

wfed weekly wage of federal emplyees

wsta weekly wage of state employees

wloc weekly wage of local governments employees

mix offence mix: face-to-face/other

pctymle percentage of young males

Source

Cornwell, C. and W.N. Trumbull (1994) "Estimating the economic model of crime with panel data", *Review of Economics and Statistics*, **76**, 360–366.

Baltagi, B. H. (forthcoming) "Estimating an economic model of crime using panel data from North Carolina", *Journal of Applied Econometrics*, .

References

Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, http://www.wiley.com/legacy/wileychi/baltagi/, .

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

CRSPday   *Daily Returns from the CRSP Database*

Description

daily observations from 1969-1-03 to 1998-12-31

number of observations : 2528

observation : production units

country : United States

Usage

```
data(CRSPday)
```

Format

A dataframe containing :

year the year

month the month

day the day

ge the return for General Electric, Permno 12060

ibm the return for IBM, Permno 12490

mobil the return for Mobil Corporation, Permno 15966

crsp the return for the CRSP value-weighted index, including dividends

Source

Center for Research in Security Prices, Graduate School of Business, University of Chicago, 725 South Wells - Suite 800, Chicago, Illinois 60607, <http://www.crsp.com>.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 7, 9 and 15.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),

[Index.Time.Series]()

CRSPmon

Monthly Returns from the CRSP Database

Description

monthly observations from 1969-1 to 1998-12

number of observations : 360

observation : production units

country : United States

Usage

```
data(CRSPmon)
```

Format

A time serie containing :

ge the return for General Electric, Permno 12060

ibm the return for IBM, Permno 12490

mobil the return for Mobil Corporation, Permno 15966

crsp the return for the CRSP value-weighted index, including dividends

Source

Center for Research in Security Prices, Graduate School of Business, University of Chicago, 725 South Wells - Suite 800, Chicago, Illinois 60607, <http://www.crsp.com>.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 13.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),

[Index.Time.Series]()

| Diamond | *Pricing the C's of Diamond Stones* |

Description

a cross-section from 2000

number of observations : 308

observation : goods

country : Singapore

Usage

```
data(Diamond)
```

Format

A dataframe containing :

carat weight of diamond stones in carat unit

colour a factor with levels (D,E,F,G,H,I)

clarity a factor with levels (IF,VVS1,VVS2,VS1,VS2)

certification certification body, a factor with levels (GIA,IGI,HRD)

price price in Singapore \$

Source

Chu, Singfat (2001) "Pricing the C's of Diamond Stones", *Journal of Statistics Education*, **9(2)**.

References

Journal of Statistics Education's data archive : http://www.amstat.org/publications/jse/jse_data_archive.html.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

DM *DM Dollar Exchange Rate*

Description

weekly observations from 1975 to 1989

number of observations : 778

observation : country

country : Germany

Usage

```
data(DM)
```

Format

A dataframe containing :

date the date of the observation (19850104 is January, 4, 1985)

s the ask price of the dollar in units of DM in the spot market on friday of the current week

f the ask price of the dollar in units of DM in the 30-day forward market on friday of the current week

s30 the bid price of the dollar in units of DM in the spot market on the delivery date on a current forward contract

Source

Bekaert, G. and R. Hodrick (1993) "On biases in the measurement of foreign exchange risk premiums", *Journal of International Money and Finance*, **12**, 115-138.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 6, 438-443.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),

[Index.Time.Series]()

Doctor	*Number of Doctor Visits*

Description

a cross-section from 1986

number of observations : 485

observation : individuals

country : United States

Usage

```
data(Doctor)
```

Format

A dataframe containing :

doctor the number of doctor visits

children the number of children in the household

access is a measure of access to health care

health a measure of health status (larger positive numbers are associated with poorer health)

Source

Gurmu, Shiferaw (1997) "Semiparametric estimation of hurdle regression models with an application to medicaid utilization", *Journal of Applied Econometrics*, **12(3)**, 225-242.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 11.

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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DoctorAUS   *Doctor Visits in Australia*

Description

a cross-section from 1977–1978

number of observations : 5190

observation : individuals

country : Australia

Usage

    data(DoctorAUS)

Format

A dataframe containing :

sex sex

age age

income annual income in tens of thousands of dollars

insurance insurance contract (medlevy : medibanl levy, levyplus : private health insurance, freepoor : government insurance due to low income, freerepa : government insurance due to old age disability or veteran status

illness number of illness in past 2 weeks

actdays number of days of reduced activiy in past 2 weeks due to illness or injury

hscore general health score using Goldberg's method (from 0 to 12)

chcond chronic condition (np : no problem, la : limiting activity, nla : not limiting activity)

doctorco number of consultations with a doctor or specialist in the past 2 weeks

nondocco number of consultations with non-doctor health professionals (chemist, optician, physiotherapist, social worker, district community nurse, chiropodist or chiropractor) in the past 2 weeks

hospadmi number of admissions to a hospital, psychiatric hospital, nursing or convalescent home in the past 12 months (up to 5 or more admissions which is coded as 5)

hospdays number of nights in a hospital, etc. during most recent admission: taken, where appropriate, as the mid-point of the intervals 1, 2, 3, 4, 5, 6, 7, 8-14, 15-30, 31-60, 61-79 with 80 or more admissions coded as 80. If no admission in past 12 months then equals zero.

medecine total number of prescribed and nonprescribed medications used in past 2 days

prescrib total number of prescribed medications used in past 2 days

nonpresc total number of nonprescribed medications used in past 2 days

Source

Cameron, A.C. and P.K. Trivedi (1986) "Econometric Models Based on Count Data: Comparisons and Applications of Some Estimators and Tests", *Journal of Applied Econometrics*, **1**, 29-54..

References

Cameron, A.C. and Trivedi P.K. (1998) *Regression analysis of count data*, Cambridge University Press, <http://cameron.econ.ucdavis.edu/racd/racddata.html>, chapter 3.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

DoctorContacts *Contacts With Medical Doctor*

Description

a cross-section from 1977–1978

number of observations : 20186

Usage

```
data(DoctorContacts)
```

Format

A time serie containing :

mdu number of outpatient visits to a medical doctor

lc log(coinsrate+1) where coinsurance rate is 0 to 100

idp individual deductible plan ?

lpi log(annual participation incentive payment) or 0 if no payment

fmde log(max(medical deductible expenditure)) if IDP=1 and MDE>1 or 0 otherw

physlim physical limitation ?

ndisease number of chronic diseases

health self–rate health (excellent,good,fair,poor)

linc log of annual family income (in \$)

lfam log of family size

educdec years of schooling of household head

age exact age

sex sex (male,female)

child age less than 18 ?

black is household head black ?

Source

Deb, P. and P.K. Trivedi (2002) "The Structure of Demand for Medical Care: Latent Class versus Two-Part Models", *Journal of Health Economics*, **21**, 601–625.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 553–556 and 565.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

Earnings   *Earnings for Three Age Groups*

Description

a cross-section from 1988-1989

number of observations : 4266

observation : individuals

country : United States

Usage

data(Earnings)

Format

A dataframe containing :

age age groups, a factor with levels (g1,g2,g3)

y average annual earnings, in 1982 US dollars

Source

Mills, Jeffery A. and Sourushe Zandvakili (1997) "Statistical Inference via Bootstrapping for Measures of Inequality", *Journal of Applied Econometrics*, **12(2)**, pp. 133-150.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, http://www.econ.queensu.ca/ETM/, chapter 5 and 7.

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Electricity	*Cost Function for Electricity Producers*

Description

a cross-section from 1970 to 1970

number of observations : 158

observation : production units

country : United States

Usage

```
data(Electricity)
```

Format

A dataframe containing :

cost total cost

q total output

pl wage rate

sl cost share for labor

pk capital price index

sk cost share for capital

pf fuel price

sf cost share for fuel

Source

Christensen, L. and W. H. Greene (1976) "Economies of scale in U.S. electric power generation", *Journal of Political Economy*, **84**, 655-676.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, chapter 4, 317-320.

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 1, 76-84.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

Fair	*Extramarital Affairs Data*

Description

a cross-section

number of observations : 601

observation : individuals

country : United States

Usage

```
data(Fair)
```

Format

A dataframe containing :

sex a factor with levels (male,female)

age age

ym number of years married

child children ? a factor

religious how religious, from 1 (anti) to 5 (very)

education education

occupation occupation, from 1 to 7, according to hollingshead classification (reverse numbering)

rate self rating of mariage, from 1 (very unhappy) to 5 (very happy)

nbaffairs number of affairs in past year

Source

Fair, R. (1977) "A note on the computation of the tobit estimator", *Econometrica*, **45**, 1723-1727.

http://fairmodel.econ.yale.edu/rayfair/pdf/1978A200.PDF.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F22.2.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Fatality	*Drunk Driving Laws and Traffic Deaths*

Description

a panel of 48 observations from 1982 to 1988

number of observations : 336

observation : regional

country : United States

Usage

```
data(Fatality)
```

Format

A dataframe containing :

state state ID code

year year

mrall traffic fatality rate (deaths per 10000)

beertax tax on case of beer

mlda minimum legal drinking age

jaild mandatory jail sentence ?

comserd mandatory community service ?

vmiles average miles per driver

unrate unemployment rate

perinc per capita personal income

Source

Pr. Christopher J. Ruhm, Department of Economics, University of North Carolina.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 8.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

| Fishing | *Choice of Fishing Mode* |

Description

a cross-section

number of observations : 1182

observation : individuals

country : United States

Usage

```
data(Fishing)
```

Format

A dataframe containing :

mode recreation mode choice, on of : beach, pier, boat and charter

price price for chosen alternative

catch catch rate for chosen alternative

pbeach price for beach mode

ppier price for pier mode

pboat price for private boat mode

pcharter price for charter boat mode

cbeach catch rate for beach mode

cpier catch rate for pier mode

cboat catch rate for private boat mode

ccharter catch rate for charter boat mode

income monthly income

Source

Herriges, J. A. and C. L. Kling (1999) "Nonlinear Income Effects in Random Utility Models", *Review of Economics and Statistics*, **81**, 62-72.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 463–466, 486 and 491–495.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

| Forward | *Exchange Rates of US Dollar Against Other Currencies* |

Description

monthly observations from 1979–01 to 2001–12

number of observations : 276

Usage

```
data(Forward)
```

Format

A time serie containing :

usdbp exchange rate USD/British Pound Sterling

usdeuro exchange rate US D/Euro

eurobp exchange rate Euro/Pound

usdbp1 1 month forward rate USD/Pound

usdeuro1 1 month forward rate USD/Euro

eurobp1 1 month forward rate Euro/Pound

usdbp3 3 month forward rate USD/Pound

usdeuro3 month forward rate USD/Euro

eurobp3 month forward rate Euro/Pound

Source

Datastream .

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 4.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

FriendFoe   *Data from the Television Game Show Friend Or Foe ?*

Description

a cross-section from 2002–03

number of observations : 227

observation : individuals

country : United States

Usage

```
data(FriendFoe)
```

Format

A dataframe containing :

sex contestant's sex

white is contestant white ?

age contestant's age in years

play contestant's choice : a factor with levels "foe" and "friend". If both players play "friend", they share the trust box, if both play "foe", both players receive zero prize, if one of them play "foe" and the other one "friend", the "foe" player receive the entire trust bix and the "friend" player nothing

round round in which constestant is eliminated, a factor with levels ("1","2","3")

season season show, a factor with levels ("1","2")

cash the amount of cash in the trust box

sex1 partner's sex

white1 is partner white ?

age1 partner's age in years

play1 partner's choice : a factor with levels "foe" and "friend"

win money won by contestant

win1 money won by partner

Source

Kalist, David E. (2004) "Data from the Television Game Show "Friend or Foe?"", *Journal of Statistics Education*, **12(3)**.

References

Journal of Statistics Education's data archive : http://www.amstat.org/publications/jse/jse_data_archive.html.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Garch	*Daily Observations on Exchange Rates of the US Dollar Against Other Currencies*

Description

daily observations from 1980–01 to 1987–05–21

number of observations : 1867

observation : country

country : World

Usage

```
data(Garch)
```

Format

A dataframe containing :

date date of observation (yymmdd)

day day of the week (a factor)

dm exchange rate Dollar/Deutsch Mark

ddm dm-dm(-1)

bp exchange rate of Dollar/British Pound

cd exchange rate of Dollar/Canadian Dollar

dy exchange rate of Dollar/Yen

sf exchange rate of Dollar/Swiss Franc

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 8.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

Gasoline	*Gasoline Consumption*

Description

a panel of 18 observations from 1960 to 1978

number of observations : 342

observation : country

country : OECD

Usage

```
data(Gasoline)
```

Format

A dataframe containing :

country a factor with 18 levels

year the year

lgaspcar logarithm of motor gasoline consumption per auto

lincomep logarithm of real per-capita income

lrpmg logarithm of real motor gasoline price

lcarpcap logarithm of the stock of cars per capita

Source

Baltagi, B.H. and Y.J. Griggin (1983) "Gasoline demand in the OECD: an application of pooling and testing procedures", *European Economic Review*, **22**.

References

Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, http://www.wiley.com/legacy/wileychi/baltagi/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

Griliches	*Wage Datas*

Description

a cross-section from 1980

number of observations : 758

observation : individuals

country : United States

Usage

```
data(Griliches)
```

Format

A dataframe containing :

rns residency in the southern states (first observation) ?

rns80 same variable for 1980

mrt married (first observation) ?

mrt80 same variable for 1980

smsa residency in metropolan areas (first observation) ?

smsa80 same variable for 1980

med mother's education in years

iq IQ score

kww score on the "knowledge of the world of work" test

year year of the observation

age age (first observation)

age80 same variable for 1980

school completed years of schooling (first observation)

school80 same variable for 1980

expr experience in years (first observation)

expr80 same variable for 1980

tenure tenure in years (first observation)

tenure80 same variable for 1980

lw log wage (first observation)

lw80 same variable for 1980

Source

Blackburn, M. and Neumark D. (1992) "Unobserved ability, efficiency wages, and interindustry wage differentials", *Quarterly Journal of Economics*, **107**, 1421-1436.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 3, 250-256.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Grunfeld   *Grunfeld Investment Data*

Description

a panel of 10 observations from 1935 to 1954

number of observations : 200

observation : production units

country : United States

Usage

```
data(Grunfeld)
```

Format

A dataframe containing :

firm observation

year date

inv gross Investment

value value of the firm

capital stock of plant and equipment

Source

Moody's Industrial Manual, Survey of Current Business.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F13.1.

Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, http://www.wiley.com/legacy/wileychi/baltagi/.

See Also

[Index.Source](#), [Index.Economics](#), [Index.Econometrics](#), [Index.Observations](#),
[Index.Time.Series](#)

HC	*Heating and Cooling System Choice in Newly Built Houses in California*

Description

a cross-section

number of observations : 250

observation : households

country : California

Usage

```
data(HC)
```

Format

A dataframe containing :

depvar heating system, one of gcc (gas central heat with cooling), ecc (electric central resistence heat with cooling), erc (electric room resistence heat with cooling), hpc (electric heat pump which provides cooling also), gc (gas central heat without cooling, ec (electric central resistence heat without cooling), er (electric room resistence heat without cooling)

ich.z installation cost of the heating portion of the system

icca installation cost for cooling

och.z operating cost for the heating portion of the system

occa operating cost for cooling

income annual income of the household

References

Kenneth Train's home page : http://elsa.berkeley.edu/~train/.

See Also

[Index.Source](#), [Index.Economics](#), [Index.Econometrics](#), [Index.Observations](#)

Hdma *The Boston HDMA Data Set*

Description

a cross-section from 1997-1998

number of observations : 2381

observation : individuals

country : United States

Usage

```
data(Hdma)
```

Format

A dataframe containing :

dir debt payments to total income ratio

hir housing expenses to income ratio

lvr ratio of size of loan to assessed value of property

ccs consumer credit score from 1 to 6 (a low value being a good score)

mcs mortgage credit score from 1 to 4 (a low value being a good score)

pbcr public bad credit record ?

dmi denied mortgage insurance ?

self self employed ?

single is the applicant single ?

uria 1989 Massachusetts unemployment rate in the applicant's industry

comdominiom is unit condominium ?

black is the applicant black ?

deny mortgage application denied ?

Source

Federal Reserve Bank of Boston.

Munnell, Alicia H., Geoffrey M.B. Tootell, Lynne E. Browne and James McEneaney (1996) "Mortgage lending in Boston: Interpreting HDMA data", *American Economic Review*, 25-53.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 9.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

Heating   *Heating System Choice in California Houses*

Description

a cross-section

number of observations : 900

observation : households

country : California

Usage

```
data(Heating)
```

Format

A dataframe containing :

idcase id

depvar heating system, one of gc (gas central), gr (gas room), ec (electric central), er (electric room), hp (heat pump)

ic.z installation cost for heating system z (defined for the 5 heating systems)

oc.z annual operating cost for heating system z (defined for the 5 heating systems)

pb.z ratio oc.z/ic.z

income annual income of the household

agehed age of the household head

rooms numbers of rooms in the house

References

Kenneth Train's home page : http://elsa.berkeley.edu/~train/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Hedonic   *Hedonic Prices of Cencus Tracts in Boston*

Description

a cross-section

number of observations : 506

observation : regional

country : United States

Usage

```
data(Hedonic)
```

Format

A dataframe containing :

mv median value of owner–occupied homes

crim crime rate

zn proportion of 25,000 square feet residential lots

indus proportion of nonretail business acres

chas is the tract bounds the Charles River ?

nox annual average nitrogen oxide concentration in parts per hundred million

rm average number of rooms

age proportion of owner units built prior to 1940

dis weighted distances to five employment centers in the Boston area

rad index of accessibility to radial highways

tax full value property tax rate (\$/\$10,000)

ptratio pupil/teacher ratio

blacks proportion of blacks in the population

lstat proportion of population that is lower status

townid town identifier

Source

Harrison, D. and D.L. Rubinfeld (1978) "Hedonic housing prices and the demand for clean air", *Journal of Environmental Economics Ans Management*, **5**, 81–102.

Belsley, D.A., E. Kuh and R. E. Welsch (1980) *Regression diagnostics: identifying influencal data ans sources of collinearity*, John Wiley, New–York.

References

Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, `http://www.wiley.com/legacy/wileychi/baltagi/`.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

HI   *Health Insurance and Hours Worked By Wives*

Description

a cross-section from 1993

number of observations : 22272

observation : individuals

country : United States

Usage

```
data(HI)
```

Format

A dataframe containing :

whrswk hours worked per week by wife

hhi wife covered by husband's HI ?

whi wife has HI thru her job ?

hhi2 husband has HI thru own job ?

education a factor with levels, "<9years", "9-11years", "12years", "13-15years", "16years", ">16years"

race one of white, black, other

hispanic hispanic ?

experience years of potential work experience

kidslt6 number of kids under age of 6

kids618 number of kids 6–18 years old

husby husband's income in thousands of dollars

region one of other, northcentral, south, west

wght sampling weight

Source

Olson, Craig A. (1998) "A comparison of parametric and semiparametric estimates of the effect of spousal healpth insurance coverage on weekly hours worked by wiwes", *Journal of Applied Econometrics*, **13(5)**, september–october, 543–565.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`

Housing   *Sales Prices of Houses in the City of Windsor*

Description

a cross-section from 1987

number of observations : 546

observation : goods

country : Canada

Usage

```
data(Housing)
```

Format

A dataframe containing :

price sale price of a house

lotsize the lot size of a property in square feet

bedrooms number of bedrooms

bathrms number of full bathrooms

stories number of stories excluding basement

driveway does the house has a driveway ?

recroom does the house has a recreational room ?

fullbase does the house has a full finished basement ?

gashw does the house uses gas for hot water heating ?

airco does the house has central air conditioning ?

garagepl number of garage places

prefarea is the house located in the preferred neighbourhood of the city ?

Source

Anglin, P.M. and R. Gencay (1996) "Semiparametric estimation of a hedonic price function", *Journal of Applied Econometrics*, **11(6)**, 633-648.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, `http://www.econ.kuleuven.ac.be/GME`, chapter 3.

Journal of Applied Econometrics data archive : `http://jae.wiley.com/jae/`.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`

Hstarts	*Housing Starts*

Description

quarterly observations from 1960-1 to 2001-4

number of observations : 168

observation : country

country : Canada

Usage

    data(Hstarts)

Format

A time serie containing :

hs the log of urban housing starts in Canada, not seasonally adjusted, CANSIM series J6001, converted to quarterly

hssa the log of urban housing starts in Canada, seasonally adjusted, CANSIM series J9001, converted to quarterly. Observations prior to 1966:1 are missing

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, `http://www.econ.queensu.ca/ETM/`, chapter 13.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`,

`Index.Time.Series`

Icecream	*Ice Cream Consumption*

Description

four–weekly observations from 1951–03–18 to 1953–07–11

number of observations : 30

observation : country

country : United States

Usage

```
data(Icecream)
```

Format

A time serie containing :

cons consumption of ice cream per head (in pints);

income average family income per week (in US Dollars);

price price of ice cream (per pint);

temp average temperature (in Fahrenheit);

Source

Hildreth, C. and J. Lu (1960) *Demand relations with autocorrelated disturbances*, Technical Bulletin No 2765, Michigan State University.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 4.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

IncomeUK	*Seasonally Unadjusted Quarterly Data on Disposable Income and Expenditure*

Description

quarterly observations from 1971–1 to 1985–2

number of observations : 58

observation : country

country : United Kingdown

Usage

```
data(IncomeUK)
```

Format

A time serie containing :

income total disposable income (million Pounds, current prices)

consumption consumer expenditure (million Pounds, current prices)

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapters 8 and 9.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),
[Index.Time.Series]()

Index.Econometrics	*Econometric fields*

Description

- binomial model
    - [Benefits]() : Unemployement of Blue Collar Workers
    - [Hdma]() : The Boston HDMA Data Set
    - [Mroz]() : Labor Supply Data
    - [Participation]() : Labor Force Participation
    - [Train]() : Stated Preferences for Train Traveling
- censored and truncated model

- _Orange_ : The Orange Juice Data Set
- _PE_ : Price and Earnings Index
- _PPP_ : Exchange Rates and Price Indices for France and Italy
- _Pound_ : Pound-dollar Exchange Rate
- _Pricing_ : Returns of Size-based Portfolios
- _Solow_ : Solow's Technological Change Data
- _Tbrate_ : Interest Rate, GDP and Inflation
- _Yen_ : Yen-dollar Exchange Rate

Index.Economics   _Economic fields_

Description

- consumer behavior
    - _BudgetFood_ : Budget Share of Food for Spanish Households
    - _BudgetItaly_ : Budget Shares for Italian Households
    - _BudgetUK_ : Budget Shares of British Households
    - _Car_ : Stated Preferences for Car Choice
    - _Cigar_ : Cigarette Consumption
    - _Cigarette_ : The Cigarette Consumption Panel Data Set
    - _Doctor_ : Number of Doctor Visits
    - _Fishing_ : Choice of Fishing Mode
    - _Gasoline_ : Gasoline Consumption
    - _HC_ : Heating and Cooling System Choice in Newly Built Houses in California
    - _Heating_ : Heating System Choice in California Houses
    - _Icecream_ : Ice Cream Consumption
    - _Mode_ : Mode Choice
    - _ModeChoice_ : Data to Study Travel Mode Choice
    - _Somerville_ : Visits to Lake Somerville
    - _Tobacco_ : Households Tobacco Budget Share
    - _Train_ : Stated Preferences for Train Traveling
- economics of education
    - _Caschool_ : The California Test Score Data Set
    - _MCAS_ : The Massashusets Test Score Data Set
    - _Mathlevel_ : Level of Calculus Attained for Students Taking Advanced Micro–economics
    - _Star_ : Effects on Learning of Small Class Sizes
- environmental economics
    - _Airq_ : Air Quality for Californian Metropolitan Areas
    - _Kakadu_ : Willingness to Pay for the Preservation of the Kakadu National Park
    - _NaturalPark_ : Willingness to Pay for the Preservation of the Alentejo Natural Park

- finance
  - [CRSPday](#) : Daily Returns from the CRSP Database
  - [CRSPmon](#) : Monthly Returns from the CRSP Database
  - [Capm](#) : Stock Market Data
  - [DM](#) : DM Dollar Exchange Rate
  - [Forward](#) : Exchange Rates of US Dollar Against Other Currencies
  - [Garch](#) : Daily Observations on Exchange Rates of the US Dollar Against Other Currencies
  - [Intratesm](#) : Interest Rates (monthly)
  - [Intratesq](#) : Interest Rates (quarterly)
  - [Irates](#) : Monthly Interest Rates
  - [LT](#) : Dollar Sterling Exchange Rate
  - [PPP](#) : Exchange Rates and Price Indices for France and Italy
  - [Pound](#) : Pound-dollar Exchange Rate
  - [Pricing](#) : Returns of Size-based Portfolios
  - [Yen](#) : Yen-dollar Exchange Rate
- game theory
  - [FriendFoe](#) : Data from the Television Game Show Friend Or Foe ?
- health economics
  - [DoctorAUS](#) : Doctor Visits in Australia
  - [DoctorContacts](#) : Contacts With Medical Doctor
  - [MedExp](#) : Structure of Demand for Medical Care
  - [OFP](#) : Visits to Physician Office
  - [VietNamH](#) : Medical Expenses in Viet–nam (household Level)
  - [VietNamI](#) : Medical Expenses in Viet–nam (individual Level)
- hedonic prices
  - [Computers](#) : Prices of Personal Computers
  - [Diamond](#) : Pricing the C's of Diamond Stones
  - [Hedonic](#) : Hedonic Prices of Cencus Tracts in Boston
  - [Housing](#) : Sales Prices of Houses in the City of Windsor
  - [Journals](#) : Economic Journals Dat Set
- labor economics
  - [Benefits](#) : Unemployement of Blue Collar Workers
  - [Bwages](#) : Wages in Belgium
  - [CPSch3](#) : Earnings from the Current Population Survey
  - [Earnings](#) : Earnings for Three Age Groups
  - [Griliches](#) : Wage Datas
  - [HI](#) : Health Insurance and Hours Worked By Wives
  - [LaborSupply](#) : Wages and Hours Worked
  - [Labour](#) : Belgian Firms
  - [Males](#) : Wages and Education of Young Males

- **Bids** : Bids Received By U.S. Firms
- **Clothing** : Sales Data of Men's Fashion Stores
- **Electricity** : Cost Function for Electricity Producers
- **Grunfeld** : Grunfeld Investment Data
- **Hdma** : The Boston HDMA Data Set
- **ManufCost** : Manufacturing Costs
- **Metal** : Production for SIC 33
- **Mofa** : International Expansion of U.S. Mofa's (majority–owned Foreign Affiliates in Fire (finance, Insurance and Real Estate)
- **Nerlove** : Cost Function for Electricity Producers, 1955
- **Oil** : Oil Investment
- **Orange** : The Orange Juice Data Set
- **PatentsHGH** : Dynamic Relation Between Patents and R\&D
- **PatentsRD** : Patents, R\&D and Technological Spillovers for a Panel of Firms
- **TranspEq** : Statewide Data on Transportation Equipment Manufacturing
- **University** : Provision of University Teaching and Research

- socio–economics
    - **Crime** : Crime in North Carolina
    - **Fair** : Extramarital Affairs Data
    - **Fatality** : Drunk Driving Laws and Traffic Deaths

Index.Observations   *Observations*

Description

- country
    - **Consumption** : Quarterly Data on Consumption and Expenditure
    - **DM** : DM Dollar Exchange Rate
    - **Garch** : Daily Observations on Exchange Rates of the US Dollar Against Other Currencies
    - **Gasoline** : Gasoline Consumption
    - **Hstarts** : Housing Starts
    - **Icecream** : Ice Cream Consumption
    - **IncomeUK** : Seasonally Unadjusted Quarterly Data on Disposable Income and Expenditure
    - **Intratesm** : Interest Rates (monthly)
    - **Intratesq** : Interest Rates (quarterly)
    - **Irates** : Monthly Interest Rates
    - **Klein** : Klein's Model I
    - **LT** : Dollar Sterling Exchange Rate
    - **Longley** : The Longley Data

- **MW** : Growth of Disposable Income and Treasury Bill Rate
- **Macrodat** : Macroeconomic Time Series for the United States
- **ManufCost** : Manufacturing Costs
- **Mishkin** : Inflation and Interest Rates
- **Mofa** : International Expansion of U.S. Mofa's (majority–owned Foreign Affiliates in Fire (finance, Insurance and Real Estate)
- **Money** : Money, GDP and Interest Rate in Canada
- **Mpyr** : Money, National Product and Interest Rate
- **Orange** : The Orange Juice Data Set
- **PE** : Price and Earnings Index
- **PPP** : Exchange Rates and Price Indices for France and Italy
- **Pound** : Pound-dollar Exchange Rate
- **Solow** : Solow's Technological Change Data
- **StrikeNb** : Number of Strikes in Us Manufacturing
- **SumHes** : The Penn Table
- **Tbrate** : Interest Rate, GDP and Inflation
- **Yen** : Yen-dollar Exchange Rate

- goods
  - **Computers** : Prices of Personal Computers
  - **Diamond** : Pricing the C's of Diamond Stones
  - **Housing** : Sales Prices of Houses in the City of Windsor
  - **Journals** : Economic Journals Dat Set

- households
  - **BudgetFood** : Budget Share of Food for Spanish Households
  - **BudgetItaly** : Budget Shares for Italian Households
  - **BudgetUK** : Budget Shares of British Households
  - **HC** : Heating and Cooling System Choice in Newly Built Houses in California
  - **Heating** : Heating System Choice in California Houses
  - **VietNamH** : Medical Expenses in Viet–nam (household Level)

- individuals
  - **Benefits** : Unemployement of Blue Collar Workers
  - **Bwages** : Wages in Belgium
  - **CPSch3** : Earnings from the Current Population Survey
  - **Car** : Stated Preferences for Car Choice
  - **Catsup** : Choice of Brand for Catsup
  - **Cracker** : Choice of Brand for Crakers
  - **Doctor** : Number of Doctor Visits
  - **DoctorAUS** : Doctor Visits in Australia
  - **Earnings** : Earnings for Three Age Groups
  - **Fair** : Extramarital Affairs Data
  - **Fishing** : Choice of Fishing Mode
  - **FriendFoe** : Data from the Television Game Show Friend Or Foe ?

- **Airq** : Air Quality for Californian Metropolitan Areas
- **Cigar** : Cigarette Consumption
- **Cigarette** : The Cigarette Consumption Panel Data Set
- **Crime** : Crime in North Carolina
- **Fatality** : Drunk Driving Laws and Traffic Deaths
- **Hedonic** : Hedonic Prices of Cencus Tracts in Boston
- **Metal** : Production for SIC 33
- **MunExp** : Municipal Expenditure Data
- **Produc** : Us States Production
- **TranspEq** : Statewide Data on Transportation Equipment Manufacturing
- schools
  - **Caschool** : The California Test Score Data Set
  - **MCAS** : The Massashusets Test Score Data Set
  - **University** : Provision of University Teaching and Research

---

Index.Source *Source*

Description

- Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>
  - **Bids** : Bids Received By U.S. Firms
  - **BudgetFood** : Budget Share of Food for Spanish Households
  - **BudgetItaly** : Budget Shares for Italian Households
  - **BudgetUK** : Budget Shares of British Households
  - **Car** : Stated Preferences for Car Choice
  - **Computers** : Prices of Personal Computers
  - **Crime** : Crime in North Carolina
  - **Doctor** : Number of Doctor Visits
  - **Earnings** : Earnings for Three Age Groups
  - **HI** : Health Insurance and Hours Worked By Wives
  - **Housing** : Sales Prices of Houses in the City of Windsor
  - **Males** : Wages and Education of Young Males
  - **Mathlevel** : Level of Calculus Attained for Students Taking Advanced Micro–economics
  - **MoneyUS** : Macroeconomic Series for the United States
  - **MunExp** : Municipal Expenditure Data
  - **OFP** : Visits to Physician Office
  - **Oil** : Oil Investment
  - **Participation** : Labor Force Participation
  - **PatentsRD** : Patents, R\&D and Technological Spillovers for a Panel of Firms
  - **Train** : Stated Preferences for Train Traveling

- **– Unemployment** : Unemployment Duration
- **– University** : Provision of University Teaching and Research
- **– Workinghours** : Wife Working Hours
- Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/
  - **– Benefits** : Unemployement of Blue Collar Workers
  - **– Catsup** : Choice of Brand for Catsup
  - **– Cracker** : Choice of Brand for Crakers
  - **– Kakadu** : Willingness to Pay for the Preservation of the Kakadu National Park
  - **– Ketchup** : Choice of Brand for Ketchup
  - **– LaborSupply** : Wages and Hours Worked
  - **– Mofa** : International Expansion of U.S. Mofa's (majority–owned Foreign Affiliates in Fire (finance, Insurance and Real Estate)
  - **– Somerville** : Visits to Lake Somerville
  - **– Tuna** : Choice of Brand for Tuna
  - **– Yogurt** : Choice of Brand for Yogurts
- Journal of Statistics Education's data archive : http://www.amstat.org/publications/jse/jse_data_archive.html
  - **– Diamond** : Pricing the C's of Diamond Stones
  - **– FriendFoe** : Data from the Television Game Show Friend Or Foe ?
- Kenneth Train's home page : http://elsa.berkeley.edu/~train/
  - **– HC** : Heating and Cooling System Choice in Newly Built Houses in California
  - **– Heating** : Heating System Choice in California Houses
  - **– Mode** : Mode Choice
- Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, http://www.wiley.com/legacy/wileychi/baltagi/
  - **– Cigar** : Cigarette Consumption
  - **– Crime** : Crime in North Carolina
  - **– Gasoline** : Gasoline Consumption
  - **– Grunfeld** : Grunfeld Investment Data
  - **– Hedonic** : Hedonic Prices of Cencus Tracts in Boston
  - **– Produc** : Us States Production
  - **– Wages** : Panel Datas of Individual Wages
- Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge
  - **– DoctorContacts** : Contacts With Medical Doctor
  - **– Fishing** : Choice of Fishing Mode
  - **– LaborSupply** : Wages and Hours Worked
  - **– MedExp** : Structure of Demand for Medical Care
  - **– PSID** : Panel Survey of Income Dynamics
  - **– PatentsHGH** : Dynamic Relation Between Patents and R\&D
  - **– RetSchool** : Return to Schooling
  - **– StrikeDur** : Strikes Duration

- **Strike** : Strike Duration Data
- **TranspEq** : Statewide Data on Transportation Equipment Manufacturing
- Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm
    - **DM** : DM Dollar Exchange Rate
    - **Electricity** : Cost Function for Electricity Producers
    - **Griliches** : Wage Datas
    - **LT** : Dollar Sterling Exchange Rate
    - **Mishkin** : Inflation and Interest Rates
    - **Mpyr** : Money, National Product and Interest Rate
    - **Nerlove** : Cost Function for Electricity Producers, 1955
    - **Pound** : Pound-dollar Exchange Rate
    - **SumHes** : The Penn Table
    - **Yen** : Yen-dollar Exchange Rate
- Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1
    - **CPSch3** : Earnings from the Current Population Survey
    - **Caschool** : The California Test Score Data Set
    - **Cigarette** : The Cigarette Consumption Panel Data Set
    - **Fatality** : Drunk Driving Laws and Traffic Deaths
    - **Hdma** : The Boston HDMA Data Set
    - **Journals** : Economic Journals Dat Set
    - **MCAS** : The Massashusets Test Score Data Set
    - **Macrodat** : Macroeconomic Time Series for the United States
    - **Orange** : The Orange Juice Data Set
    - **Star** : Effects on Learning of Small Class Sizes
- Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME
    - **Airq** : Air Quality for Californian Metropolitan Areas
    - **Benefits** : Unemployement of Blue Collar Workers
    - **Bwages** : Wages in Belgium
    - **Capm** : Stock Market Data
    - **Clothing** : Sales Data of Men's Fashion Stores
    - **Forward** : Exchange Rates of US Dollar Against Other Currencies
    - **Garch** : Daily Observations on Exchange Rates of the US Dollar Against Other Currencies
    - **Housing** : Sales Prices of Houses in the City of Windsor
    - **Icecream** : Ice Cream Consumption
    - **IncomeUK** : Seasonally Unadjusted Quarterly Data on Disposable Income and Expenditure
    - **Irates** : Monthly Interest Rates
    - **Labour** : Belgian Firms
    - **Males** : Wages and Education of Young Males

- – [MoneyUS](#) : Macroeconomic Series for the United States
- – [NaturalPark](#) : Willingness to Pay for the Preservation of the Alentejo Natural Park
- – [PE](#) : Price and Earnings Index
- – [PPP](#) : Exchange Rates and Price Indices for France and Italy
- – [PatentsRD](#) : Patents, R\&D and Technological Spillovers for a Panel of Firms
- – [Pricing](#) : Returns of Size-based Portfolios
- – [SP500](#) : Returns on Standard \& Poor's 500 Index
- – [Schooling](#) : Wages and Schooling
- – [Tobacco](#) : Households Tobacco Budget Share
- – [Wages1](#) : Wages, Experience and Schooling

Index.Time.Series   *Time Series*

Description

- annual
  - – [Klein](#) : Klein's Model I
  - – [LT](#) : Dollar Sterling Exchange Rate
  - – [Longley](#) : The Longley Data
  - – [ManufCost](#) : Manufacturing Costs
  - – [Mpyr](#) : Money, National Product and Interest Rate
  - – [PE](#) : Price and Earnings Index
  - – [Solow](#) : Solow's Technological Change Data
- daily
  - – [CRSPday](#) : Daily Returns from the CRSP Database
  - – [Garch](#) : Daily Observations on Exchange Rates of the US Dollar Against Other Currencies
  - – [SP500](#) : Returns on Standard \& Poor's 500 Index
- four–weekly
  - – [Icecream](#) : Ice Cream Consumption
- monthly
  - – [CRSPmon](#) : Monthly Returns from the CRSP Database
  - – [Capm](#) : Stock Market Data
  - – [Forward](#) : Exchange Rates of US Dollar Against Other Currencies
  - – [Intratesm](#) : Interest Rates (monthly)
  - – [Irates](#) : Monthly Interest Rates
  - – [Mishkin](#) : Inflation and Interest Rates
  - – [Orange](#) : The Orange Juice Data Set
  - – [PPP](#) : Exchange Rates and Price Indices for France and Italy
  - – [Pricing](#) : Returns of Size-based Portfolios
  - – [StrikeNb](#) : Number of Strikes in Us Manufacturing

- quarterly
    - [Consumption](#) : Quarterly Data on Consumption and Expenditure
    - [Hstarts](#) : Housing Starts
    - [IncomeUK](#) : Seasonally Unadjusted Quarterly Data on Disposable Income and Expenditure
    - [Intratesq](#) : Interest Rates (quarterly)
    - [MW](#) : Growth of Disposable Income and Treasury Bill Rate
    - [Macrodat](#) : Macroeconomic Time Series for the United States
    - [Money](#) : Money, GDP and Interest Rate in Canada
    - [MoneyUS](#) : Macroeconomic Series for the United States
    - [Tbrate](#) : Interest Rate, GDP and Inflation
- weekly
    - [DM](#) : DM Dollar Exchange Rate
    - [Pound](#) : Pound-dollar Exchange Rate
    - [Yen](#) : Yen-dollar Exchange Rate

Intratesm   *Interest Rates (monthly)*

Description

monthly observations from 1955-1 to 2001-12

number of observations : 564

observation : country

country : United States

Usage

```
data(Intratesm)
```

Format

A time serie containing :

rff the federal funds rate

rt1 the 1 year treasury bill rate

rt3 the 3 year treasury constant maturity rate

rt10 the 10 year treasury constant maturity rate

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 13 and 14.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

Intratesq   *Interest Rates (quarterly)*

Description

quarterly observations from 1955-1 to 2001-4

number of observations : 188

observation : country

country : United States

Usage

```
data(Intratesq)
```

Format

A time serie containing :

rff the federal funds rate

rt1 the 1 year treasury bill rate

rt3 the 3 year treasury constant maturity rate

rt10 the 10 year treasury constant maturity rate

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, http://www.econ.queensu.ca/ETM/, chapter 13.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

`Irates`	*Monthly Interest Rates*

Description

monthly observations from 1946–12 to 1991–02

number of observations : 531

observation : country

country : United–States

Usage

```
data(Irates)
```

Format

A time serie containing :

r1 interest rate for a maturity of 1 months (% per year).

r2 interest rate for a maturity of 2 months (% per year).

r3 interest rate for a maturity of 3 months (% per year).

r5 interest rate for a maturity of 5 months (% per year).

r6 interest rate for a maturity of 6 months (% per year).

r11 interest rate for a maturity of 11 months (% per year).

r12 interest rate for a maturity of 12 months (% per year).

r36 interest rate for a maturity of 36 months (% per year).

r60 interest rate for a maturity of 60 months (% per year).

r120 interest rate for a maturity of 120 months (% per year).

Source

McCulloch, J.H. and H.C. Kwon (1993) *U.S. term structure data, 1947–1991*, Ohio State Working Paper 93-6, Ohio State University, Columbus.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 8.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

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Journals   *Economic Journals Dat Set*

Description

a cross-section from 2000

number of observations : 180

observation : goods

Usage

```
data(Journals)
```

Format

A dataframe containing :

title journal title

pub publisher

society scholarly society ?

libprice library subscription price

pages number of pages

charpp characters per page

citestot total number of citations

date1 year journal was founded

oclc number of library subscriptions

field field description

Source

Professor Theodore Bergstrom of the Department of Economics at the University of California, San Diego.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 6.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Kakadu	*Willingness to Pay for the Preservation of the Kakadu National Park*

Description

a cross-section

number of observations : 1827

observation : individuals

country : Australia

Usage

```
data(Kakadu)
```

Format

A dataframe containing :

lower lowerbound of willingness to pay, 0 if observation is left censored

upper upper bound of willingness to pay, 999 if observation is right censored

answer an ordered factor with levels nn (respondent answers no, no), ny (respondent answers no, yes or yes, no), yy (respondent answers yes, yes)

recparks the greatest value of national parks and nature reserves is in recreation activities (from 1 to 5)

jobs jobs are the most important thing in deciding how to use our natural ressources (from 1 to 5)

lowrisk development should be allowed to proceed where environmental damage from activities such as mining is possible but very unlikely (from 1 to 5)

wildlife it's important to have places where wildlife is preserved (from 1 to 5)

future it's important to consider future generations (from 1 to 5)

aboriginal in deciding how to use areas such as Kakadu national park, their importance to the local aboriginal people should be a major factor (from 1 to 5)

finben in deciding how to use our natural ressources such as mineral deposits and forests, the most important thing is the financial benefits for Australia (from 1 to 5)

mineparks if areas within natural parks are set aside for development projects such as mining, the value of the parks is greatly reduced (from 1 to 5)

moreparks there should be more national parks created from state forests (from 1 to 5)

gov the government pays little attention to the people in making decisions (from 1 to 4)

envcon the respondent recycles things such as paper or glass and regularly buys unbleached toilet paper or environmentally friendly products ?

vparks the respondent has visited a national park or bushland recreation area in the previous 12 months ?

tvenv the respondent watchs tv programs about the environment ? (from 1 to 9)

conservation the respondent is member of a conservation organization ?

sex male,female

age age

schooling years of schooling

income respondent's income in thousands of dollars

major the respondent received the major–impact scenario of the Kakadu conservation zone survey
?

Source

Werner, Megan (1999) "Allowing for zeros in dichotomous–choice contingent–valuation models",
Journal of Business and Economic Statistics, **17(4)**, october, 479–486.

References

Journal of Business Economics and Statistics web site : [http://www.amstat.org/publications/](http://www.amstat.org/publications/jbes/)
[jbes/](http://www.amstat.org/publications/jbes/).

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Ketchup   *Choice of Brand for Ketchup*

Description

a cross-section

number of observations : 4956

observation : individuals

country : United States

Usage

```
data(Ketchup)
```

Format

A dataframe containing :

hid individuals identifiers

id purchase identifiers

choice one of heinz, hunts, delmonte, stb (store brand)

price.z price of brand z

Source

Kim, Byong–Do, Robert C. Blattberg and Peter E. Rossi (1995) "Modeling the distribution of price sensitivity and implications for optimal retail pricing", *Journal of Business Economics and Statistics*, **13(3)**, 291.

References

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Klein   *Klein's Model I*

Description

annual observations from 1920 to 1941

number of observations : 22

observation : country

country : United States

Usage

```
data(Klein)
```

Format

A time serie containing :

cons consumption

profit corporate profits

privwage private wage bill

inv investment

lcap previous year's capital stock

gnp GNP

pubwage government wage bill

govspend government spending

taxe taxes

Source

Klein, L. (1950) *Economic fluctuations in the United States, 1921-1941*, New York, John Wiley and Sons.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F15.1.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

LaborSupply   *Wages and Hours Worked*

Description

a panel of 532 observations from 1979 to 1988

number of observations : 5320

Usage

    data(LaborSupply)

Format

A dataframe containing :

lnhr log of annual hours worked

lnwg log of hourly wage

kids number of children

age age

disab bad health

id id

year year

Source

Ziliak, Jim (1997) "Efficient Estimation With Panel Data when Instruments are Predetermined: An Empirical Comparison of Moment-Condition Estimators", *Journal of Business and Economic Statistics*, **419–431**.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 708–15, 754–6.

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),
[Index.Time.Series]()

Labour *Belgian Firms*

Description

a cross-section from 1996

number of observations : 569

observation : production units

country : Belgium

Usage

```
data(Labour)
```

Format

A dataframe containing :

capital total fixed assets, end of 1995 (in 1000000 euro)

labour number of workers (employment)

output value added (in 1000000 euro)

wage wage costs per worker (in 1000 euro)

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 4.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Longley   *The Longley Data*

Description

annual observations from 1947 to 1962

number of observations : 16

observation : country

country : United States

Usage

    data(Longley)

Format

A time serie containing :

employ employment (1,000s)

price GNP deflator

gnp nominal GNP (millions)

armed armed forces

Source

Longley, J. (1967) "An appraisal of least squares programs from the point of view of the user", *Journal of the American Statistical Association*, **62**, 819-841.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F4.2.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

LT   *Dollar Sterling Exchange Rate*

Description

annual observations from 1791 to 1990

number of observations : 200

observation : country

country : United Kingdown

Usage

```
data(LT)
```

Format

A time serie containing :

s US *Dollar / *Pound exchange rate

uswpi US wholesale price index, normalized to 100 for 1914

ukwpi US wholesale price index, normalized to 100 for 1914

Source

Lothian, J. and M. Taylor (1996) "Real exchange rate behavior: the recent float from the perspective of the past two centuries", *Journal of Political Economy*, **104**, 488-509.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 9, 613-621.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

| Macrodat | *Macroeconomic Time Series for the United States* |

Description

quarterly observations from 1959-1 to 2000-4

number of observations : 168

observation : country

country : United States

Usage

```
data(Macrodat)
```

Format

A time serie containing :

lhur unemployment rate (average of months in quarter)

punew cPI (Average of Months in Quarter)

fyff federal funds interest rate (last month in quarter)

fygm3 3 month treasury bill interest rate (last month in quarter)

fygt1 1 year treasury bond interest rate (last month in quarter)

exruk dollar / Pound exchange rate (last month in quarter)

gdpjp real GDP for Japan

Source

Bureau of Labor Statistics, OECD, Federal Reserve.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 12 and 14.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

Males   *Wages and Education of Young Males*

Description

a panel of 545 observations from 1980 to 1987

number of observations : 4360

observation : individuals

country : United States

Usage

```
data(Males)
```

Format

A dataframe containing :

nr identifiant

year year

school years of schooling

exper years of experience (=age-6-school)

union wage set by collective bargaining ?

ethn a factor with levels (black,hisp,other)

maried maried ?

health healph problem ?

wage log of hourly wage

industry a factor with 12 levels

occupation a factor with 9 levels

residence a factor with levels (rural area, north east, nothern central, south)

Source

National Longitudinal Survey (NLS Youth Sample).

Vella, F. and M. Verbeek (1998) "Whose wages do unions raise ? A dynamic model of unionism and wage", *Journal of Applied Econometrics*, **13**, 163–183.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 10.

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),
[Index.Time.Series]()

ManufCost *Manufacturing Costs*

Description

annual observations from 1947 to 1971

number of observations : 25

observation : country

country : United States

Usage

    data(ManufCost)

Format

A time serie containing :

cost cost index
sk capital cost share
sl labor cost share
se energy cost share
sm materials cost share
pk capital price
pl labor price
pe energy price
pm materials price

Source

Berndt, E. and D. Wood (1975) "Technology, prices and the derived demand for energy", *Journal of Economics and Statistics*, **57**, 376-384.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F14.1.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),
[Index.Time.Series]()

Mathlevel	*Level of Calculus Attained for Students Taking Advanced Micro–economics*

Description

a cross-section from 1983 to 1986

number of observations : 609

observation : individuals

country : United States

Usage

```
data(Mathlevel)
```

Format

A dataframe containing :

mathlevel highest level of math attained , an ordered factor with levels 170, 171a, 172, 171b, 172b, 221a, 221b

sat sat Math score

language foreign language proficiency ?

sex male, female

major one of other, eco, oss (other social sciences), ns (natural sciences), hum (humanities)

mathcourse number of courses in advanced math (0 to 3)

physiccourse number of courses in physics (0 to 2)

chemistcourse number of courses in chemistry (0 to 2)

Source

Butler, J.S., T. Aldrich Finegan and John J. Siegfried (1998) "Does more calculus improve student learning in intermediate micro and macroeconomic theory ?", *Journal of Applied Econometrics*, **13(2)**, april, 185–202.

References

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

MCAS   *The Massashusets Test Score Data Set*

Description

a cross-section from 1997-1998

number of observations : 220

observation : schools

country : United States

Usage

```
data(MCAS)
```

Format

A dataframe containing :

code district code (numerical)

municipa municipality (name)

district district name

regday spending per pupil, regular

specneed spending per pupil, special needs

bilingua spending per pupil, bilingual

occupday spending per pupil, occupational

totday spending per pupil, total

spc students per computer

speced special education students

lnchpct eligible for free or reduced price lunch

tchratio students per teacher

percap per capita income

totsc4 4th grade score (math+english+science)

totsc8 8th grade score (math+english+science)

avgsalary average teacher salary

pctel percent english learnersh

Source

Massachusetts Comprehensive Assessment System (MCAS), Massachusets Department of Education, 1990 U.S. Census.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 7.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

MedExp	*Structure of Demand for Medical Care*

Description

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/

number of observations : 5574

Usage

```
data(MedExp)
```

Format

A time serie containing :

med annual medical expenditures in constant dollars excluding dental and outpatient mental

lc log(coinsrate+1) where coinsurance rate is 0 to 100

idp individual deductible plan ?

lpi log(annual participation incentive payment) or 0 if no payment

fmde log(max(medical deductible expenditure)) if IDP=1 and MDE>1 or 0 otherw

physlim physical limitation ?

ndisease number of chronic diseases

health self–rate health (excellent,good,fair,poor)

linc log of annual family income (in \$)

lfam log of family size

educdec years of schooling of household head

age exact age

sex sex (male,female)

child age less than 18 ?

black is household head black ?

Source

Deb, P. and P.K. Trivedi (2002) "The Structure of Demand for Medical Care: Latent Class versus Two-Part Models", *Journal of Health Economics*, **21**, 601–625.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

Metal   *Production for SIC 33*

Description

a cross-section

number of observations : 27

observation : regional

country : United States

Usage

```
data(Metal)
```

Format

A dataframe containing :

va output

labor labor input

capital capital input

Source

Aigner, D., K. Lovell and P. Schmidt (1977) "Formulation and estimation of stochastic frontier production models", *Journal of Econometrics*, **6**, 21-37.

Hildebrand, G. and T. Liu (1957) *Manufacturing production functions in the United States*, Ithaca, N.Y.: Cornell University Press.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F6.1.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

Mishkin	*Inflation and Interest Rates*

Description

monthly observations from 1950-2 to 1990-12

number of observations : 491

observation : country

country : United States

Usage

```
data(Mishkin)
```

Format

A time serie containing :

pai1 one-mounth inflation rate (in percent, annual rate)

pai3 three-mounth inflation rate (in percent, annual rate)

tb1 one-mounth T-bill rate (in percent, annual rate)

tb3 three-mounth T-bill rate (in percent, annual rate)

cpi CPI for urban consumers, all items (the 1982-1984 average is set to 100)

Source

Mishkin, F. (1992) "Is the Fisher effect for real ?", *Journal of Monetary Economics*, **30**, 195-215.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 2, 176-184.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

Mode   *Mode Choice*

Description

a cross-section

number of observations : 453

observation : individuals

Usage

```
data(Mode)
```

Format

A dataframe containing :

choice one of car, carpool, bus or rail

cost.z cost of mode z

time.z time of mode z

References

Kenneth Train's home page : <http://elsa.berkeley.edu/~train/>.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

ModeChoice   *Data to Study Travel Mode Choice*

Description

a cross-section

number of observations : 840

observation : individuals

country : Australia

Usage

```
data(ModeChoice)
```

Format

A dataframe containing :

mode choice : air, train, bus or car

ttme terminal waiting cost time, 0 for car

invc in vehicle cost-cost component

invt travel time in vehicle

gc generalized cost measure

hinc household income

psize party size in mode chosen

Source

Greene, W.H. and D. Hensher (1997) *Multinomial logit and discret choice models in* Greene, W. H. (1997) *LIMDEP version 7.0 user's manual revised*, Plainview, New York econometric software, Inc .

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F21.2.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Mofa	*International Expansion of U.S. Mofa's (majority–owned Foreign Affiliates in Fire (finance, Insurance and Real Estate)*

Description

a cross-section from 1982

number of observations : 50

observation : country

country : United States

Usage

```
data(Mofa)
```

Format

A dataframe containing :

capexp capital expenditures made by the MOFA's of nonbank U.S. corporations in finance, insurance and real estate. Source: "U.S. Direct Investment Abroad: 1982 Benchmark Survey data." Table III.C 6.

gdp gross pomestic product. Source: "World Bank, World Development Report 1984." Table 3. (This variable is scaled by a factor of 1/100,000)

sales sales made by the majority owned foreign affiliates of nonbank U.S. parents in finance, insurance and real estate. Source: "U.S. Direct Investment Abroad: 1982 Benchmark Survey Data." Table III.D 3. (This variable is scaled by a factor of 1/100)

nbaf the number of U.S. affiliates in the host country. Source: "U.S. Direct Investment Abroad: 1982 Benchmark Survey Data." Table 5. (This variable is scaled by a factor of 1/100)

netinc net income earned by MOFA's of nonbank U.S. corporations operating in the nonbanking financial sector of the host country. Source: "U.S. Direct Investment Abroad: 1982 Benchmark Survey Data." Table III.D 6.(This variable is scaled by a factor of 1/10)

Source

Ioannatos, Petros E. (1995) "Censored regression estimation under unobserved heterogeneity : a stochastic parameter approach", *Journal of Business and Economics Statistics*, **13(3)**, july, 327–335.

References

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Money   *Money, GDP and Interest Rate in Canada*

Description

quarterly observations from 1967-1 to 1998-4

number of observations : 128

observation : country

country : Canada

Usage

```
data(Money)
```

Format

A time serie containing :

m log of the real money supply

y the log of GDP, in 1992 dollars, seasonally adjusted

p the log of the price level

r the 3-month treasury till rate

Source

CANSIM Database of Statistics Canada.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 7 and 8.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

MoneyUS   *Macroeconomic Series for the United States*

Description

quarterly observations from 1954–01 to 1994–12

number of observations : 164

country : United States

Usage

data(MoneyUS)

Format

A time serie containing :

m log of real M1 money stock

infl quaterly inflation rate (change in log prices), % per year

cpr commercial paper rate, % per year

y log real GDP (in billions of 1987 dollars)

tbr treasury bill rate

Source

Hoffman, D.L. and R.H. Rasche (1996) "Assessing forecast performance in a cointegrated system", *Journal of Applied Econometrics*, **11**, 495–517.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, `http://www.econ.kuleuven.ac.be/GME`, chapter 9.

Journal of Applied Econometrics data archive : `http://jae.wiley.com/jae/`.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`, `Index.Time.Series`

Mpyr   *Money, National Product and Interest Rate*

Description

annual observations from 1900 to 1989

number of observations : 90

observation : country

country : United States

Usage

```
data(Mpyr)
```

Format

A time serie containing :

m natural log of M1

p natural log of the net national product price deflator

y natural log of the net national product

r the commercial paper rate in percent at an annual rate

Source

Stock, J. and M. Watson (1999) "Testing for common trends", *Journal of the American Statistical Association*, **83**, 1097-1107.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, `http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm`, chapter 10, 665-667.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`, `Index.Time.Series`

Mroz *Labor Supply Data*

Description

a cross-section

number of observations : 753

observation : individuals

country : United States

Usage

```
data(Mroz)
```

Format

A dataframe containing :

work participation in 1975 ?

hoursw wife's hours of work in 1975

child6 number of children less than 6 years old in household

child618 number of children between ages 6 and 18 in household

agew wife's age

educw wife's educational attainment, in years

hearnw wife's average hourly earnings, in 1975 dollars

wagew wife's wage reported at the time of the 1976 interview (not= 1975 estimated wage)

hoursh husband's hours worked in 1975

ageh husband's age

educh husband's educational attainment, in years

wageh husband's wage, in 1975 dollars

income family income, in 1975 dollars

educwm wife's mother's educational attainment, in years

educwf wife's father's educational attainment, in years

unemprate unemployment rate in county of residence, in percentage points

city lives in large city (SMSA) ?

experience actual years of wife's previous labor market experience

Source

Mroz, T. (1987) "The sensivity of an empirical model of married women's hours of work to economic and statistical assumptions", *Econometrica*, **55**, 765-799.

1976 Panel Study of Income Dynamics.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, `http://www.prenhall.com/greene/greene1.html`, Table F4.1.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`

MunExp   *Municipal Expenditure Data*

Description

a panel of 265 observations from 1979 to 1987

number of observations : 2385

observation : regional

country : Sweeden

Usage

```
data(MunExp)
```

Format

A dataframe containing :

id identification

year date

expend expenditure

revenue revenue from taxes and fees

grants grants from Central Government

Source

Dahlberg, M. and E. Johanssen (2000) "An examination of the dynamic behavior of local government using GMM boot-strapping methods", *Journal of Applied Econometrics*, **21**, 333-355.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, <http://www.prenhall.com/greene/greene1.html>, Table F18.1.

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

MW	*Growth of Disposable Income and Treasury Bill Rate*

Description

quarterly observations from 1963-3 to 1975-4

number of observations : 50

observation : country

country : United States

Usage

```
data(MW)
```

Format

A time serie containing :

rdi the rate of growth of real U.S. disposable income, seasonally adjusted

trate the U.S. treasury bill rate

Source

MacKinnon, J. G. and H. T. White (1985) "Some heteroskedasticity consistent covariance matrix estimators with improved finite sample properties", *Journal of Econometrics*, **29**, 305-325.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 5.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

NaturalPark   *Willingness to Pay for the Preservation of the Alentejo Natural Park*

Description

a cross-section from 1987

number of observations : 312

observation : individuals

country : Portugal

Usage

```
data(NaturalPark)
```

Format

A dataframe containing :

bid1 initial bid, in euro

bidh higher bid

bidl lower bid

answers a factor with levels (nn,ny,yn,yy)

age age in 6 classes

sex a factor with levels (male,female)

income income in 8 classes

Source

Nunes, Paulo (2000) *Contingent Valuation of the Benefits of natural areas and its warmglow component*, PhD thesis 133, FETEW, KULeuven.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 7.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

Nerlove	*Cost Function for Electricity Producers, 1955*

Description

a cross-section from 1955 to 1955

number of observations : 159

observation : production units

country : United States

Usage

```
data(Nerlove)
```

Format

A dataframe containing :

cost total cost

output total output

pl wage rate

sl cost share for labor

pk capital price index

sk cost share for capital

pf fuel price

sf cost share for fuel

Source

Nerlove, M. (1963) *Returns to scale in electricity industry in* Christ, C. ed. (1963) *Measurment in economics: studies in mathematical economics and econometrics in memory of Yehuda Grunfeld* , Standford, California, Standford University Press .

Christensen, L. and W. H. Greene (1976) "Economies of scale in U.S. electric power generation", *Journal of Political Economy*, **84**, 655-676.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F14.2.

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 1, 76-84.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

OFP   *Visits to Physician Office*

Description

a cross-section

number of observations : 4406

observation : individuals

country : United States

Usage

```
data(OFP)
```

Format

A dataframe containing :

ofp number of physician office visits

ofnp number of nonphysician office visits

opp number of physician outpatient visits

opnp number of nonphysician outpatient visits

emr number of emergency room visits

hosp number of hospitalizations

numchron number of chronic conditions

adldiff the person has a condition that limits activities of daily living ?

age age in years (divided by 10)

black is the person african–american ?

sex is the person male ?

maried is the person maried ?

school number of years of education

faminc family income in 10000\$

employed is the person employed ?

privins is the person covered by private health insurance ?

medicaid is the person covered by medicaid ?

region the region (noreast, midwest,west)

hlth self-perceived health (excellent, poor, other)

Source

Deb, P. and P.K. Trivedi (1997) "Demand for Medical Care by the Elderly: A Finite Mixture Approach", *Journal of Applied Econometrics*, **12**, 313-326..

References

Cameron, A.C. and Trivedi P.K. (1998) *Regression analysis of count data*, Cambridge University Press, http://cameron.econ.ucdavis.edu/racd/racddata.html, chapter 6.

Journal of Applied Econometrics data archive : http://jae.wiley.com/jae/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Oil   *Oil Investment*

Description

a cross-section from 1969 to 1992

number of observations : 53

observation : production units

country : United Kingdown

Usage

```
data(Oil)
```

Format

A dataframe containing :

dur duration of the appraisal lag in mounths (time span between discovery of an oil field and beginning of development, i.e. approval of annex B).

size size of recoverable reserves in millions of barrels

waterd depth of the sea in metres

gasres size of recoverable gas reserves in billions of cubic feet

operator equity market value (in 1991 million pounds) of the company operating the oil field

p real after–tax oil price measured at time of annex B approval

vardp volatility of the real oil price process measured as the squared recursive standard errors of the regression of pt-pt-1 on a constant

p97 adaptative expectations (with parameter theta=0.97) for the real after–tax oil prices formed at the time of annex B approval

varp97 volatility of the adaptative expectations (with parameter theta=0.97) for real after tax oil prices measured as the squared recursive standard errors of the regression of pt on pte(theta)

p98 adaptative expectations (with parameter theta=0.98) for the real after–tax oil prices formed at the time of annex B approval

varp98 volatility of the adaptative expectations (with parameter theta=0.98) for real after tax oil prices measured as the squared recursive standard errors of the regression of pt on pte(theta)

Source

Favero, Carlo A., M. Hashem Pesaran and Sunil Sharma (1994) "A duration model of irreversible oil investment : theory and empirical evidence", *Journal of Applied Econometrics*, **9(S)**, S95–S112.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

Orange   *The Orange Juice Data Set*

Description

monthly observations from 1948-01 to 2001-06

number of observations : 642

observation : country

country : United States

Usage

data(Orange)

Format

A time serie containing :

priceoj producer price for frozen orange juice

pricefg producer price index for finished goods

fdd freezing degree days (from daily minimimum temperature reacorded at Orlando area airports)

Source

U.S. Bureau of Labor Statistics for PPIOJ and PWFSA, National Oceanic and Atmospheric Administration (NOAA) of the U.S Department of Commerce for FDD.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),
[Index.Time.Series]()

Participation | *Labor Force Participation*

Description

a cross-section

number of observations : 872

observation : individuals

country : Switzerland

Usage

```
data(Participation)
```

Format

A dataframe containing :

lfp labour force participation ?

lnnlinc the log of nonlabour income

age age in years divided by 10

educ years of formal education

nyc the number of young children (younger than 7)

noc number of older children

foreign foreigner ?

Source

Gerfin, Michael (1996) "Parametric and semiparametric estimation of the binary response", *Journal of Applied Econometrics*, **11(3)**, 321-340.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, <http://www.econ.queensu.ca/ETM/>, chapter 11.

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

PatentsHGH   *Dynamic Relation Between Patents and R\&D*

Description

a panel of 346 observations from 1975 to 1979

number of observations : 1730

observation : production units

country : United States

Usage

```
data(PatentsHGH)
```

Format

A dataframe containing :

obsno firm index

year year

cusip Compustat's identifying number for the firm (Committee on Uniform Security Identification Procedures number)

ardsic a two-digit code for the applied R&D industrial classification (roughly that in Bound, Cummins, Griliches, Hall, and Jaffe, in the Griliches R&D, Patents, and Productivity volume)

scisect is the firm in the scientific sector ?

logk the logarithm of the book value of capital in 1972.

sumpat the sum of patents applied for between 1972-1979.

logr the logarithm of R&D spending during the year (in 1972 dollars)

logr1 the logarithm of R&D spending (one year lag)

logr2 the logarithm of R&D spending (two years lag)

logr3 the logarithm of R&D spending (three years lag)

logr4 the logarithm of R&D spending (four years lag)

logr5 the logarithm of R&D spending (five years lag)

pat the number of patents applied for during the year that were eventually granted

pat1 the number of patents (one year lag)

pat2 the number of patents (two years lag)

pat3 the number of patents (three years lag)

pat4 the number of patents (four years lag)

Source

Hall, Bronwyn , Zvi Griliches and Jerry Hausman (1986) "Patents and R&D: Is There a Lag?", *International Economic Review*, **27**, 265-283.

References

Cameron, A.C. and Trivedi P.K. (1998) *Regression analysis of count data*, Cambridge University Press, <http://cameron.econ.ucdavis.edu/racd/racddata.html>, chapter 9.

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 792–5.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](),
[Index.Time.Series]()

PatentsRD *Patents, R\&D and Technological Spillovers for a Panel of Firms*

Description

a panel of 181 observations from 1983 to 1991

number of observations : 1629

observation : production units

country : world

Usage

```
data(PatentsRD)
```

Format

A dataframe containing :

year year

fi firm's id

sector firm's main industry sector, one of aero (aerospace), chem (chemistry), comput (computer), drugs, elec (electricity), food, fuel (fuel and mining), glass, instr (instruments), machin (machinery), metals, other, paper, soft (software), motor (motor vehicles)

geo geographic area, one of eu (European Union), japan, usa, rotw (rest of the world)

patent numbers of European patent applications

rdexp log of R\&D expenditures

spil log of spillovers

Source

Cincer, Michele (1997) "Patents, R \& D and technological spillovers at the firm level : some evidence from econometric count models for panel data", *Journal of Applied Econometrics*, **12(3)**, may–june, 265–280.

References

Journal of Applied Econometrics data archive : `http://jae.wiley.com/jae/`. Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, `http://www.econ.kuleuven.ac.be/GME`, chapter 7.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`,

`Index.Time.Series`

PE   *Price and Earnings Index*

Description

annual observations from 1800 to 1931

number of observations : 132

observation : country

country : United States

Usage

```
data(PE)
```

Format

A time serie containing :

price S\&P composite stock price index

earnings S\&P composite earnings index

Source

Robert Shiller.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, `http://www.econ.kuleuven.ac.be/GME`, chapter 8.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

Pound   *Pound-dollar Exchange Rate*

Description

weekly observations from 1975 to 1989

number of observations : 778

observation : country

country : Germany

Usage

data(Pound)

Format

A dataframe containing :

date the date of the observation (19850104 is January, 4, 1985)

s the ask price of the dollar in units of Pound in the spot market on friday of the current week

f the ask price of the dollar in units of Pound in the 30-day forward market on friday of the current week

s30 the bid price of the dollar in units of Pound in the spot market on the delivery date on a current forward contract

Source

Bekaert, G. and R. Hodrick (1993) "On biases in the measurement of foreign exchange risk premiums", *Journal of International Money and Finance*, **12**, 115-138.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 6, 438-443.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

PPP	*Exchange Rates and Price Indices for France and Italy*

Description

monthly observations from 1981–01 to 1996–06

number of observations : 186

observation : country

country : France and Italy

Usage

```
data(PPP)
```

Format

A time serie containing :

lnit log price index Italy

lnfr log price index France

lnx log exchange rate France/Italy

cpiit consumer price index Italy

cpifr consumer price index France

Source

Datastream.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapters 8 and 9.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

Pricing	*Returns of Size-based Portfolios*

Description

monthly observations from 1959–02 to 1993–11

number of observations : 418

Usage

```
data(Pricing)
```

Format

A time serie containing :

r1 monthly return on portfolio 1 (small firms)

r2 monthly return on portfolio 2

r3 monthly return on portfolio 3

r4 monthly return on portfolio 4

r5 monthly return on portfolio 5

r6 monthly return on portfolio 6

r7 monthly return on portfolio 7

r8 monthly return on portfolio 8

r9 monthly return on portfolio 9

r10 monthly return on portfolio 10 (large firms)

rf risk free rate (return on 3-month T-bill)

cons real per capita consumption growth based on total US personal consumption expenditures (nondurables and services)

Source

Center for research in security prices.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 5.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

Produc   *Us States Production*

Description

a panel of 48 observations from 1970 to 1986

number of observations : 816

observation : regional

country : United States

Usage

```
data(Produc)
```

Format

A dataframe containing :

state the state

year the year

pcap private capital stock

hwy highway and streets

water water and sewer facilities

util other public buildings and structures

pc public capital

gsp gross state products

emp labor input measured by the employement in non–agricultural payrolls

unemp state unemployment rate

Source

Munnel, A. (1990) "Why has productivity growth declined? Productivity and public investment", *New England Economic Review*, 3–22.

Baltagi, B. H. and N. Pinnoi (1995) "Public capital stock and state productivity growth: further evidence", *Empirical Economics*, **20**, 351–359.

References

Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, `http://www.wiley.com/legacy/wileychi/baltagi/`.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`, `Index.Time.Series`

PSID	*Panel Survey of Income Dynamics*

Description

a cross-section from 1993

number of observations : 4856

observation : individuals

country : United States

Usage

```
data(PSID)
```

Format

A dataframe containing :

intnum 1968 interview number

persnum person number

age age of individual

educatn highest grade completed

earnings total labor income

hours annual work hours

kids live births to this individual

married last known marital status (married, never married, windowed, divorced, separated, NA/DF, no histories)

Source

Panel Survey of Income Dynamics.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 295–300.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

RetSchool   *Return to Schooling*

Description

a panel of 48 observations from 1970 to 1986

number of observations : 5225

observation : individuals

country : United States

Usage

```
data(RetSchool)
```

Format

A time serie containing :

wage76 wage in 1876

grade76 grade level in 1976

exp76 experience 1n 1976

black black ?

south76 lived in south in 1976 ?

smsa76 lived in smsa in 1976 ?

region region, a factor with levels (un,midatl,enc,wnc,sa,esc,wsc,m,p)

smsa66 lived in smsa in 1966 ?

momdad14 lived with both parents at age 14 ?

sinmom14 lived with mother only at age 14 ?

nodaded father has no formal eduction ?

nomomed mother has no formal education ?

daded mean grade level of father

momed mean grade level of mother

famed father's and mother's education, a factor with 9 levels

age76 age in 1976

col4 is any 4-year college nearby ?

Source

Kling, Jeffrey R. (2001) "Interpreting Instrumental Variables Estimates of the Return to Schooling", *Journal of Business and Economic Statistics*, **19(3)**, july, 358–364.

Dehejia, R.H. and S. Wahba (2002) "Propensity-score Matching Methods for Nonexperimental Causal Studies", *Restat*, 151–161.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

Schooling *Wages and Schooling*

Description

a cross-section from 1976

number of observations : 3010

observation : individuals

country : United States

Usage

```
data(Schooling)
```

Format

A dataframe containing :

smsa66 lived in smsa in 1966 ?

smsa76 lived in smsa in 1976 ?

nearc2 grew up near 2-yr college ?

nearc4 grew up near 4-yr college ?

nearc4a grew up near 4-year public college ?

nearc4b grew up near 4-year private college ?

ed76 education in 1976

ed66 education in 1966

age76 age in 1976

daded dads education (imputed avg if missing)

nodaded dads education imputed ?

momed mothers education

nomomed moms education imputed ?

momdad14 lived with mom and dad at age 14 ?

sinmom14 single mom at age 14 ?

step14 step parent at age 14 ?

south66 lived in south in 1966 ?

south76 lived in south in 1976 ?

lwage76 log wage in 1976 (outliers trimmed)

famed mom-dad education class (1-9)

black black ?

wage76 wage in 1976 (raw, cents per hour)

enroll76 enrolled in 1976 ?

kww the kww score

iqscore a normed IQ score

mar76 married in 1976 ?

libcrd14 library card in home at age 14 ?

exp76 experience in 1976

Source

National Longitudinal Survey of Young Men (NLSYM) .

Card, D. (1995) *Using geographical variation in college proximity to estimate the return to schooling in* Christofides, L.N., E.K. Grant and R. Swidinsky (1995) *Aspects of labour market behaviour : essays in honour of John Vanderkamp*, University of Toronto Press, Toronto .

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME, chapter 5.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

---

Solow   *Solow's Technological Change Data*

Description

annual observations from 1909 to 1949

number of observations : 41

observation : country

country : United States

Usage

data(Solow)

Format

A time serie containing :

q output

k capital/labor ratio

A index of technology

Source

Solow, R. (1957) "Technical change and the agregate production function", *Review of Economics and Statistics*, **39**, 312-320.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F7.2.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`, `Index.Time.Series`

Somerville	*Visits to Lake Somerville*

Description

a cross-section from 1980

number of observations : 659

observation : individuals

country : United States

Usage

```
data(Somerville)
```

Format

A dataframe containing :

visits annual number of visits to lake Somerville

quality quality ranking score for lake Somerville

ski engaged in water–skiing at the lake ?

income annual household income

feeSom annual user fee paid at lake Somerville ?

costCon expenditures when visiting lake Conroe

costSom expenditures when visiting lake Somerville

costHoust expenditures when visiting lake Houston

Source

Seller, Christine, John R. Stoll and Jean–Paul Chavas (1985) "Valuation of empirical measures of welfare change : a comparison of nonmarket techniques", *Land Economics*, **61(2)**, may, 156–175.

Gurmu, Shiferaw and Pravin K. Trivedi (1996) " Excess zeros in count models for recreational trips", *Journal of Business and Economics Statistics*, **14(4)**, october, 469–477.

Santos Silva, Jao M. C. (2001) "A score test for non–nested hypotheses with applications to discrete data models", *Journal of Applied Econometrics*, **16(5)**, 577–597.

References

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/. Cameron, A.C. and Trivedi P.K. (1998) *Regression analysis of count data*, Cambridge University Press, http://cameron.econ.ucdavis.edu/racd/racddata.html, chapter 6.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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SP500   *Returns on Standard \& Poor's 500 Index*

Description

daily observations from 1981–01 to 1991–04

number of observations : 2783

Usage

```
data(SP500)
```

Format

A dataframe containing :

r500 daily return S\&P500 (change in log index)

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

Star   *Effects on Learning of Small Class Sizes*

Description

a cross-section from 1985-89

number of observations : 5748

observation : individuals

country : United States

Usage

data(Star)

Format

A dataframe containing :

tmathssk total math scaled score

treadssk total reading scaled score

classk type of class, a factor with levels (regular,small.class,regular.with.aide)

totexpk years of total teaching experience

sex a factor with levels (boy,girl)

freelunk qualified for free lunch ?

race a factor with levels (white,black,other)

schidkn school indicator variable

Source

Project STAR http://www.heros-inc.org/star.htm.

References

Stock, James H. and Mark W. Watson (2003) *Introduction to Econometrics*, Addison-Wesley Educational Publishers, http://wps.aw.com/aw_stockwatsn_economtrcs_1, chapter 11.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Strike   *Strike Duration Data*

Description

a cross-section from 1968 to 1976

number of observations : 62

country : United States

Usage

```
data(Strike)
```

Format

A dataframe containing :

duration strike duration in days

prod unanticipated output

Source

Kennan, J. (1985) "The duration of contract strikes in U.S. manufacturing", *Journal of Econometrics*, **28**, 5-28.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F22.1.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

StrikeDur   *Strikes Duration*

Description

a cross-section from 1968 to 1976

number of observations : 566

country : United States

Usage

```
data(StrikeDur)
```

Format

A dataframe containing :

dur duration of the strike in days

gdp measure of stage of business cycle (deviation of monthly log industrial production in manufacturing from prediction from OLS on time, time-squared and monthly dummies)

Source

Kennan, J. (1985) "The Duration of Contract strikes in U.S. Manufacturing", *Journal of Econometrics*, **28**, 5-28.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 574–5 abd 582.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

StrikeNb   *Number of Strikes in Us Manufacturing*

Description

monthly observations from 1968(1) to 1976 (12)

number of observations : 108

observation : country

country : United States

Usage

```
data(StrikeNb)
```

Format

A time serie containing :

strikes number of strikes (number of contract strikes in U.S. manufacturing beginning each month)

output level of economic activity (measured as cyclical departure of aggregate production from its trend level)

time a time trend from 1 to 108

Source

Kennan, J. (1985) "The Duration of Contract strikes in U.S. Manufacturing", *Journal of Econometrics*, **28**, 5-28.

Cameron, A.C. and Trivedi P.K. (1990) "Regression Based Tests for Overdispersion in the Poisson Model", *Journal of Econometrics*, december, 347-364.

References

Cameron, A.C. and Trivedi P.K. (1998) *Regression analysis of count data*, Cambridge University Press, http://cameron.econ.ucdavis.edu/racd/racddata.html, chapter 7.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

SumHes   *The Penn Table*

Description

a panel of 125 observations from 1960 to 1985

number of observations : 3250

observation : country

country : World

Usage

```
data(SumHes)
```

Format

A dataframe containing :

year the year

country the country name (factor)

opec OPEC member ?

com communist regime ?

pop country's population (in thousands)

gdp real GDP per capita (in 1985 US dollars)

sr saving rate (in percent)

Source

Summers, R. and A. Heston (1991) "The Penn world table (mark 5): an exanded set of international comparaisons, 1950-1988", *Quarterly Journal of Economics*, **29**, 229-256.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 5, 358-363.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

Tbrate   *Interest Rate, GDP and Inflation*

Description

quarterly observations from 1950-1 to 1996-4

number of observations : 188

observation : country

country : Canada

Usage

```
data(Tbrate)
```

Format

A time serie containing :

r the 91-day treasury bill rate

y the log of real GDP

pi the inflation rate

Source

CANSIM database of Statistics Canada.

References

Davidson, R. and James G. MacKinnon (2004) *Econometric Theory and Methods*, New York, Oxford University Press, http://www.econ.queensu.ca/ETM/, chapter 2.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,
Index.Time.Series

Tobacco   *Households Tobacco Budget Share*

Description

a cross-section from 1995-96

number of observations : 2724

observation : individuals

country : Belgium

Usage

data(Tobacco)

Format

A dataframe containing :

occupation a factor with levels (bluecol,whitecol,inactself), the last level being inactive and self-
employed

region a factor with levels (flanders,wallon,brussels)

nkids number of kids of more than two years old

nkids2 number of kids of less than two years old

nadults number of adults in household

lnx log of total expenditures

stobacco budgetshare of tobacco

salcohol budgetshare of alcohol

age age in brackets (0-4)

Source

National Institute of Statistics (NIS), Belgium.

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.
kuleuven.ac.be/GME, chapter 7.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Train   *Stated Preferences for Train Traveling*

Description

a cross-section from 1987

number of observations : 2929

observation : individuals

country : Netherland

Usage

```
data(Train)
```

Format

A dataframe containing :

id individual identifient

choiceid choice identifient

choice one of choice1, choice2

pricez price of proposition z (z=1,2) in cents of guilders

timez travel time of proposition z (z=1,2) in minutes

comfortz comfort of proposition z (z=1,2), 0, 1 or 2 in decreasing comfort order

changez number of changes for proposition z (z=1,2)

Source

Meijer, Erik and Jan Rouwendal (2005) "Measuring welfare effects in models with random coefficients", *Journal of Applied Econometrics*, **forthcoming**.

Ben–Akiva, M., D. Bolduc and M. Bradley (1993) "Estimation of travel choice models with randomly distributed values of time", *Transportation Research Record*, **1413**, 88–97.

Carson, R.T., L. Wilks and D. Imber (1994) "Valuing the preservation of Australia's Kakadu conservation zone", *Oxford Economic Papers*, **46**, 727–749.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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TranspEq   *Statewide Data on Transportation Equipment Manufacturing*

Description

a cross-section

number of observations : 25

observation : regional

country : United States

Usage

```
data(TranspEq)
```

Format

A dataframe containing :

state state name

va output

capital capital input

labor labor input

nfirm number of firms

Source

Zellner, A. and N. Revankar (1970) "Generalized production functions", *Review of Economic Studies*, **37**, 241-250.

References

Greene, W.H. (2003) *Econometric Analysis*, Prentice Hall, http://www.prenhall.com/greene/greene1.html, Table F9.2.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Treatment   *Evaluating Treatment Effect of Training on Earnings*

Description

a cross-section from 1974

number of observations : 2675

country : United States

Usage

```
data(Treatment)
```

Format

A dataframe containing :

treat treated ?

age age

educ education in years

ethn a factor with levels ("other","black","hispanic")

married married ?

re74 real annual earnings in 1974 (pre-treatment)

re75 real annual earnings in 1975 (pre-treatment)

re78 real annual earnings in 1978 (post-treatment)

u74 unemployed in 1974 ?

u75 unemployed in 1975 ?

Source

Lalonde, R. (1986) "Evaluating the Econometric Evaluations of Training Programs with Experimental Data", *American Economic Review*, 604–620.

Dehejia, R.H. and S. Wahba (1999) "Causal Effects in Nonexperimental Studies: reevaluating the Evaluation of Training Programs", *Jasa*, 1053–1062.

Dehejia, R.H. and S. Wahba (2002) "Propensity-score Matching Methods for Nonexperimental Causal Studies", *Restat*, 151–161.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 889–95.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

Tuna	*Choice of Brand for Tuna*

Description

a cross-section

number of observations : 13705

observation : individuals

country : United States

Usage

```
data(Tuna)
```

Format

A dataframe containing :

hid individuals identifiers

id purchase identifiers

choice one of skw (Starkist water), cosw (Chicken of the sea water), pw (store–specific private label water), sko (Starkist oil), coso (Chicken of the sea oil)

price.z price of brand z

Source

Kim, Byong–Do, Robert C. Blattberg and Peter E. Rossi (1995) "Modeling the distribution of price sensitivity and implications for optimal retail pricing", *Journal of Business Economics and Statistics*, **13(3)**, 291.

References

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations]()

UnempDur	*Unemployment Duration*

Description

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/

number of observations : 3343

Usage

```
data(UnempDur)
```

Format

A time serie containing :

spell length of spell in number of two-week intervals

censor1 = 1 if re-employed at full-time job

censor2 = 1 if re-employed at part-time job

censor3 1 if re-employed but left job: pt-ft status unknown

censor4 1 if still jobless

age age

ui = 1 if filed UI claim

reprate eligible replacement rate

disrate eligible disregard rate

logwage log weekly earnings in lost job (1985\$)

tenure years tenure in lost job

Source

McCall, B.P. (1996) "Unemployment Insurance Rules, Joblessness, and Part-time Work", *Econometrica*, **64**, 647–682.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp. 603–8, 632–6, 658–62, 671–4 and 692.

See Also

[Index.Source](), [Index.Economics](), [Index.Econometrics](), [Index.Observations](), [Index.Time.Series]()

Unemployment   *Unemployment Duration*

Description

a cross-section from 1993

number of observations : 452

observation : individuals

country : United States

Usage

data(Unemployment)

Format

A dataframe containing :

duration duration of first spell of unemployment, t, in weeks

spell 1 if spell is complete

race one of nonwhite, white

sex one of male, female

reason reason for unemployment, one of new (new entrant), lose (job loser), leave (job leaver), reentr (labor force reentrant)

search 'yes' if (1) the unemployment spell is completed between the first and second surveys and number of methods used to search > average number of methods used across all records in the sample, or, (2) for individuals who remain unemployed for consecutive surveys, if the number of methods used is strictly nondecreasing at all survey points, and is strictly increasing at least at one survey point

pubemp 'yes' if an individual used a public employment agency to search for work at any survey points relating to the individuals first unemployment spell

ftp1 1 if an individual is searching for full time work at survey 1

ftp2 1 if an individual is searching for full time work at survey 2

ftp3 1 if an individual is searching for full time work at survey 3

ftp4 1 if an individual is searching for full time work at survey 4

nobs number of observations on the first spell of unemployment for the record

Source

Romeo, Charles J. (1999) "Conducting inference in semiparametric duration models under inequality restrictions on the shape of the hazard implied by the job search theory", *Journal of Applied Econometrics*, **14(6)**, 587–605.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

`Index.Source`, `Index.Economics`, `Index.Econometrics`, `Index.Observations`

University   *Provision of University Teaching and Research*

Description

a cross-section from 1988

number of observations : 62

observation : schools

country : United Kingdown

Usage

```
data(University)
```

Format

A dataframe containing :

undstudents undergraduate students

poststudents postgraduate students

nassets net assets

acnumbers academic numbers

acrelnum academic related numbers

clernum clerical numbers

compop computer operators

techn technicians

stfees student fees

acpay academic pay

acrelpay academic related pay

secrpay secretarial pay

admpay admin pay

agresrk aggregate research rank

furneq furniture and equipment

landbuild land and buildings

resgr research grants

Source

Glass, J.C., D.G. McKillop and N. Hyndman (1995) "Efficiency in the provision of university teaching and research : an empirical analysis of UK universities", *Journal of Applied Econometrics*, **10(1)**, january–march, 61–72.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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VietNamH   *Medical Expenses in Viet–nam (household Level)*

Description

a cross-section from 1997

number of observations : 5999

observation : households

country : Vietnam

Usage

    data(VietNamH)

Format

A dataframe containing :

sex gender of household head (male,female)

age age of household head

educyr schooling year of household head

farm farm household ?

urban urban household ?

hhsize household size

lntotal log household total expenditure

lnmed log household medical expenditure

lnrlfood log household food expenditure

lnexp12m log of total household health care expenditure for 12 months

commune commune

Source

Vietnam World Bank Livings Standards Survey.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp.88–90.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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VietNamI	*Medical Expenses in Viet–nam (individual Level)*

Description

a cross-section from 1997

number of observations : 27765

observation : individuals

country : Vietnam

Usage

```
data(VietNamI)
```

Format

A dataframe containing :

pharvis number of direct pharmacy visits

lnhhexp log of total medical expenditure

age age of household head

sex gender (male,female)

married married ?

educ completed diploma level ?

illness number of of illnesses experiences in past 12 months

injury injured during survey period ?

illdays number of illness days

actdays number of days of limited activity

insurance respondent has health insurance coverage ?

commune commune

Source

Vietnam World Bank Livings Standards Survey.

References

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics : methods and applications*, Cambridge, pp.848–853.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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Wages   *Panel Datas of Individual Wages*

Description

a panel of 595 observations from 1976 to 1982

number of observations : 4165

observation : individuals

country : United States

Usage

```
data(Wages)
```

Format

A dataframe containing :

exp years of full-time work experience

wks weeks worked

bluecol blue collar ?

ind works in a manufacturing industry ?

south resides in the south ?

smsa resides in a standard metropolitan statistical are ?

married married ?

sex a factor with levels (male,female)

union individual's wage set by a union contract ?

ed years of education

black is the individual black ?

lwage logarithm of wage

Source

Cornwell, C. and P. Rupert (1988) "Efficient estimation with panel data: an empirical comparison of instrumental variables estimators", *Journal of Applied Econometrics*, **3**, 149–155.

Panel study of income dynamics.

References

Baltagi, Badi H. (2003) *Econometric analysis of panel data*, John Wiley and sons, http://www.wiley.com/legacy/wileychi/baltagi/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

---

Wages1   *Wages, Experience and Schooling*

Description

a panel of 595 observations from 1976 to 1982

number of observations : 3294

observation : individuals

country : United States

Usage

data(Wages1)

Format

A time serie containing :

exper experience in years

sex a factor with levels (male,female)

school years of schooling

wage wage (in 1980 \$) per hour

References

Verbeek, Marno (2004) *A guide to modern econometrics*, John Wiley and Sons, http://www.econ.kuleuven.ac.be/GME.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations, Index.Time.Series

Workinghours	*Wife Working Hours*

Description

a cross-section from 1987

number of observations : 3382

observation : individuals

country : United States

Usage

```
data(Workinghours)
```

Format

A dataframe containing :

hours wife working hours per year

income the other household income in hundreds of dollars

age age of the wife

education education years of the wife

child5 number of children for ages 0 to 5

child13 number of children for ages 6 to 13

child17 number of children for ages 14 to 17

nonwhite non–white ?

owned is the home owned by the household ?

mortgage is the home on mortgage ?

occupation occupation of the husband, one of mp (manager or

unemp local unemployment rate in %

Source

Lee, Myoung–Jae (1995) "Semi–parametric estimation of simultaneous equations with limited dependent variables : a case study of female labour supply", *Journal of Applied Econometrics*, **10(2)**, april–june, 187–200.

References

Journal of Applied Econometrics data archive : <http://jae.wiley.com/jae/>.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

Yen	*Yen-dollar Exchange Rate*

Description

weekly observations from 1975 to 1989

number of observations : 778

observation : country

country : Japan

Usage

```
data(Yen)
```

Format

A dataframe containing :

date the date of the observation (19850104 is January, 4, 1985)

s the ask price of the dollar in units of Yen in the spot market on friday of the current week

f the ask price of the dollar in units of Yen in the 30-day forward market on friday of the current week

s30 the bid price of the dollar in units of Yen in the spot market on the delivery date on a current forward contract

Source

Bekaert, G. and R. Hodrick (1993) "On biases in the measurement of foreign exchange risk premiums", *Journal of International Money and Finance*, **12**, 115-138.

References

Hayashi, F. (2000) *Econometrics*, Princeton University Press, http://www.e.u-tokyo.ac.jp/~hayashi/hayashi_econometrics.htm, chapter 6, 438-443.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations,

Index.Time.Series

Yogurt	*Choice of Brand for Yogurts*

Description

a cross-section

number of observations : 2412

observation : individuals

country : United States

Usage

```
data(Yogurt)
```

Format

A dataframe containing :

id individuals identifiers

choice one of yoplait, dannon, hiland, weight (weight watcher)

feat.z is there a newspaper feature advertisement for brand z ?

price.z price of brand z

Source

Jain, Dipak C., Naufel J. Vilcassim and Pradeep K. Chintagunta (1994) "A random–coefficients logit brand–choice model applied to panel data", *Journal of Business and Economics Statistics*, **12(3)**, 317.

References

Journal of Business Economics and Statistics web site : http://www.amstat.org/publications/jbes/.

See Also

Index.Source, Index.Economics, Index.Econometrics, Index.Observations

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