

Econ 8105/8106
Fall Semester, 2004
Prof. L. Jones

Summary of US Aggregate Time Series, 1959:1 to 2000:1

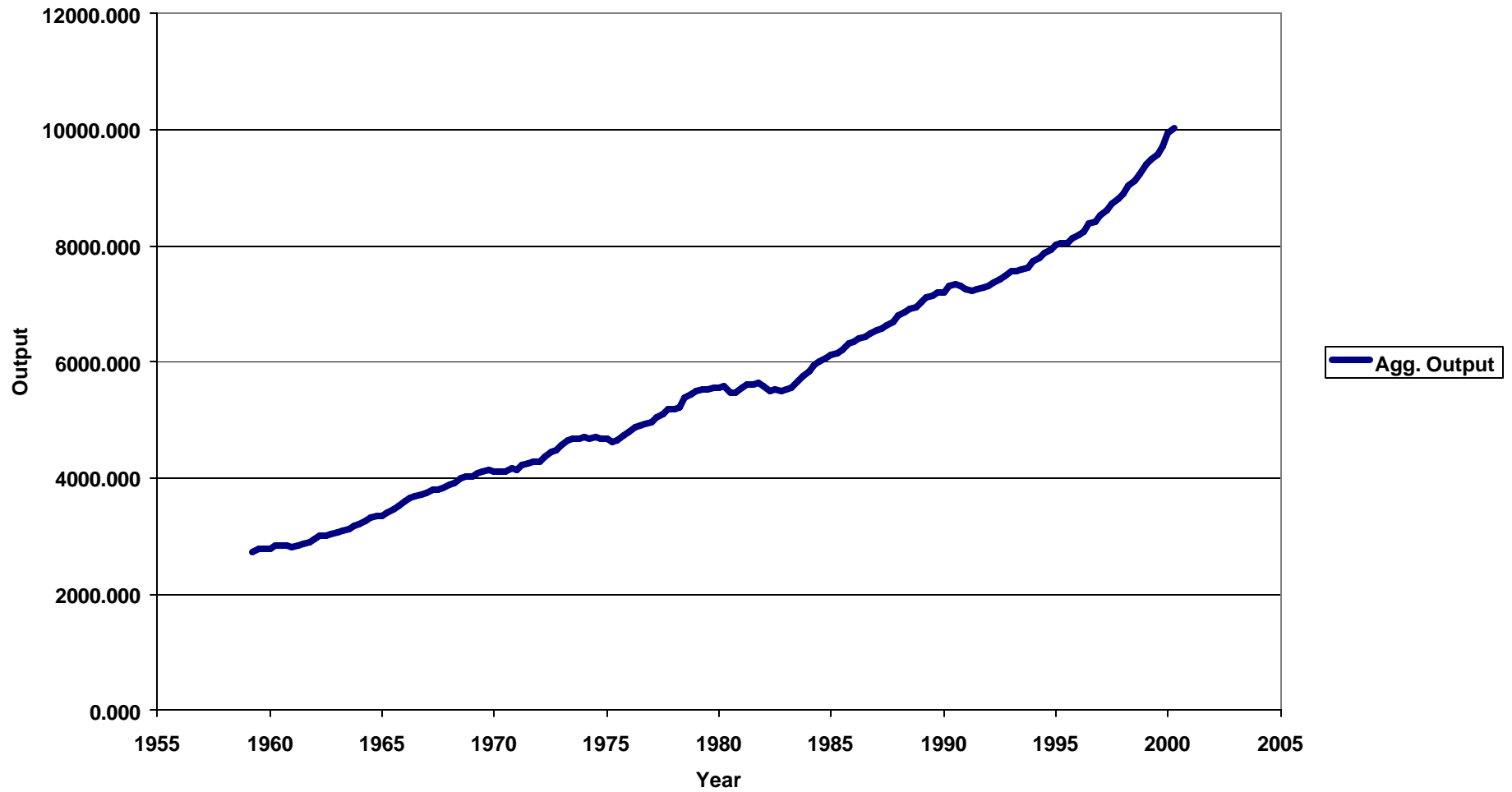
This file contains the graphs of the US Time Series from 1959 to 2000 that we looked at in the first class.

First, the raw data are plotted, second, the HP Filtered Log levels are plotted.

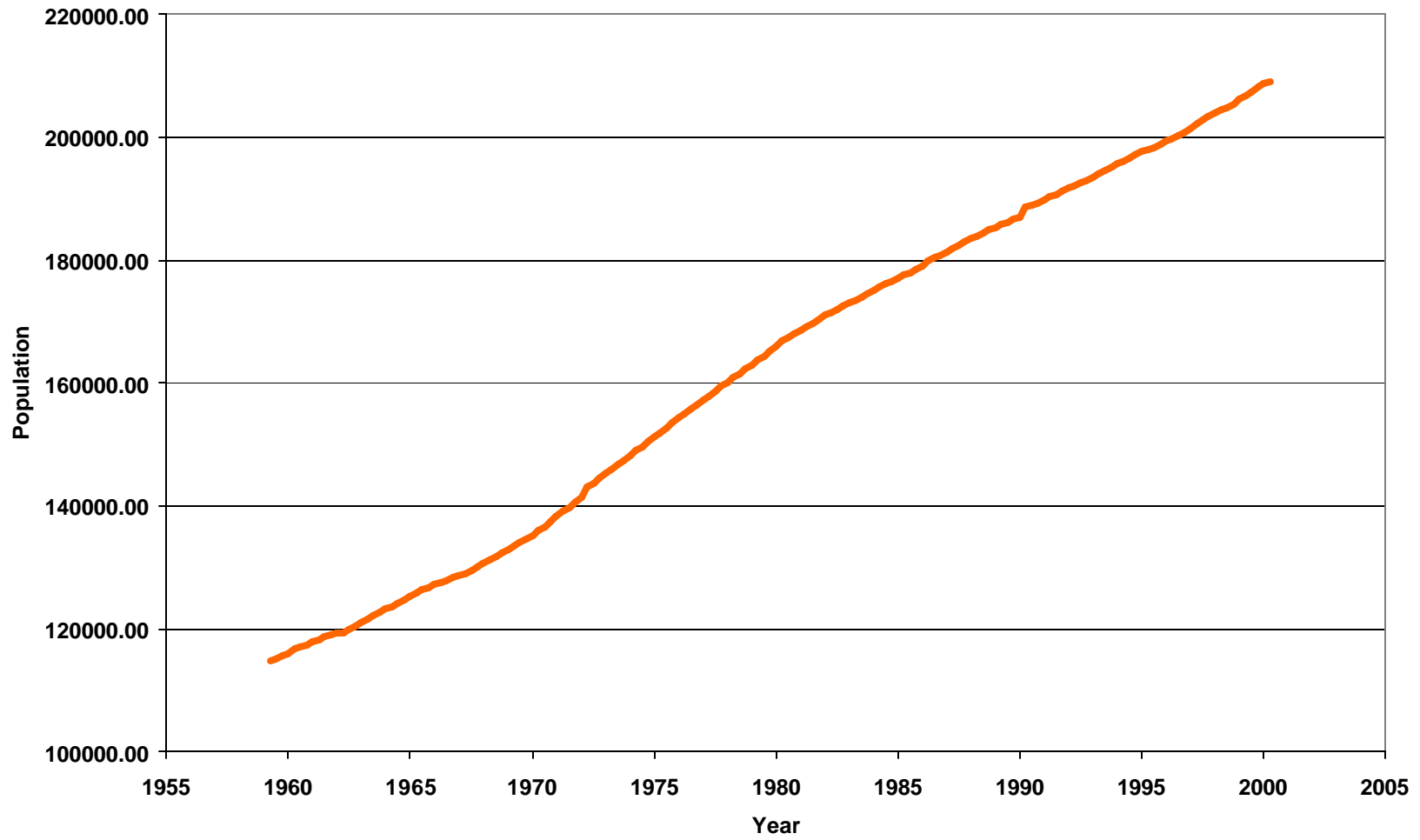
You might want to try to find your own data source and compare, and/or try alternative filtering methods to see if they matter.

Have fun!

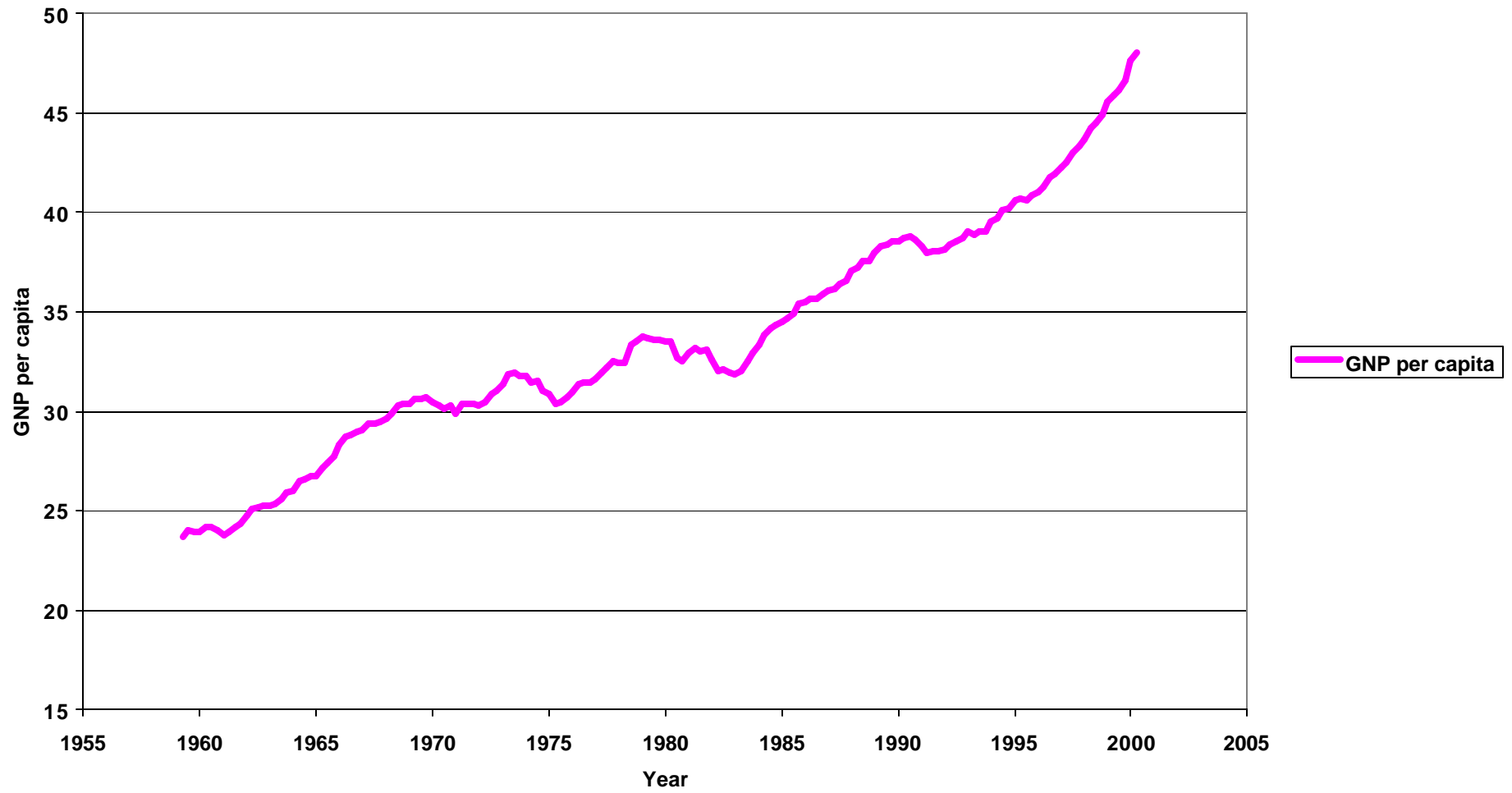
Aggregate Output in the US: 1959:1 to 2000:1, billions of 1996 \$



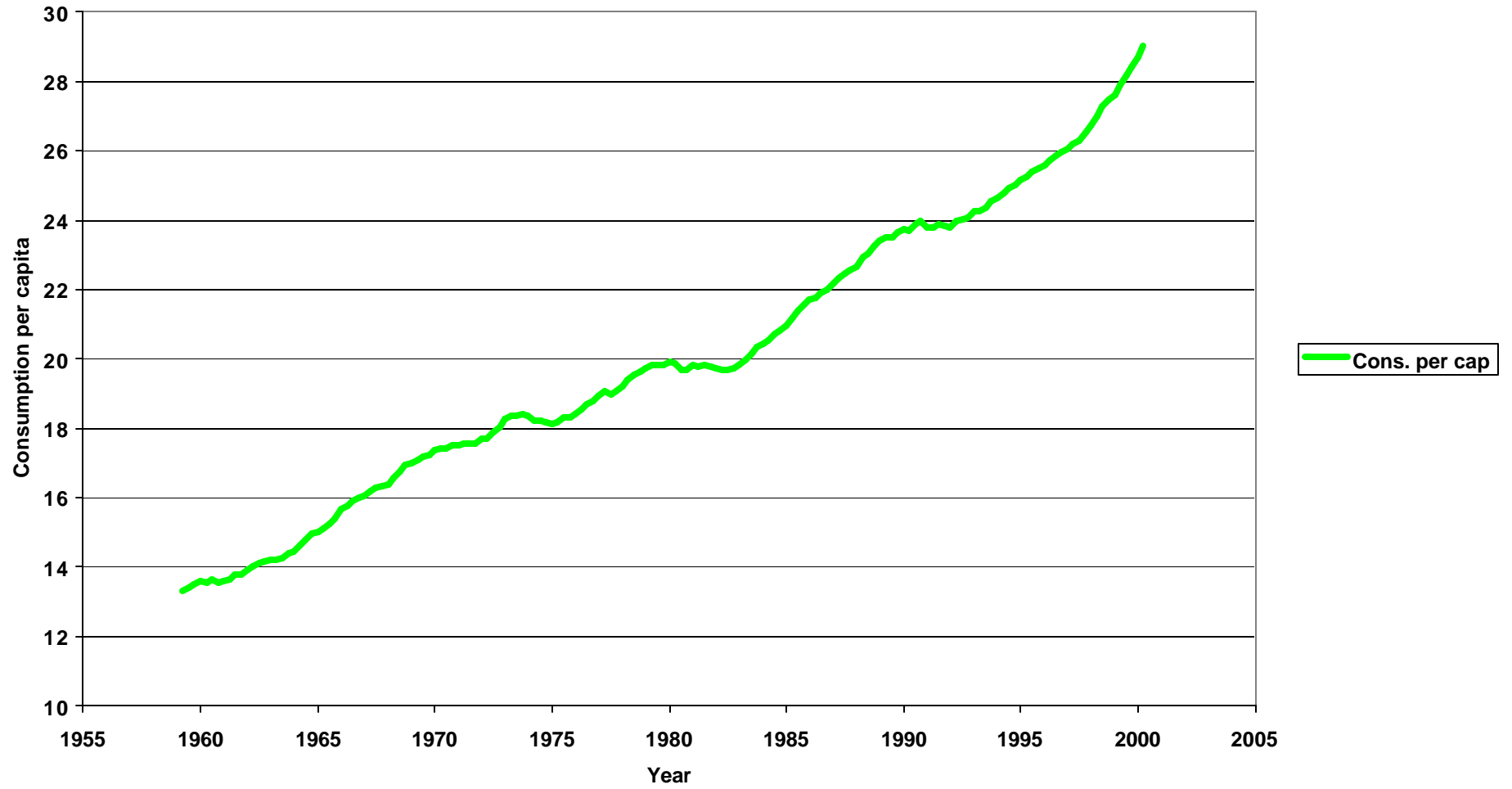
Population 16+ (1,000)



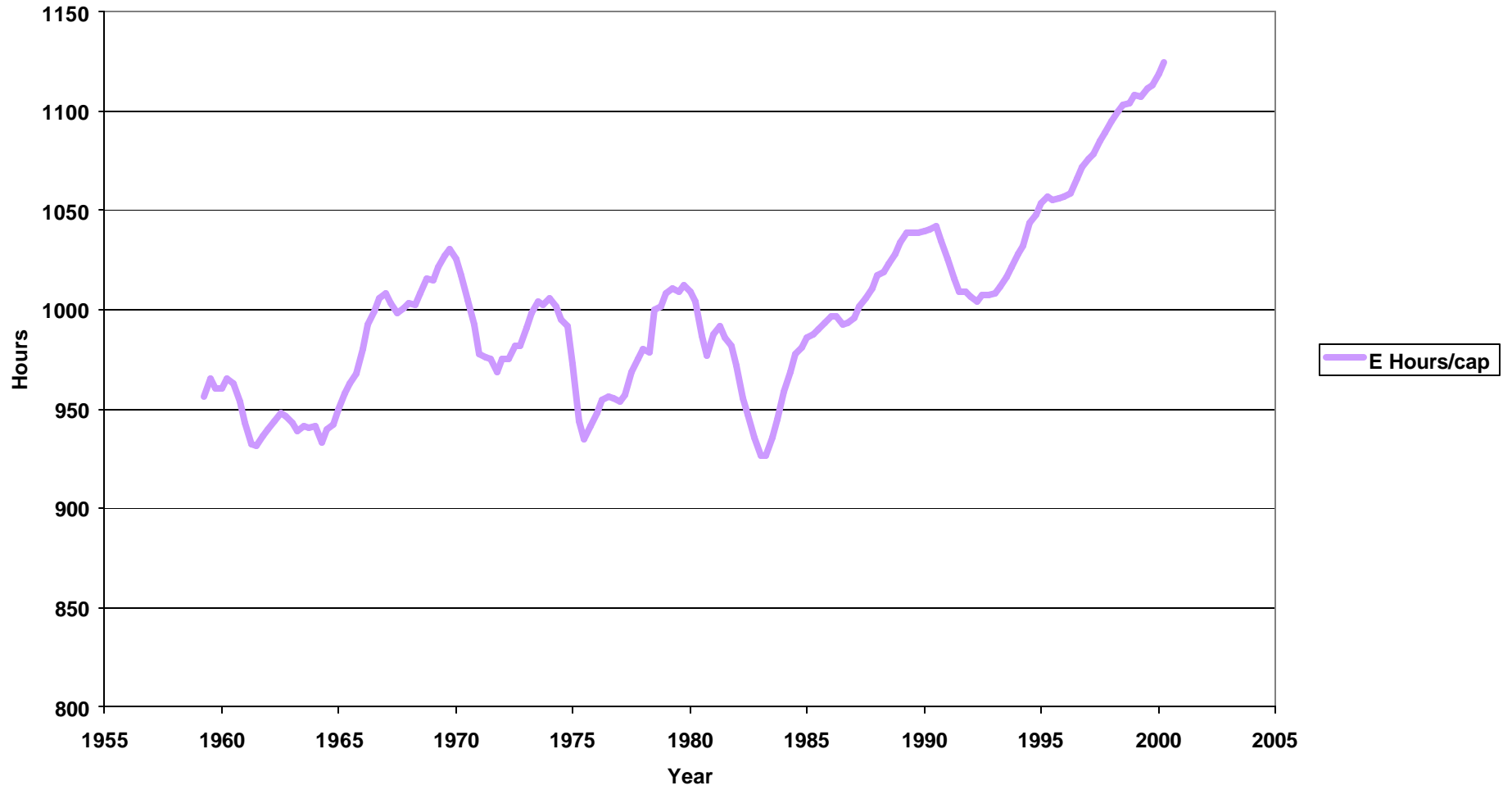
GNP per capita, (\$1,000 1996)



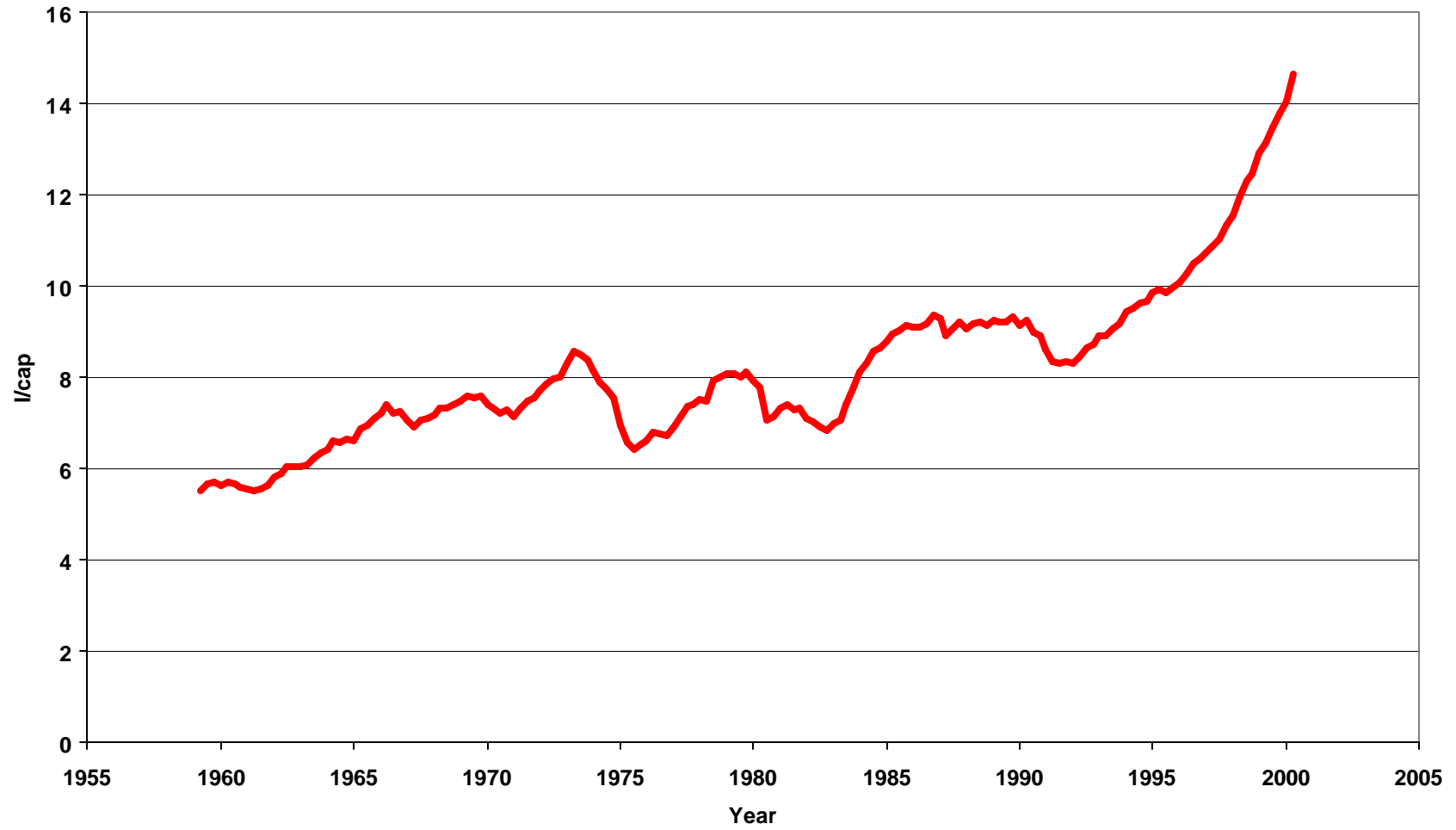
Consumption per capita, (\$1,000 1996)



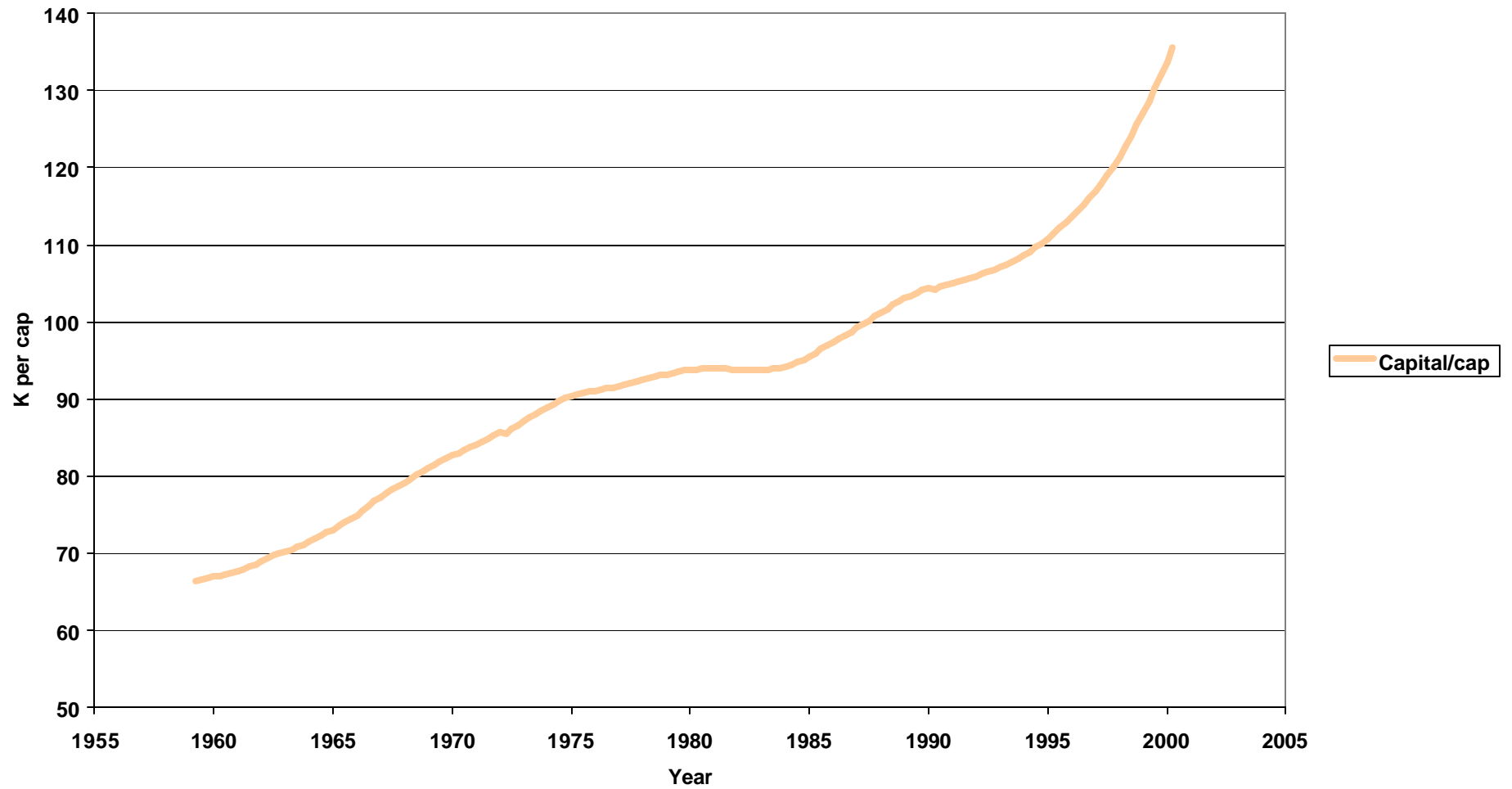
Hours of Market Work per capita



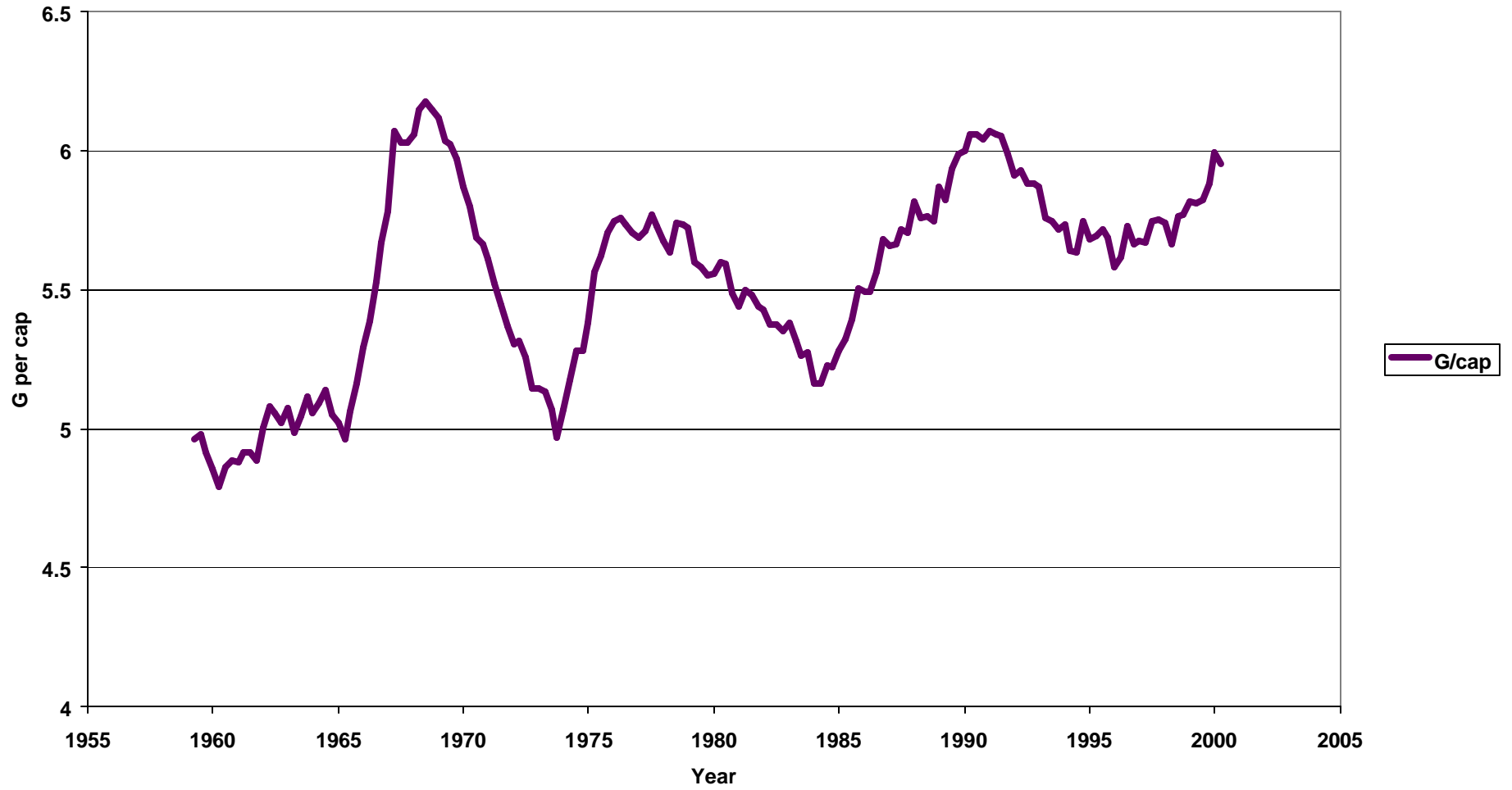
Investment per capita (\$1,000 1996)



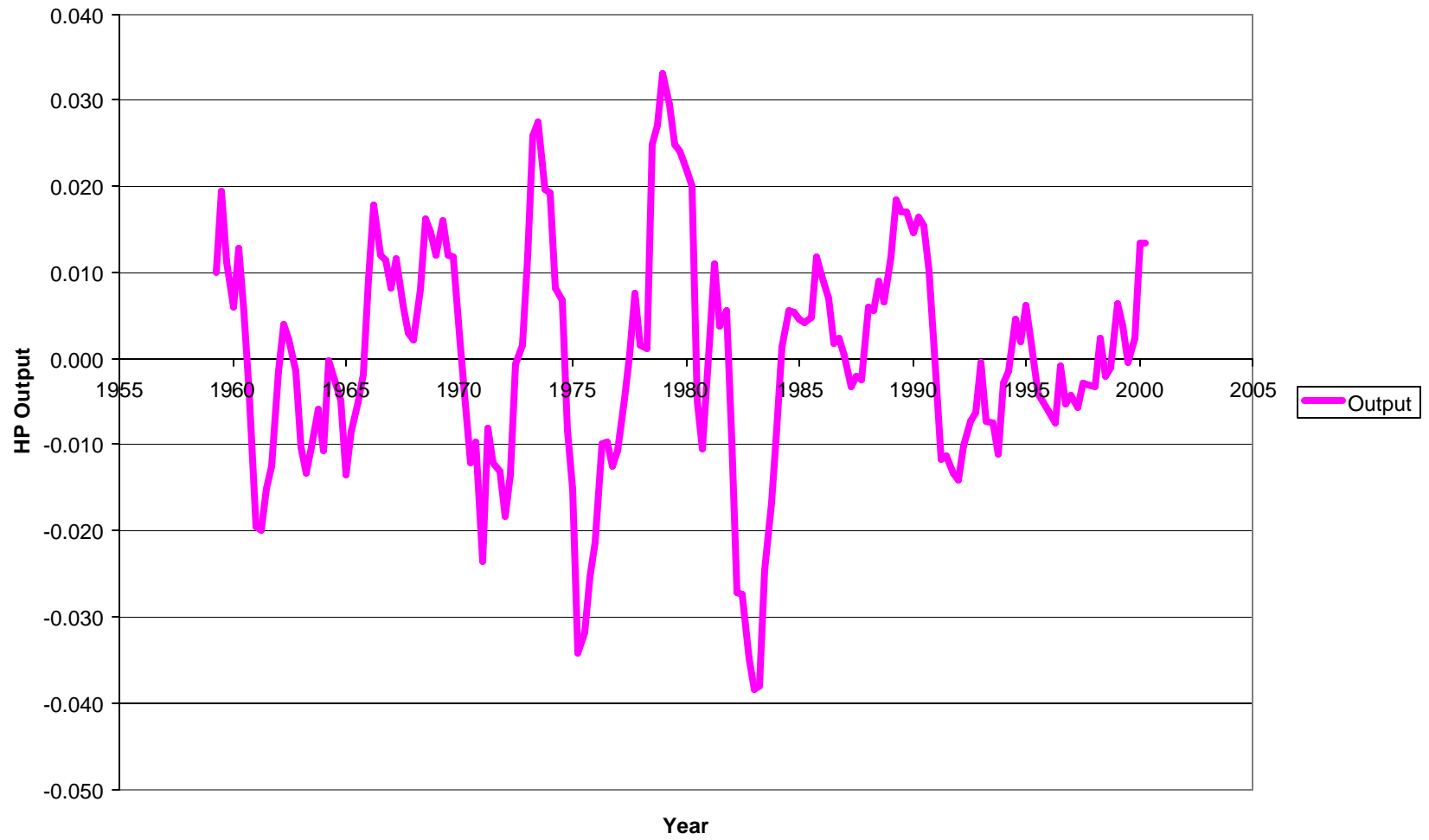
Capital Stock per capita (\$1,000 1996)



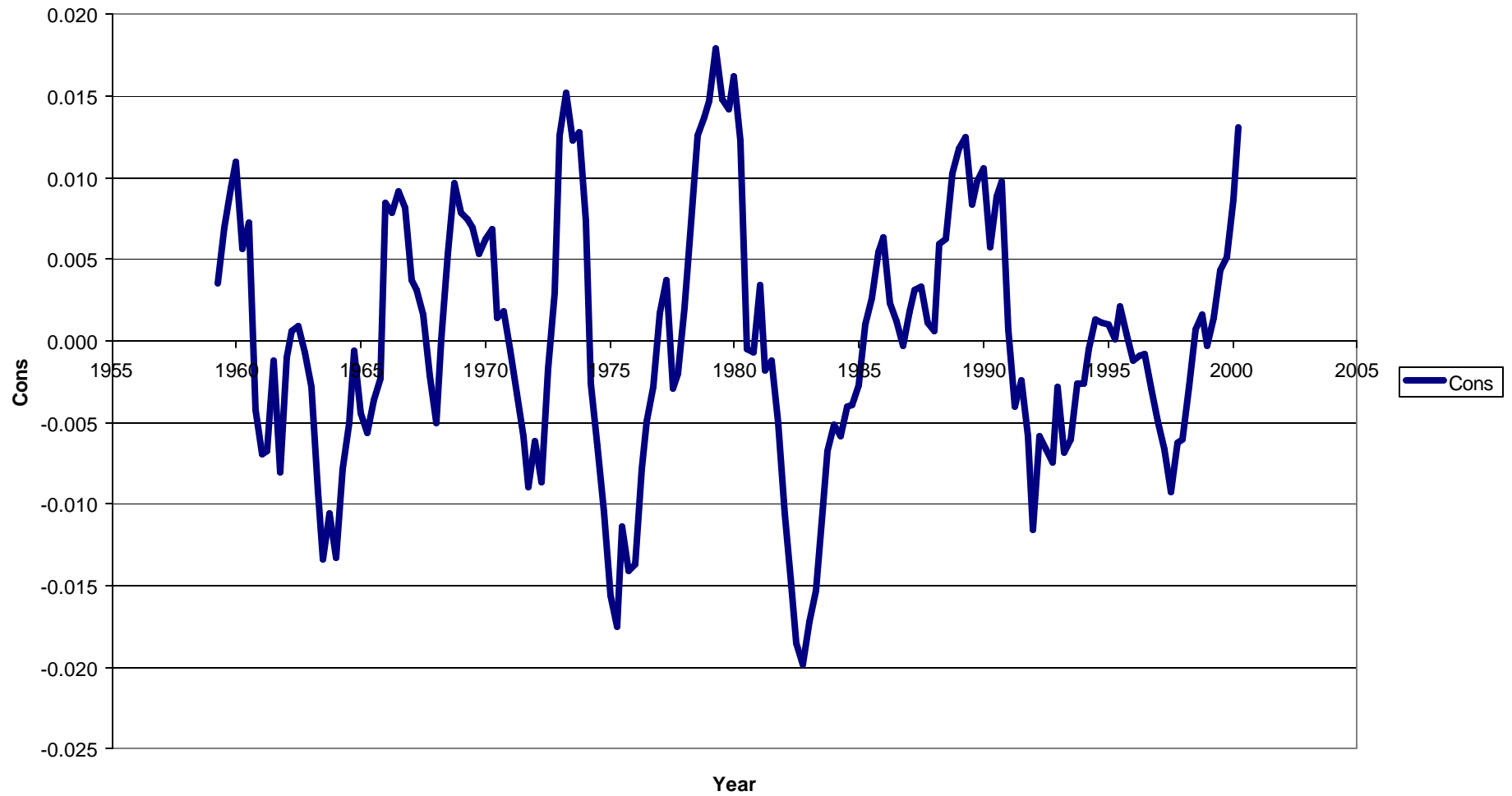
Government Purchases per capita (\$1,000 1996)



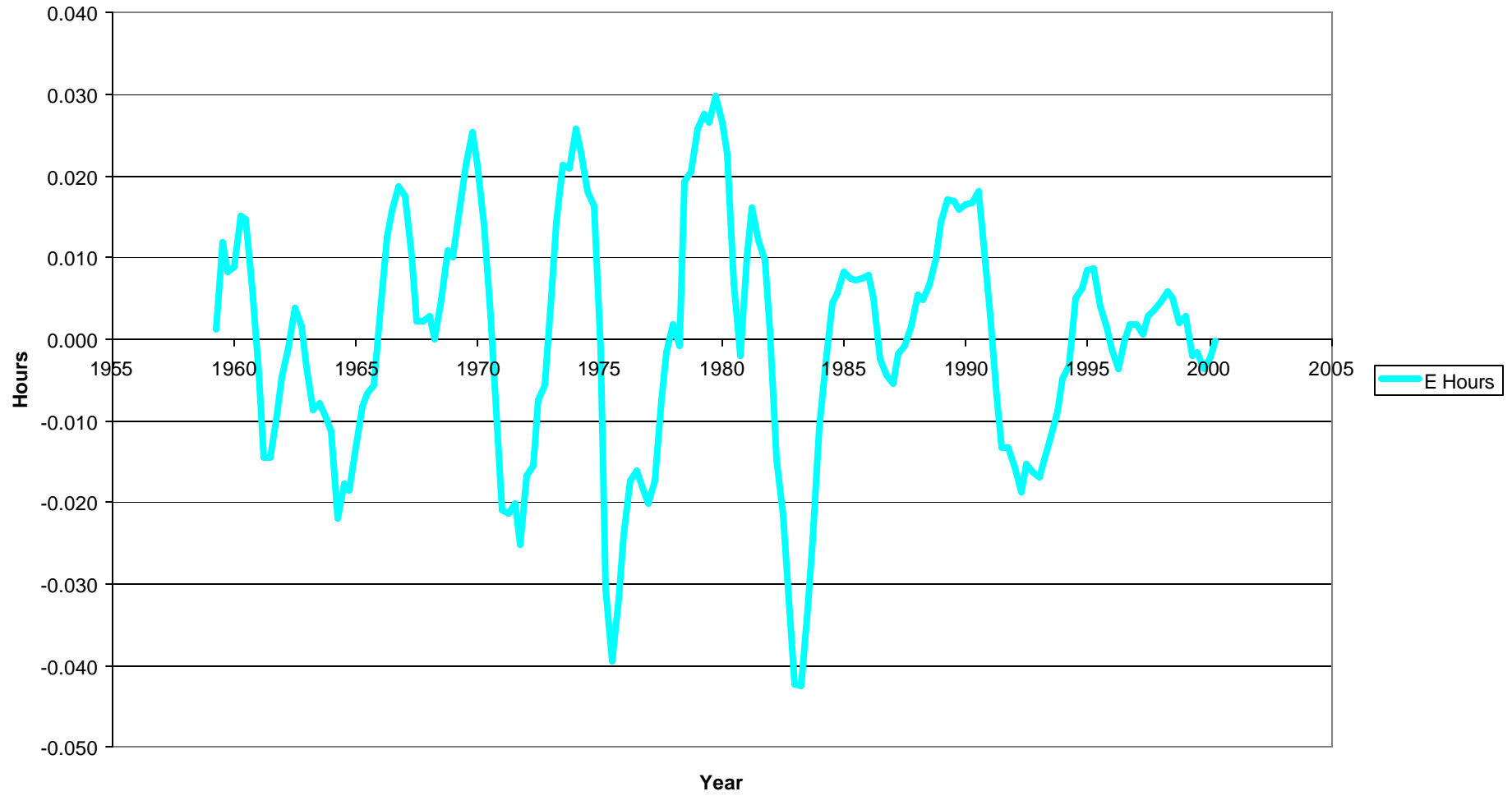
HP Filtered per capita Output



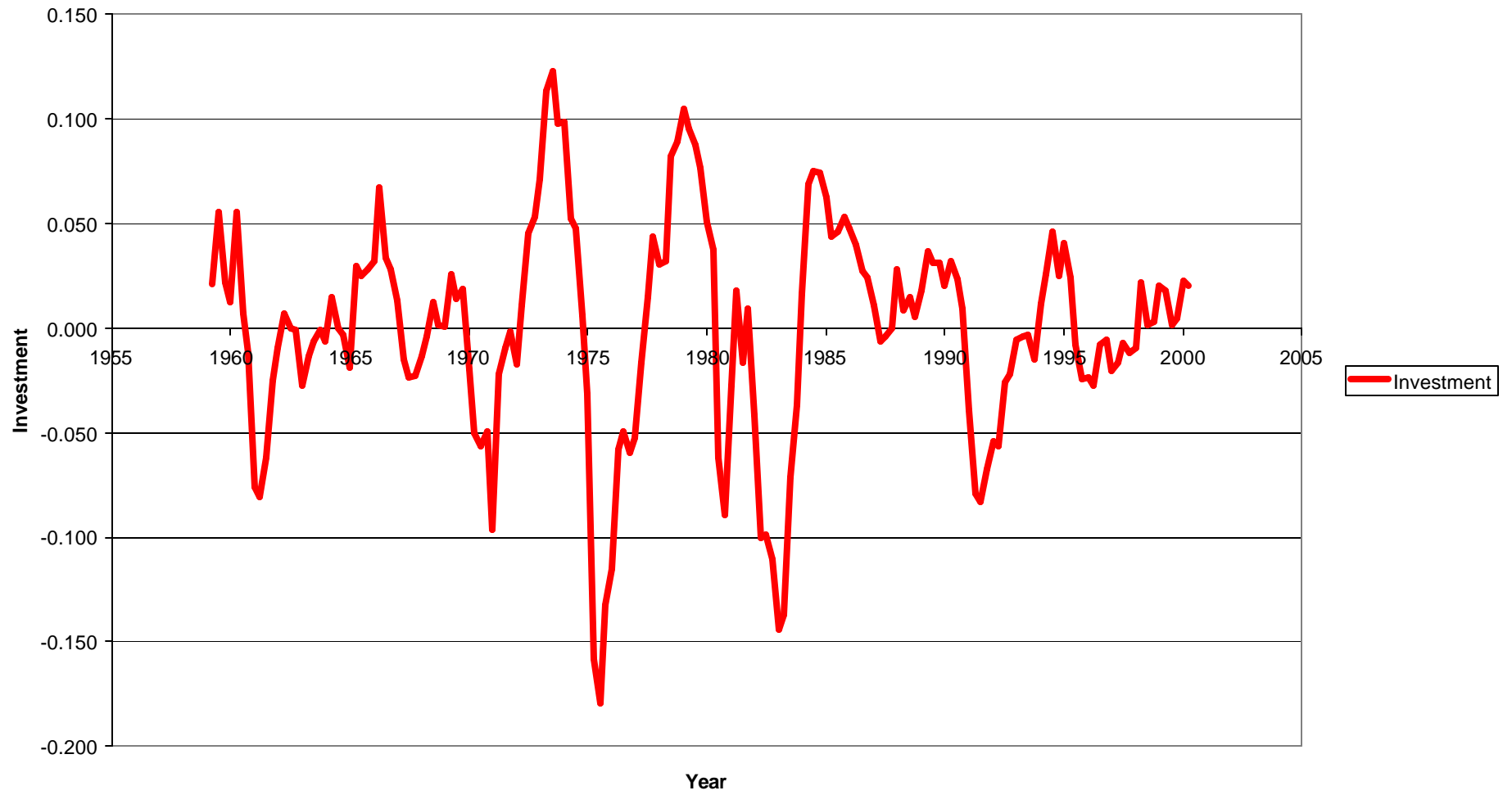
HP Filtered Consumption



HP Filtered Hours of Work



HP Filtered Investment



HP Filtered US Time Series

Inv=Red, Hrs=Cyan, Cons=Blue, Output=Magenta

