

## Data Sets in Economics and Finance:

### [Current Industrial Reports](#) Census Bureau (US)

These reports present timely data on the production, inventories, and orders for 4,400 products, which represent 30 percent of all U.S. manufacturing. The various data series include monthly, quarterly, annual, and biennial reports. Monthly and quarterly series generally include annual summaries; for some commodities, reports are only issued every year or two.

### [Data Ferret \(Federal Electronic Research Review and Extraction Tool\)](#) (U.S. Census Bureau and U.S. Bureau of Labor Statistics)

Data from the *Current Population Survey* (CPS) and the *Survey of Income and Program Participation* (SIPP) are available here. Users can navigate to find pre-made tables and can build their own tables and extracts. This joint project of The U.S. Commerce Department's Census Bureau and the Department of Labor's Bureau of Labor Statistics (BLS) enables users to access and manipulate large demographic and economic data sets. It is designed to aid not only sophisticated researchers, but also reporters, students, government policy-makers or amateur statisticians. The *CPS* is a survey of about 50,000 households that the Census Bureau conducts for BLS, which is used to produce BLS' estimates of employment and unemployment. It also includes periodic supplements covering a range of topics, such as income and poverty, health insurance coverage and school enrollment. These are published by the Census Bureau. The *SIPP*, a Census Bureau survey of about 37,000 households, collects data monthly on sources of income and participation in government-assistance programs, as well as on various aspects of economic well-being. Among the current and future data topics that will be accessible through FERRET are: employment, health care, education, race and ethnicity, health insurance, housing, income and poverty, aging and marriage, and family. FERRET allows users to quickly locate current and historical information from these sources, get tabulations for specific information they need, make comparisons between different data sets, create simple tables and download large amounts of data to desktop and larger computers for custom reports.

### [DataZone](#) (The Economic Policy Institute)

The Economic Policy Institute is a nonprofit, nonpartisan think tank that seeks to broaden the public debate about strategies to achieve a prosperous and fair economy. EPI was founded by a group of economic policy experts that includes Jeff Faux, EPI's first president; economist Barry Bluestone of Northeastern University; Robert Kuttner, columnist for *Business Week* and *Newsweek* and editor of *The American Prospect*; Ray Marshall, former U.S. Secretary of Labor and professor at the LBJ School of Public Affairs, University of Texas-Austin; Robert Reich, former U.S. secretary of labor and professor at Brandeis University; and economist Lester Thurow of the MIT Sloan School of Management. EPI is supported by grants from foundations, corporations, labor unions, and individuals.

EPI conducts original research on economic issues, makes policy recommendations based on its findings, and disseminates its work to the appropriate audiences. Its research is focused on five main economic areas:

- Living standards/labor markets
- Government and the economy
- Globalization and trade
- Education
- Retirement policy

Within these categories, its work spans the full range of economic issues, such as trends in wages, incomes, and prices; part-time and contingent "nonstandard" work; welfare reform; labor market problems; work organization; budget, tax, and fiscal policies; health care; education; the consumer price

index; Medicare; Social Security; rural and urban policies; state-level economic development strategies; trade and global finance; comparative international economic performance; the health of manufacturing and other key sectors; competitiveness, jobs, and the environment; and urban sprawl, to name a few. Its research is varied, but a common thread runs through it: EPI examines issues through a "living standards" lens by analyzing the impact of policies and initiatives on the American public.

#### **[Davidson Data Center and Network \(DDCN\)](#) (*William Davidson Institute, Univeristy of Michigan*)**

The Davidson Data Center and Network (DDCN) is a repository and locator for data from transition and emerging market economies. The primary sources of data made available through the DDCN are individual faculty members and other researchers who study transition and emerging market economies and are willing to share their data for secondary analysis. The DDCN also serves as a portal to data from other research institutes, multilateral organizations, and commercial vendors.

#### **[Economagic: Economic Time Series Page](#) (*Economagic, LLP*)**

The site is a comprehensive collection of freely available economic data on the web. Includes a database of over 200,000 economic time series all in the same text format. Data are updated by robots the day the sources are updated. This page is meant to be a comprehensive site of free, easily available economic time series data useful for economic research, in particular economic forecasting. This site (set of web pages) was started in 1996 to help students in an Applied Forecasting class. Vast numbers of economic time series, easily modified charts, available as Excel files. The majority of the data is USA data. The core data sets involve US macroeconomic data. The bulk of the data are employment data by local area -- state, county, MSA, and many cities and towns.

#### **[Economic Statistics Briefing Room](#) (*U.S. White House*)**

The purpose of this service is to provide easy access to current Federal economic indicators. It provides links to information produced by a number of Federal agencies. All of the information included in the Economic Statistics Briefing Room is maintained and updated by the statistical units of those agencies. All the estimates for the indicators presented in the Federal Statistics Briefing Rooms are the most currently available values. Topics include: Employment; Income; International; Money; Output; Prices; Production; Transportation

#### **[EconWPA Data Sets](#) (*Economics Department of Washington University*)**

EconWPA is devoted to the free distribution of working papers in economics; this section of EconWPA has pointers to data sets used in the working papers.

#### **[Federal Reserve Board Historical Data: H.15 Selected Interest Rates](#)**

The H.15 release contains daily interest rates for selected U.S. Treasury and private money market and capital market instruments. It is published weekly. The frequency of observations for most of the following series includes daily, weekly(wed), bi-weekly(awed), monthly, and annual.

#### **[Federal Reserve Board Historical Data: H.6 Money Stock, Liquid Assets, and Debt Measures](#)**

The H.6 release provides data on the monetary aggregates (M1, M2, and M3), a broad measure of liquidity (L), and domestic nonfinancial debt and on their components. M1 is narrowly defined money, consisting of the most liquid financial items -- currency and checkable deposits. M2 and M3 are broader monetary aggregates. M2 includes M1 and what are primarily household holdings of savings deposits, time deposits, and retail money market mutual funds. M3 includes M2 along with institutional money funds and certain managed liabilities of depositories (large time deposits, repurchase agreements, and Eurodollars). The release is published weekly. Some of the data reported *weekly* actually contain *daily* (weekday) observations.

### **Federal Reserve Economic Data (FRED) (*Federal Reserve Bank of St. Louis*)**

A database of over 3000 U.S. economic time series. With FRED® you can download data in Microsoft Excel and text formats and view charts of data series. FRED provides historical U.S. economic and financial data, including daily U.S. interest rates, monetary and business indicators, exchange rates. Data include: Daily/Weekly U.S. Financial Data, Monthly Monetary Data, Monthly Interest Rates, Monthly Reserves, Monthly Loans, Quarterly Business/Fiscal Data, Quarterly Gross Domestic Product and Components, Monthly Consumer Price Indexes, Monthly Producer Price Indexes, Monthly Employment and Population Data, Monthly Exchange Rate Data, and Monthly Regional Data. Also includes: Federal Reserve Board Statistical Releases -- H3, H15, G17, etc. Summary of Current Economic Conditions by Federal Reserve District (Beige Book) and data and programs used in articles in the journal *the Review*.

### **Finance data (*Ohio State University*)**

This excellent page points to a summary prepared at Ohio State University on data used in finance research on WWW and in other places. You can find financial and economic data here. The Ohio State University Department of Finance has archived a variety of datasets which are available here. A few of the data sets have a small charge for use.

### **Macro History Database, National Bureau of Economic Research**

During the first several decades of its existence, the National Bureau of Economic Research (NBER) assembled an extensive data set that covers all aspects of the pre-WWI and interwar economies, including production, construction, employment, money, prices, asset market transactions, foreign trade, and government activity. Many series are highly disaggregated, and many exist at the monthly or quarterly frequency. The data set has some coverage of the United Kingdom, France and Germany, although it predominantly covers the United States.

### **PovertyNet: Data on Poverty (*World Bank*)**

This page provides information and data on poverty monitoring. Specifically, it includes: Trends in regional indicators; Income poverty; Social indicators; Country level indicators: Estimates of income poverty; Estimates of inequality; Strategy 21 indicators; Social indicators; Household surveys: Inventory of surveys by region, country and year. Results from the World Bank Census of household surveys. Link to the Living Standards Measurement Study (LSMS) web site. Link to the Household Expenditure and Income Data for Transitional Economies (HEIDE) web site. Participatory studies: Inventory of participatory poverty studies

### **Report on the American Workforce (*U.S. Department of Labor*)**

This is the fifth *Report on the American Workforce* to be issued by the Department of Labor. The three themes covered in this edition -- workplace responses to an increasingly competitive global environment, the central role of improved skills for all participants in the labor market, and the balance of work and family -- will be central concerns for policymakers, researchers, and American workers and their families well into the 21st century. Includes statistical tables in PDF format covering: General conditions in the labor market, Employment and the labor force, Wages and productivity, Earnings, prices, and expenditures, Benefits and working conditions, Unemployment, and International comparisons.

### **STAT-USA (*U.S. Department of Commerce*)**

WWW fee-based version of STAT-USA. The Department of Commerce, Economics and Statistics Administration's fee-based access to the National Trade Data Bank (NTDB), the National Economic, Social and Environmental Data Bank (NESE-DB), the Economic Bulletin Board, and Bureau of Economic Analysis Economic Information.

### **STAT-USA, Frequently Requested Statistical Releases (*U.S. Department of Commerce*)**

<http://www.stat-usa.gov/econtest.nsf?OpenDatabase#Top50>

These are press releases -- mostly text with plain-text-layout tables, although some data may be available as ASCII files and spreadsheet files; (see the above link for currently available data). Topics of releases include: General Economics, Fiscal & Monetary, Financial Market Statistics, Price & Productivity, Industry Statistics, Employment Statistics, and Regional Statistics.

### **[Survey of Consumer Finances](#) (U.S. Federal Reserve Board)**

The Survey of Consumer Finances (SCF) is a triennial survey of the balance sheet, pension, income, and other demographic characteristics of U.S. families. The survey also gathers information on the use of financial institutions. The links to the surveys provide summary results of the surveys, codebooks and related documentation, and the publicly available data. Also included here are the data and related information from the 1962 Survey of Financial Characteristics of Consumers and the 1963 Survey of Changes in Family Finances; these surveys are the most direct precursors of the SCF. Similar information on the 1983 and 1989 Surveys of Pension Providers is provided as well.

### **[Survey of Current Business](#) (U.S. Bureau of Economic Analysis)**

The monthly *Survey of Current Business* is BEA's definitive source of information about its economic accounts. Articles in the Survey present the latest national, international, regional, and industry estimates; describe the methodologies used to prepare the estimates; provide information about major revisions; discuss on-going innovations; and generally keep users up to date on relevant BEA issues and initiatives. Each issue includes numerous tables and charts of various economic estimates.

### **[Time Series Data Library](#) (Rob Hyndman)**

This is a collection of about 800 time series drawn from many different fields that may be freely copied and used, provided this source is clearly acknowledged. The time series are organized by subject including: Agriculture, Chemistry, Crime, Demography, Ecology, Economics & Finance, Health, Hydrology & Meteorology, Industry, Miscellaneous, Physics, Production, Sales, Simulated series, Sport, Transport & Tourism, and Tree-rings.

### **[U.S. Industry Trade Data and Analysis](#) (U.S. Office of Trade and Industry Information)**

Latest data tables include:

*Export-Related Jobs*: National-, state-, and industry-level estimates of jobs supported by exports of manufactured goods from the United States in 2003.

*Exports, Jobs, and Foreign Investment*: Export data on industries and major markets; percentages of export-related jobs; numbers of companies that export; and how foreign investment influences exports for all 50 states. Recently updated with new foreign investment related employment data.

*Exporter Database*: 2004 SME trade numbers by product, market, state and industry. There are interactive tools to display trade data by imports, exports, or balance of trade; by states, countries, geographic regions, or trade/economic regions; by commodities (HS to 10 digits, NAICS, SITC); by year, month, or year-to-date; and by dollar amounts, dollar changes, or percentage changes.

### **[US Business Cycle Expansions and Contractions](#) (National Bureau of Economic Research)**

Also known as the "NBER Official Business Cycle Dates," this table gives reference dates for troughs and peaks of business cycles and the duration in months of each. In effect it is a table of dates of recessions and depressions in the United States.

### **[United Nations Monthly Bulletin of Statistics](#) (United Nations Department for Economic and Social Information and Policy Analysis, Statistics Division)**

The purpose of this online database is to present each month current economic statistics for most of the countries and areas of the world. In addition, a selection of tables that are updated less frequently than the

regular monthly tables is included. These tables present annual and/or quarterly data on a variety of subjects illustrating important economic trends and developments.

The following five tables are available in PDF format.

- Indices of world industrial production by branches of industry and by regions (updated February, May, August, November).
- World exports by commodity classes and by regions: developed economies (updated September).
- World exports by commodity classes and by regions (updated end-November).
- World exports by provenance and destination (updated July).
- Selected series of world statistics (updated September).

### **World Bank, [World Tables](#)**

*World Tables*, published annually, provides the most detailed collection of economic data and socioeconomic indicators published by the World Bank. Standardized data presented for numerous individual countries (161, 1994 edition) make this an ideal reference for international comparisons. A Supplement containing revised data is published approximately six months after the main volume. Data are presented as annual times series covering multiple years (1972-1992, 1994 edition), and are presented as Topical Pages or as Country Pages. There is also a "[dataset guide](#)" at CIESIN for this study.