

ITALIAN DATABASE LEGENDA

NATIONAL ACCOUNTS (ISTAT)

EXP = EXPORTS OF GOODS AND SERVICES
C = PRIVATE CONSUMPTION
IMP = IMPORTS OF GOODS AND SERVICES
GDP = GROSS DOMESTIC PRODUCT
GNI = GROSS NATIONAL INCOME
NNI = NET NATIONAL INCOME
RGDP = REAL GROSS DOMESTIC PRODUCT AT 1992 PRICES
G = GOVERNMENT EXPENDITURE & INVESTMENT
 ΔK = PRIVATE GROSS FIXED CAPITAL FORMATION
 ΔST = NET VARIATION OF STOCKS

UNEMPLOYMENT (ISTAT)

U = NUMBER OF UNEMPLOYED - CIVILIAN LABOR FORCE, SEASONALLY ADJUSTED.
UR = UNEMPLOYMENT RATE - SEASONALLY ADJUSTED.

INDUSTRIAL PRODUCTION (ISTAT)

PRIND = INDUSTRIAL PRODUCTION SEASONALLY ADJUSTED

INTEREST RATES (IFS)

DR = DISCOUNT RATE (*TASSO UFFICIALE DI SCONTO*, TUS)
MMR = MONEY MARKET RATE (INTERBANK, 3 MONTHS RATE)
TBR = TREASURY BILL RATE
DEPR = DEPOSIT RATE
GBYM = GOVT BOND YIELD: MEDIUM TERM RATE
GBYL = GOVT BOND YIELD: LONG TERM RATE

EXCHANGE RATES (IFS)

NEER = NOMINAL EFFECTIVE EXCHANGE RATE
REER = REAL EFFECTIVE EXCHANGE RATE
ITL/USD = ITALIAN LIRAS PER 1 US DOLLAR (NOMINAL AVERAGE PERIOD RATE)

VARIOUS

ITAIP = INDUSTRIAL PRODUCTION NOT SEASONAL ADJUSTED
ITALABF = LABOUR FORCE
DUMLABF = DUMMY VARIABLE
SEAS1 = SEASONAL DUMMY VARIABLE
SEAS2 = SEASONAL DUMMY VARIABLE
SEAS3 = SEASONAL DUMMY VARIABLE
SEAS4 = SEASONAL DUMMY VARIABLE
LIRAMARCO = EXCHANGE RATE BETWEEN ITALIAN LIRA AND DM

DUM£DM= DUMMY VARIABLE
TREND = LINEAR TREND

PRICES (ISTAT) AND MONEY (BANK OF ITALY)

SHP = SHARE PRICES
CPI = CONSUMER PRICES INDEX
HCPI =HARMONIZED CONSUMER PRICES INDEX
W = WAGES: HOURLY EARNINGS
PEXP = UNIT VALUE (PRICE) OF EXPORTS
PIMP = UNIT VALUE (PRICE) OF IMPORTS
M2 = M2 SEASONALLY UNADJUSTED
INFL = INFLATION RATE Yoy

EURO AREA WIDE DATABASE LEGENDA (source ECB)

NATIONAL ACCOUNTS

YER = REAL GDP
PYN = NOMINAL HOUSEHOLD'S DISPOSABLE INCOME
PYR = REAL HOUSEHOLD'S DISPOSABLE INCOME
PCN = NOMINAL PRIVATE CONSUMPTION
PCR = PRIVATE CONSUMPTION
SCN = VARIATION OF NOMINAL STOCKS
SCR = VARIATION OF REAL STOCKS
ITN = NOMINAL GROSS INVESTMENT
ITR = GROSS INVESTMENT
GEN GOVERNMENT EXPENDITURE
XTN = NOMINAL EXPORTS OF GOODS AND SERVICES
XTR = REAL EXPORTS OF GOODS AND SERVICES
MTN = NOMINAL IMPORTS OF GOODS AND SERVICES
MTR = REAL IMPORTS OF GOODS AND SERVICES
FDD = TOTAL DEMAND

CAN = NOMINAL CURRENT ACCOUNT BALANCE
TBN = NOMINAL TRADE BALANCE
TBR = REAL TRADE BALANCE
NFN = NET FACTOR INCOME FROM ABROAD
NFA = NET FOREIGN ASSETS
YWR = REAL WORLD GDP
YWRX = REAL WORLD DEMAND, COMPOSITE INDICATOR
YET = POTENTIAL OUTPUT
YGA = OUTPUT GAP

INDUSTRIAL PRODUCTION INDICATORS

TFT X = TREND TOTAL FACTOR PRODUCTIVITY
LPROD = LABOUR PRODUCTIVITY
ULT = TREND UNIT LABOUR COSTS

UNEMPLOYMENT

LNN = TOTAL EMPLOYMENT
UNN = NUMBER OF UNEMPLOYED
UR = UNEMPLOYMENT RATE

PRICES

PCD = PRIVATE CONSUMPTION DEFLATOR
COMPR X = COMMODITY PRICES
HICP = HARMONIZED CONSUMPTION PRICES INDEX
YEN = GDP DEFLATOR
XTD = EXPORTS OF GOODS AND SERVICES DEFLATOR
MTD = IMPORTS OF GOODS AND SERVICES DEFLATOR

WRN = NOMINAL WAGE RATE
YWD X = WORLD GDP DEFLATOR

INTEREST RATES

STN = SHORT-TERM INTEREST RATE
STRQ = SHORT-TERM QUARTERLY INTEREST RATE
LTN = LONG-TERM INTEREST RATE

EXCHANGE RATES

EEN = NOMINAL EFFECTIVE EXCHANGE RATE
EER = REAL EFFECTIVE EXCHANGE RATE

MONEY

M3R = REAL M3
M3N = NOMINAL M3

PUBLIC FINANCE

GCN = NOMINAL GOV. CONSUMPTION
GCR = REAL GOV. CONSUMPTION
GIN = PUBLIC INVESTMENT
TDN = DIRECT TAXES
TIN = INDIRECT TAXES
TRN = TRANSFERS
GPN = GOV PRIMARY SURPLUS
GDN_YEN = RATIO PUBLIC DEBT/GDP
GEN_YEN = GOVERNMENT EXPENDITURE/GDP
GIN_YEN X = PUBLIC INVESTMENT/GDP
TDN_YEN X = DIRECT TAXES/GDP
TIN_YEN X = INDIRECT TAXES/GDP
GPN_YEN = GOV. PRIMARY SURPLUS/GDP

TREND = LINEAR TREND
All data are quarterly sampled

US DATABASE LEGENDA

NATIONAL ACCOUNTS (IFS)

EXP = EXPORTS OF GOODS AND SERVICES
C = PRIVATE CONSUMPTION
IMP = IMPORTS OF GOODS AND SERVICES
GDP = GROSS DOMESTIC PRODUCT
GNI = GROSS NATIONAL INCOME
NNI = NET NATIONAL INCOME
RGDP = REAL GROSS DOMESTIC PRODUCT AT 1992 PRICES
G = GOVERNMENT EXPENDITURE & INVESTMENT
 ΔK = PRIVATE GORSS FIXED CAPITAL FORMATION
 ΔST = NET VARIATION OF STOCKS

UNEMPLOYMENT (BLS)

U = NUMBER OF UNEMPLOYED - CIVILIAN LABOR FORCE, SEASONALLY ADJUSTED.
UN = UNEMPLOYMENT RATE - SEASONALLY ADJUSTED.

INDUSTRIAL PRODUCTION (IFS)

PRIND = INDUSTRIAL PRODUCTION SEASONALLY ADJUSTED
PETR = CRUDE PETROLEUM PRODUCTION SEASONALLY UNADJUSTED

PRICES (Index numbers) AND MONEY (IFS)

SHP = SHARE PRICES: INDUSTRIAL
CPI = CONSUMER PRICES INDEX
W = WAGES: HOURLY EARNINGS
PEXP = UNIT VALUE (PRICE) OF EXPORTS
PIMP = UNIT VALUE (PRICE) OF IMPORTS
M1 = M1 SEASONALLY UNADJUSTED
M1SA = M1 SEASONALLY ADJUSTED
M2 = M2 SEASONALLY UNADJUSTED
M2SA = M2 SEASONALLY ADJUSTED
M3 = M3 SEASONALLY UNADJUSTED
M3SA = M3 SEASONALLY ADJUSTED

INTEREST RATES (IFS)

DR = DISCOUNT RATE (END OF PERIOD)
FFR = FEDERAL FUNDS RATE

CPR = COMMERCIAL PAPER- 3 MONTH

TBR = TREASURY BILL RATE

GBYM = GOVT BOND YIELD: 3 YEAR, MEDIUM TERM RATE

GBYL = GOVT BOND YIELD: 10 YEAR, LONG TERM RATE

EXCHANGE RATES (IFS)

USD/ECU = NOMINAL RATE OF END OF PERIOD

USD/ECU-A = NOMINAL RATE AVERAGE PERIOD

NEER = NOMINAL EFFECTIVE EXCHANGE RATE

REER = REAL EFFECTIVE EXCHANGE RATE

DM/USD = GERMAN MARKS PER 1 US DOLLAR (NOMINAL AVERAGE PERIOD RATE)

TREND = LINEAR TREND

All data are quarterly sampled