

0.1 grunfeld: Simulation Data for model Seemingly Unrelated Regression (sur) that corresponds to method SUR of systemfit

Description

Dataframe contains 20 annual observations from 1935 to 1954 of 7 variables for two firms General Electric and Westinghouse. Columns are Year; Ige and Iw = Gross investment for GE and W, respectively; Fge and Fw=Market value of Firm as of begin of the year; Cge and Cw= Capital stock measure as of begin of the year.

Usage

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data(grunfeld)
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Format

A table containing 7 variables ("Year", "Ige", "Fge", "Cge", "Iw", "Fw", "Cw") and 20 observations.