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0.1 klein: Simulation Data for model Two-Stage Least Square (twosls) that corresponds to method 2SLS of systemfit

Description

Dataframe contains annual observations of US economy from 1920 to 1940. The columns are, Year, C=Consumption, P=Corporate profits, P1=Previous year corporate profit, Wtot=Total wage, Wp=Private wage bill, Wg=Government wage bill, I=Investment, K1=Previous year capital stock, X=GNP, G=Government spending, T=Taxes, X1=Previous year GNP, Tm=Year-1931.

Usage

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data(klein)
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Format

A table containing 14 variables ("year", "C", "P", "P1", "Wtot", "Wp", "Wg", "I", "K1", "X", "G", "T", "X1", "Tm") and 21 observations.

Source

<http://pages.stern.nyu.edu/~wgreene/Text/econometricanalysis.htm>