

Cross Sectional Data Example

Date	input _{IT}
Jan 1, 2009	0.709
Feb 1, 2009	1.886
Mar 1, 2009	1.293
Apr 1, 2009	0.822
May 1, 2009	-0.173
Jun 1, 2009	0.552
Jul 1, 2009	1.169
Aug 1, 2009	1.604
Sep 1, 2009	0.949
Oct 1, 2009	0.080
Nov 1, 2009	-0.040
Dec 1, 2009	1.381
Jan 1, 2010	0.761
Feb 1, 2010	2.312
Mar 1, 2010	1.795
Apr 1, 2010	0.586
May 1, 2010	-0.077
Jun 1, 2010	0.613
Jul 1, 2010	1.845

(A) Time series data set

Window id	input _{IT} + 1 (baseline)	input _{IT} - 1	input _{IT} - 4	input _{IT} - 3	input _{IT} - 2	input _{IT} - 1	input _{IT} - 0
0	1.169	0.709	1.886	1.293	0.822	-0.173	0.552
1	1.604	1.886	1.293	0.822	-0.173	0.552	1.169
2	0.949	1.293	0.822	-0.173	0.552	1.169	1.604
3	0.080	0.822	-0.173	0.552	1.169	1.604	0.949
4	-0.040	-0.173	0.552	1.169	1.604	0.949	0.080
5	1.381	0.552	1.169	1.604	0.949	0.080	-0.040
6	0.761	1.169	1.604	0.949	0.080	-0.040	1.381
7	2.312	1.604	0.949	0.080	-0.040	1.381	0.761
8	1.795	0.949	0.080	-0.040	1.381	0.761	2.312
9	0.586	0.080	-0.040	1.381	0.761	2.312	1.795
10	-0.077	-0.040	1.381	0.761	2.312	1.795	0.586
11	0.613	1.381	0.761	2.312	1.795	0.586	-0.077
12	1.845	0.761	2.312	1.795	0.586	-0.077	0.613
13	1.984	2.312	1.795	0.586	-0.077	0.613	1.845
14	1.861	1.795	0.586	-0.077	0.613	1.845	1.984
15	0.661	0.586	-0.077	0.613	1.845	1.984	1.861

(B) Cross-sectional data set

Cross Section Data

Peipei Pang



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