

# Cross Sectional Data Example

| Date        | InputYt |
|-------------|---------|
| 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 | InputYt + 1 (Observed) | InputYt - 1 | InputYt - 4 | InputYt - 3 | InputYt - 2 | InputYt - 1 | InputYt - 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

**Camilla Rothe**



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