

Variable Definitions, djia_daily_data.dta

Variable name	Definition
month	Month of the year, 1=January, 2=February, etc.
day	Day of the month, 1-31.
year	Year (1950-2007)
day	Day of the week, 2=Monday, 3=Tuesday, 4=Wednesday, 5=Thursday, 6=Friday
open	Opening value of the Dow Jones Industrial Average (DJIA)
close	Closing value of the DJIA
high	Daily high, DJIA
low	Daily low, DJIA
volume	Daily volume, number of shares that traded hands
per_change	Percentage change in closing value of the DJIA, over the previous day
time	Time trend, =1 on 1 st day, 2 on second, 3 on third, etc
