

Job_openings: The monthly employment reports issued by the US Department of Labor are eagerly monitored by investors as indicators of the health of the overall economy. The file contains the monthly figures for total nonfarm openings, from January 2009 to December 2015.

Titanic_box_office: The movie industry is naturally very interested in forecasting ticket sales. The spreadsheet Titanic_box_office.xlsx provides the daily figures for the number of customers per theater for the period December 22, 1997, to July 22, 1998. Given the greater attendance at weekends, this series is seasonal with a period of seven days.

US_Retail_sales_2: the monthly level of retailer sales in the United States over the period from January 2001 to December 2015.

Alcohol_sales.csv: The U.S. Census records monthly Alcoholic Beverage Sales by Wholesalers. The series is recorded monthly, and it is not seasonally adjusted. Sales are measured in \$Millions and the series runs from January 2001 to December 2015.

Gas_prices.csv: the average end of month prices "at the pump" of regular-grade gasoline for the period from January 2000 to December 2015.