Database for "Stock Market Co-movement, Domestic Economic Policy, and the Macroeconomic Trilemma: The Case of the UK (1922-2016)"

LBBIs
- **UKLBBIS**: Short-run Local Bull Bear Indicator for the UK stock market index.
- **UKLBBIM**: Medium-run Local Bull Bear Indicator for the UK stock market index.
- **UKLBBIL**: Long-run Local Bull Bear Indicator for the UK stock market index.
- **USLBBIS**: Short-run Local Bull Bear Indicator for the US stock market index.
- **USLBBIM**: Medium-run Local Bull Bear Indicator for the US stock market index.
- **USLBBIL**: Long-run Local Bull Bear Indicator for the US stock market index.
- **OAELBBIS**: Short-run Local Bull Bear Indicator for the stock market index for other advanced economies.
- **OAELBBIM**: Medium-run Local Bull Bear Indicator for the stock market index for other advanced economies.
- **OAELBBIL**: Long-run Local Bull Bear Indicator for the stock market index for other advanced economies.

Dating of expansions and contractions for the UK stock market index
- **TPPS**: Expansions (1) and contractions (-1) following the short-run turning point specification as in Pagan & Sossounov (2003)
- **TPBW**: Expansions (1) and contractions (-1) following the long-run turning point specification as in Bordo & Wheelock (2009)
- **BP**: Expansions (1) and contractions (-1) extracted from the business cycle component using the band-pass filter (Christiano & Fitzgerald, 2003). Parameters follow Drehmann et al. (2012).
- **HP05**: Expansions (1) and contractions (-1) following the recursive application of the Hodrick & Prescott (1997) filter and a threshold of 0.5 standard deviations.
- **HP1**: Expansions (1) and contractions (-1) following the recursive application of the Hodrick & Prescott (1997) filter and a threshold of 1 standard deviation.
- **LBBIS05**: Expansions (1) and contractions (-1) from short-run LBBI using a threshold of 0.5 standard deviations.
- **LBBIS1**: Expansions (1) and contractions (-1) from short-run LBBI using a threshold of 1 standard deviation.
- **LBBIM05**: Expansions (1) and contractions (-1) from medium-run LBBI using a threshold of 0.5 standard deviations.
- **LBBIM1**: Expansions (1) and contractions (-1) from medium-run LBBI using a threshold of 1 standard deviation.
- **LBBIL05**: Expansions (1) and contractions (-1) from long-run LBBI using a threshold of 0.5 standard deviations.
- **LBBIL1**: Expansions (1) and contractions (-1) from long-run LBBI using a threshold of 1 standard deviation.