

A CENTURY OF HIGH FREQUENCY UK MACROECONOMIC STATISTICS: A DATA INVENTORY

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Abstract

This paper provides an inventory of the available macroeconomic statistics in the UK for the last hundred years or so. The focus is on documenting the higher frequency (daily, monthly and quarterly) macroeconomic data that are available after the World War 1, rather than longer run annual time series which has been the focus of other collections. It discusses some of the challenges that need to be overcome in order to create a continuous historical dataset over this period. The inventory follows the structure of the Economic Trends Annual Supplement (ETAS) that was produced for many years by the Office for National Statistics. It covers statistics on National Accounts, prices, labour market indicators, selected demand and output indicators and financial market data (including money and credit aggregates). Using this structure the paper explores to what extent it is possible to create a consistent, usable and comprehensive high frequency macroeconomic dataset back to the 1920s and earlier.

Keywords: National Accounts, Macroeconomics, UK Statistics

JEL Classifications: C82, E01, N1

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[ESCoE-TR-2019-03 Summary](#)

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