

Basic GR Data

Date	Year x Industry Demeaned (Q=100,K=100) GR
1952	-0.006029
1953	0.000129
1954	-0.000220
1955	0.005704
1956	-0.006625
1957	-0.001388
1958	0.000549
1959	0.001328
1960	-0.000406
1961	0.000482
1962	0.003322
1963	0.001823
1964	-0.001017
1965	0.004735
1966	-0.003377
1967	-0.000941
1968	0.002474
1969	-0.000680
1970	-0.006516
1971	0.006994
1972	0.005399
1973	-0.000848
1974	-0.004318
1975	0.002556
1976	0.002507
1977	0.002514
1978	0.001569
1979	-0.002940
1980	-0.003448
1981	-0.001753
1982	0.000979
1983	0.003770
1984	-0.000142
1985	0.002894
1986	-0.002450
1987	-0.000257
1988	0.003254
1989	-0.000002
1990	-0.001869
1991	-0.002836
1992	0.001101
1993	0.001759
1994	0.000009
1995	0.001510
1996	0.004570
1997	-0.004027
1998	-0.000561
1999	0.001035
2000	0.000241
2001	-0.001162

Basic GR Data

2002	0.000428
2003	0.001240
2004	-0.002733
2005	0.000800
2006	0.000473
2007	-0.001273
2008	-0.000154

Basic GR Data

Year Demeaned (Q=100,K=100) GR

Narrative GR

-0.002923	-0.000368
0.001777	0.000512
0.001980	0.000000
0.003413	0.004607
-0.007324	-0.006792
0.000975	-0.003055
-0.000573	0.000000
0.002102	0.000000
-0.000109	0.000000
0.002249	0.002690
0.002808	0.000000
0.001880	0.000000
-0.000491	0.000000
0.003377	0.002843
-0.003442	0.000000
-0.001673	-0.002317
0.004118	0.000000
-0.002378	0.000000
-0.008159	-0.005064
0.009272	0.004216
0.003720	0.003482
-0.003076	0.000000
-0.008218	-0.003943
0.006224	0.000000
0.005707	0.000000
0.002315	0.000000
0.001423	0.000000
-0.004242	0.000000
-0.003652	0.000000
0.000088	0.000000
0.003008	0.000000
0.006275	0.001110
-0.001528	0.000000
0.003784	0.000000
-0.003186	0.000000
0.001422	0.001694
0.003114	0.001373
-0.000136	0.000000
-0.000174	0.000000
-0.002261	0.000000
0.004927	0.000000
0.002191	0.000000
-0.000404	0.000000
-0.000895	0.000000
0.005154	0.003492
-0.001207	0.000000
0.000574	0.000000
0.005415	0.000000
0.000653	0.003951
-0.001732	0.000000

Basic GR Data

0.001741	0.001378
-0.001273	0.000000
-0.004392	0.000000
-0.002835	0.000000
0.001580	0.000000
-0.002296	0.000000
-0.006598	0.000000

Basic GR Data

Year x Industry Demeaned (Q=100,K=5) GR

-0.004541
0.000950
0.001253
0.006040
-0.006611
-0.002590
0.000127
0.002033
-0.000201
0.000581
0.003760
0.001108
-0.002199
0.004619
-0.002120
-0.001417
0.001361
-0.000439
-0.004977
0.003957
0.003668
-0.000384
-0.006004
0.001369
0.002035
0.002852
-0.000612
-0.003638
-0.004545
-0.001551
0.000739
0.004038
0.001010
0.002070
-0.001027
0.000865
0.004349
-0.000388
-0.002160
-0.002466
0.000546
0.001887
0.003216
0.002402
0.004733
-0.002468
-0.002456
-0.001081
0.003164
-0.002498

Basic GR Data

0.002785
0.000019
-0.001674
0.000836
0.000216
-0.000077
0.002585