

A Comparison of Natural Gas Spot Price Linear Regression Forecasting Models

Table T-5

Summary of Data Sources for each of the Alternative Variables

Variable Acronym	Source of Data
SP	Daily averages of Henry Hub natural gas spot price from EIA, Office of Oil and Gas, Natural Gas Weekly Market Update. Internet Website: http://www.eia.doe.gov/oil_gas/natural_gas/data_publications/natural_gas_weekly_market_update/ngwm_u.html
SPLAG4	same as SP
TEMPDEV	same as SP
TDEVAL4	same as SP
WTEDL4	same as SP
STORDEV	same as SP
F1LAG4	same as SP
F2LAG4	Wall Street Journal, Friday closing price
F3LAG4	Wall Street Journal, Friday closing price
SPOILL4	Weekly averages of New York Harbor #2 Heating Oil prices from EIA, Office of Oil and Gas, Weekly Petroleum Status Report. Internet Website: http://www.eia.doe.gov/pub/oil_gas/petroleum/data_publications/weekly_petroleumstatus_report/
GASCOIL4	Average of weekly high and low price for each stock per week. Obtained from Internet Website, Yahoo, Finance area.
M2ADJL6	U.S. Federal Reserve Internet Website: http://www.federalreserve.gov/releases/H6/hist/h6hist1.txt
M2NTAJL6	U.S. Federal Reserve Internet Website: http://www.federalreserve.gov/releases/H6/hist/h6hist1.txt
UNEMAJL6	U.S. Dept. of Labor Internet Website: http://workforcesecurity.doleta.gov/unemploy/wkclaims/1996.txt
UNEMATL6	U.S. Dept. of Labor Internet Website: http://workforcesecurity.doleta.gov/unemploy/wkclaims/1996.txt
TDVSUSWA	same as SP