This zip file contains the data used in:

Balcilar, M., Gupta, R., Segnon, M. "The Role of Economic Policy Uncertainty in Predicting U.S. Recessions: A Mixed-Frequency Markov-Switching Vector Autoregressive Approach". *Economics*.

The Excel file US_GDP_EPU.xls contains two worksheets:

GDP: US quarterly Real GDP series for the period 1947:Q1-2014:Q1.
EPU: Monthly US Economic Policy Uncertainty data covering the period 1947:M1-2014:M2

Source of the data and required transformations are described in Section 2 of the paper.

The analysis in the paper can be performed using the GAUSS program available from Maximo Camacho's web site at
http://www.um.es/econometria/Maximo/programs/MSMFVAR.gau.
For further information:

Camacho, M. (2013). Mixed frequency VAR models with Markov switching dynamics. Economics Letters 121, 369–373.