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Data Set [#09]

Dear Editor,

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Title of the article	
Bank Credit to the Private Sector: VECM Approach for Albania	

The data set used in the article is taken from the sources indicated below.

Link	Access Date
Credit to the private sector (CPR) (No link) Available from Central Bank of Albania upon request during my internship there	25 May
Gross Domestic Product (GDP) Source: INSTAT (2008-2017) Link: http://databaza.instat.gov.al/pxweb/sq/DST/START_NA_NAQ/NewNAQ001/?rxid=69061f56-5f26-47e4-b38c-ff4e194205cc	10 April
GDP (Gross Domestic Product) Source: INSTAT (1996-2017) Link: http://databaza.instat.gov.al/pxweb/sq/DST/START_NA_NAY_NAY1/NASH_1/?rxid=2dadee71-3c68-4045-b392-40023bea901b	10 April
Consumer Price Index (CPI)Source: INSTAT Link: http://databaza.instat.gov.al/pxweb/sq/DST	10 April
Lending rate (R) (No link) Available from Central Bank of Albania upon request during my internship there	25 May
Non-performing loans (NPL) (No link) Available from Central Bank of Albania upon request during my internship there	25 May
Domestic government debt (DEBT) Ministry of Finance (Reports of each year) Link: http://www.financa.gov.al/en/treguesit-e-borxhit/	25 April
Table 1 Financial System in Albania: Weight of Assets to GDP (%) Central Bank of Albania Link: https://www.bankofalbania.org/Financial_Stability/Financial_Stability_Indicators/Banking_sector_structure/	27 June
GRAPH 1: Levels of the variables 2000-2017 STATA Author's Calculations	

TABLE 2: Descriptive statistics Author's Calculations	
TABLE 3: ADF and PP test for Unit Root Author's Calculations	
TABLE 4: Lag Selection Criteria Author's Calculations	
TABLE 5: Trace Test for Cointegration Author's Calculations	
TABLE 6: Max-eigenvalue Test for Cointegration Author's Calculations	
TABLE 7: Long-run Results for VECM Author's Calculations	
TABLE 8: Diagnostic Tests Author's Calculations	

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