RDMP

## Project name: Weak (Proxy) Factors Robust Hansen-Jagannathan Distance For

## Linear Asset Pricing Models

1. **Lead researcher:** Lingwei Kong
2. **Data steward:** Lisa Koks
3. **Research question(s):** Provide one robust model specification test for asset pricing models, particularly in the presence of weak factors.
4. **Data to be gathered (including location):**We use a public data set, [Kenneth R. French - Data Library – Tuck, https://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data\_library.html](https://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data_library.html)
5. **Method of data collection (in case of personal data indicate the basis (*grondslag*)):** see question 5.

## Individuals involved in data gathering, data manipulation/editing and with access to the data: Not applicable.

1. **Data Protection Impact Assessment:** not applicable.

## Data editing/manipulation steps (e.g. SPSS Syntax files, R scripts): not applicable, it is one open data set which has already been manipulated.

1. **Where and how will the data be stored (including temporary storage for research use) and security measures applied:** not applicable
2. **Approval EBEC (Economics & Business Ethics Committee) obtained:**  not applicable.
3. **Intellectual property, copyright and ownership of the data:** online open and public data from

**K**enneth R. French - Data Library - Tuck

The researcher [Lingwei Kong] hereby states that the data will be stored will be in line with the UvA guidelines and UvA EB protocol on RDM