RDMP

## Project name: Identiﬁcation Robust Testing of Risk Premia in Finite Samples

1. **Lead researcher:** Lingwei Kong, joinly work with Frank Kleibergen (University of Amsterdam) and Zhaoguo Zhan (Kennesaw State University)
2. **Data steward:** Lisa Koks
3. **Research question(s):** Provide identification robust risk premia testing for linear asset pricing models, which are reliable even when the number of assets and time periods are comparable.
4. **Data to be gathered (including location):**We use a public/open data set, the data from

Kroencke (2017) [Asset pricing without garbage. Journal of Finance , 72(1):47–98, 2017.] and Lettau and Ludvigson (2001) [A cross-sectional test when risk premia are time-varying. Journal of Political Economy , 109(6):1238–1287, 2001.].

1. **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 constructed by Kroencke (2017) [Asset pricing without garbage. Journal of Finance , 72(1):47–98, 2017.] and Lettau and Ludvigson (2001) [A cross-sectional test when risk premia are time-varying. Journal of Political Economy , 109(6):1238–1287, 2001.].

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