RDMP

## Project name: Identiﬁcation robust testing for aﬃne term structure models

1. **Lead researcher:** Lingwei Kong
2. **Data steward:** Lisa Koks
3. **Research question(s):** Provide one robust risk premia testing for affine term structure model, and it can also be extended to the case of linear asset pricing models with time-varying risk premia.
4. **Data to be gathered (including location):**We use a public/open data set, the zero coupon yield

data constructed by G¨urkaynak et al. (2007) [The us treasury yield curve: 1961 to the present. Journal of monetary Economics , 54(8):2291–2304, 2007.]

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 Gürkaynak et al. (2007) [The us treasury yield curve: 1961 to the present. Journal of monetary Economics , 54(8):2291–2304, 2007.]

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