Data Title:
The FRBNY Equity Risk Premium

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Regression-Based Estimation of Dynamic Asset Pricing Models

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Primary Data Source:
Haver Analytics
Ken French Data Library
(http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data_library.html)

Description:
This is the time series of FRBNY's estimate of the equity risk premium (ERP), over 1 month, 1 year, 5 year, and 10 year horizons. The ERP is estimated from dividend yield and treasury data from Haver Analytics, and market returns data from Ken French.s

Keywords:
dynamic asset pricing, Fama-MacBeth regressions, time-varying betas, GMM, minimum distance estimation, reduced rank regression

Topic Classification:
G10 (General Financial Markets); G12 (Asset Pricing, Trading Volume, Bond Interest Rates); C58 (Financial Econometrics)

Data Frequency:
Monthly

Time Period Covered:
1964:01 – 2015:02 (updated regularly)

Level of observation/level of aggregation:
Monthly, by horizon (1 month, 1 year, 5 years, 10 years)

Data Content Type
Data (dates, numbers) text (headings)

Data File Type
.xlsx

Number of files:
1

Data Terms or Restrictions:

Terms of Use