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**Ibbotson Associates
Market Risk
Premium**

- Ibbotson developed an industry premium methodology that appraisers can now reference and cite in their appraisal reports.
- An IRP of zero implies that the industry has the same risk as the market.
- An IRP greater than zero implies that the industry is more risky

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than the market.

Risk Premium

Ibbotson Industry

Risk Premium Data:

If you Use it, Use it

...

Estimating the Equity
Risk Premium 1.

Historical Evidence:

Representative Work -

Morningstar/Ibbotson

Associates - US

Markets (2015) -

Fidelity Investments -

Global Markets (2008)

- Jorion and

Goetzmann (Journal of

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Finance, 1999) -

Dimson, Marsh, and
Staunton (ICFA

Monograph, 2011) -
Credit Suisse - Global
Markets (2016) 1 - 5

The Equity Risk Premium

A good starting point for understanding the historical returns for different asset classes is with Morningstar and Ibbotson Associates data. They have compiled US financial

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market returns since ...

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Historical Market Returns - Forbes

Ibbotson Equity Risk
Premium 2019

Ibbotson Equity Risk Premium 2019

The Ibbotson-Chen
model is a

macroeconomic model
for the Equity Risk
Premium (ERP).

Macroeconomic models
are based on the
relationship between

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macroeconomic variables and financial variables. It is important to note that macroeconomic equity risk premium models are only appropriate for developed countries.

Ibbotson-Chen model - Breaking Down Finance

Ibbotson and Harrington demonstrate why using a non-beta-adjusted

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size premium within
the context of the
capital asset pricing
model (CAPM) to

estimate cost of equity
capital will likely

“double count” beta
risk, and therefore

overstate risk and

understate value. The

authors also

demonstrate that a non-

beta-adjusted size

premium used in

conjunction with “build-

up” methods that

employ an industry risk

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Using a Non-Beta-Adjusted Size Premium in the Context of ...

The long-term equity risk premium (relative to the long-term government bond yield) is estimated to be about 6% arithmetically, and 4% geometrically. Our estimate is in line with both the historical

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supply measures of the
public Risk Premium

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**Stock Market
Returns in the Long
Run: Participating in
the ...**

Ibbotson and
Sinquefeld not only
measured the average
return on each asset
class, and on the risk
premiums - they also
documented all of the
monthly and annual
returns. Doing so made
it possible to measure

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the variability of
returns, that is, the
amount of risk for
which investors were
being rewarded, not
just the size of the
reward.

**History of Ibbotson
Associates -
Business History -
The ...**

Size: Premium: Market
cap USD 1,400m <
0.00%: Market cap USD
845m-USD 1,400m
+1.6%: Market cap

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USD 449m-USD 844m

+2.0%: Market cap

USD 210m-USD 448m

+2.5%: Market cap

USD 109m-USD 209m

**Small Cap Premium
for DCF valuation | B
usiness-
valuation.net**

S&P 500 Equity Risk

Premium Yardeni

Research, Inc.

September 9, 2020 Dr.

Edward Yardeni

516-972-7683

eyardeni@yardeni.com

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Joe Abbott

732-497-5306

jabbott@yardeni.com

**S&P 500 Equity Risk
Premium - Yardeni
Research**

practice. For instance, the risk premium estimated in the US markets by different investment banks, consultants and corporations range from 4% at the lower end to 12% at the upper end. Given that

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we almost all use the same database of historical returns, provided by Ibbotson Associates,

Ch3 - NYU

Professor Ibbotson conducts research on a broad range of financial topics, including popularity, liquidity, investment returns, mutual funds, international markets, portfolio management, and valuation. He has

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Equity Risk Premium

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Premium and Lifetime

Financial Advice.

**Roger G. Ibbotson |
Yale School of
Management**

Ibbotson Associates.

1995 Yearbook: Stocks,
Bonds, Bills, and

Inflation. ... Using the
S&P 500 as a proxy for
the market portfolio,

we find an average
market risk premium (
1982-1991) of 6.47% ...

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**(PDF) Applying the
Capital Asset Pricing
Model**

3. Published in the Valuation Handbook – U.S. Guide to Cost of Capital from 2014 to 2017, and the Ibbotson Associates/Morningstar SBBI® Valuation Yearbook and Duff & Phelps Risk Premium Report from 1999 to 2013. The 1999–2013 Ibbotson Associates/Morningstar

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size premia, industry
risk premia, and other
valuation data that are
2014

Valuation Insights - Duff & Phelps

a particular year is not considered to be the market risk premium, the incremental return of ... as calculated by Ibbotson Associates, are a . risk-premium of 9.5% with a standard deviation of 19.9%.

(PDF) The
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historically realised equity risk premium

as a ...

The long- term equity risk premium is estimated to be about 6% arithmetically, and 4% geometrically. Our estimate is in line with both the historical supply measures of the public corporations (i.e., earnings) and the overall economic productivity (GDP per capita). Ibbotson & Chen 2 The Supply of

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**THE SUPPLY OF
STOCK MARKET
RETURNS**

However, several economic and financial risk factors that we evaluate were already present during the week of March 9, 2020.

This ERP recommendation is to be used in conjunction with a normalized risk-free rate of 3.0%, implying a base U.S.

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cost of equity capital of
9.0% (6.0% + 3.0%).

2014

**U.S. Equity Risk
Premium Increased
from 5.0% to 6.0% ...**

Ibbotson Associates
(Ibbotson), now
Morningstar, extends
Banz's findings and
publishes a "Size
Premium in Excess of
CAPM," which Ibbotson
claims could be used to
construct a forward-
looking cost of equity
estimate for use in

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discounting future cash
flows. I Risk Premium

2014

Why We Shouldn't Add a Size Premium to the CAPM Cost of

...

The risk premium is the expected 10-year S&P 500 return relative to a 10-year U.S. Treasury bond yield. The average risk premium is 4.42% and is somewhat higher than the average observed over the past 18 years.

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We also provide results on the risk premium disagreement among respondents as well as asymmetry or skewness of risk premium estimates.

The Equity Risk Premium in 2018 by John R. Graham ...

- The data previously available in the Morningstar/Ibbotson SBBI Valuation Yearbook; and
- The data available in Risk

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Premium Report. 2014

Risk Premium
Valuation Handbook

2014
Market Results

Through 2013 Preview

Version Guide to Cost
of Capital (Preview
Version)

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