

Schanbacher (2014) – a Replication Study of “Averaging across Asset Allocation Models”

Data set	Time Period	URL
10 Industry Portfolios	07/1963-12/2011	http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/ftp/10_Industry_Portfolios.zip
48 Industry Portfolios	07/1969-12/2011	http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/ftp/48_Industry_Portfolios.zip
Dow Jones Industrial	02/1973-09/2012	The stock values are publicly available, e.g. at https://de.finance.yahoo.com/ . The replication file is labeled dow.txt.
3 Factor Fama French	07/1926-06/2012	http://mba.tuck.dartmouth.edu/pages/faculty/ken.french/ftp/F-F_Research_Data_Factors.zip
Pension fund	01/1990-12/2010	The indices are publicly available at e.g. at https://de.finance.yahoo.com/ . Description see Hodder et al. (2012). The replication file is labeled pension.txt
World Market	01/1988-09/2012	available at e.g. at https://de.finance.yahoo.com/ . Description see Weber et al. (2009). The replication file is labeled world.txt

Reference:

Hodder, J., Jackwerth, J., Kolokolova, O., 2012. *Improved portfolio choice using second-order stochastic dominance*. Working Paper.

Weber, M., Jacobs, H., Müller, S., 2009. *How should private investors diversify? An empirical evaluation of alternative asset allocation policies to construct a world market portfolio*. Working Paper.