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- 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 than the market.

Ibbotson Industry

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**Risk Premium Data:
If you Use it, Use it**

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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
Finance, 1999) –

Dimson, Marsh, and

Staunton (ICFA

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Monograph, 2011) -
Credit Suisse - Global

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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 market returns since ...

Historical Market

Page 7/25

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Returns - Forbes

The Ibbotson-Chen

model is a

macroeconomic model

for the Equity Risk

Premium (ERP).

Macroeconomic models

are based on the

relationship between

macroeconomic

variables and financial

variables. It is

important to note that

macroeconomic equity

risk premium models

are only appropriate

for developed

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countries.

**Ibbotson-Chen
model - Breaking
Down Finance**

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 supply measures of the public

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

- The data previously available in the Morningstar/Ibbotson SBBI Valuation Yearbook; and
- The data available in Risk Premium Report. 2014 Valuation Handbook Market Results Through 2013 Preview Version Guide to Cost of Capital (Preview

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(Version)
Risk Premium
Valuation Handbook
2014
- USP

Ibbotson Associates, a consulting firm with expertise in financial market valuations and a subsidiary of the Morningstar Inc. investment research company, estimates that the risk premium on stocks ...

**The Cost of Risk in
the Oil Market -**

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Center for American

...Risk Premium

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Our Managed Portfolios

Professionally

managed portfolios

driven by our unique

valuation approach

with a range of risk

exposures, time

horizons, and

investment objectives

designed to meet your

needs.

Managed Portfolios |

Morningstar

Ibbotson and

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

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Business History -

The ...

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

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business-
valuation.net

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 historically realised equity risk premium as a ...

Ibbotson and
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Harrington

demonstrate why using

a non-beta-adjusted

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

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in conjunction with “build-up” methods that employ an industry risk premium would be equally inappropriate.

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

We recommend the use of an equity market risk premium of 5.5% as of 30 June 2018, in line with last quarter. For Europe we observe fairly stable

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equity returns, as well as stable or minimal decreases in risk-free rates.

Equity Market Risk Premium - Research Summary

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-

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looking cost of equity
estimate for use in
discounting future cash
flows. |

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

...

Retirement

Researcher. Source:

Own calculations from

SBBI Yearbook data

provided by

Morningstar and

Ibbotson

Associates. Stocks are

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represented by the
large-capitalization US
stocks and bonds by ...

**How Much Should
We Depend On The
Stock Market?**

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

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2013. The 1999-2013

Ibbotson Premium

Associates/Morningstar

size premia, industry

risk premia, and other

valuation data that are

Valuation Insights - Duff & Phelps

Historical research

done by Ibbotson

Associates shows

between 1926 and

2019, large cap stocks

have averaged a 10.2

percent return. The

flaw: There are down

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years. The client isn't withdrawing 10 percent of the current asset value, it's 10 percent of the amount they started with.

Realistic Asset Drawdown Rates for Retirees

The Ibbotson Build-Up Method is a widely-recognized method of determining the after-tax net cash flow discount rate, which in turn yields the

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capitalization rate. The figures used in the Ibbotson Build-Up Method are derived from a publication entitled Stocks, Bonds, Bills and Inflation Yearbook ("SBBI"), published annual by Ibbotson Associates since 1977.

Ibbotson Build-Up Method -

WordPress.com

Professor Ibbotson conducts research on a

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broad range of financial topics, including popularity, liquidity, investment returns, mutual funds, international markets, portfolio management, and valuation. He has recently published The Equity Risk Premium and Lifetime Financial Advice.

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