

# Econometrics Assignment 3

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## C) Data Summary:

Variable	Mean	SD	Min	Max
General Motors Return	-0.0122	0.1291	-0.3893	0.2766
Microsoft Return	0.0023	0.1072	-0.3435	0.4078
Exxon-Mobil Return	0.0097	0.0538	-0.1165	0.2322
General Motors Risk Premium	-0.0147	0.1289	-0.3893	0.2714
Microsoft Risk Premium	-0.0003	0.1072	-0.3479	0.4038
Exxon-Mobil Risk Premium	0.0072	0.0537	-0.1195	0.2301
Market Return	0.0009	0.0464	-0.1847	0.0839
Market Risk Premium	-0.0017	0.0463	-0.1849	0.0819
Risk Free Return	0.0026	0.0014	0.0000	0.0052

## D)

### Distribution of Microsoft Risk Premium

Using data from 120 monthly observations from January 1999 – December 2008

