

US Industry Stock Returns

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Description

This is a dataset used for comparing different particle Markov chain Monte Carlo (PMCMC) methods, found in: *Efficiently combining pseudo marginal and particle Gibbs sampling* by D. Gunawan, C. Carter, and R. Kohn. This dataset contains de-meaned daily returns for 26 US industry portfolios, from 11 December 2001 to 11 November 2013 (a total of 3001 daily observations of the 26-dimensional vector of industry portfolios). The original dataset is obtained from the website of Kenneth French (https://mba.tuck.dartmouth.edu/pages/faculty/ken.french/data_library.html).

Table 1: The list of industry portfolios

Stocks	
1	Coal
2	Health Care and Equipment
3	Retail
4	Tobacco
5	Steel Works
6	Food Products
7	Recreation
8	Printing and Publishing
9	Consumer Goods
10	Apparel
11	Chemicals
12	Textiles
13	Fabricated Products
14	Electrical Equipment
15	Automobiles and Trucks
16	Aircraft, ships, and Railroad Equipment
17	Industrial Mining
18	Petroleum and Natural Gas
19	Utilities
20	Telecommunication
21	Personal and Business Services
22	Business Equipment
23	Transportation
24	Wholesale
25	Restaurants, Hotels, and Motels
26	Banking, Insurance, Real Estate

References

Gunawan, D., Carter, C., and Kohn, R. (2018). Efficiently combining pseudo marginal and particle Gibbs sampling. *arXiv:1804.04359v2*.