95% pointwise confidence intervals for coefficient on single-day lagged returns, Durbl, CAPM

95% pointwise confidence intervals for coefficient on single-day lagged returns, Durbl, FF3
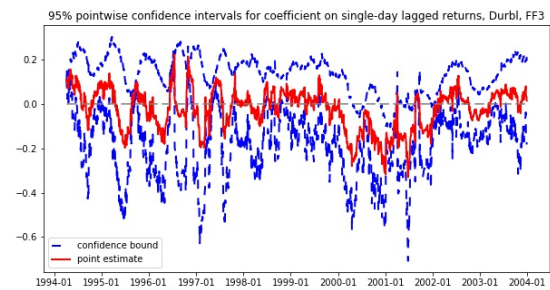
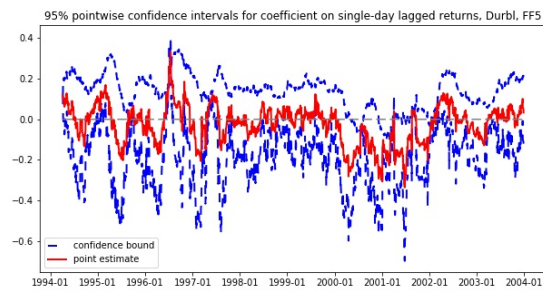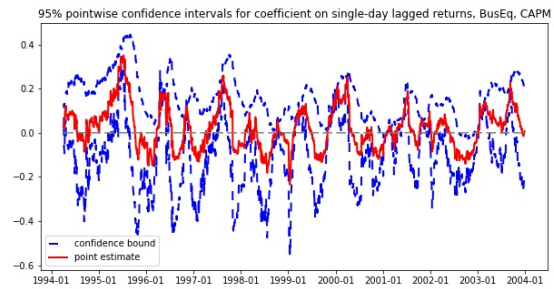95% pointwise confidence intervals for coefficient on single-day lagged returns, Durbl, FF5
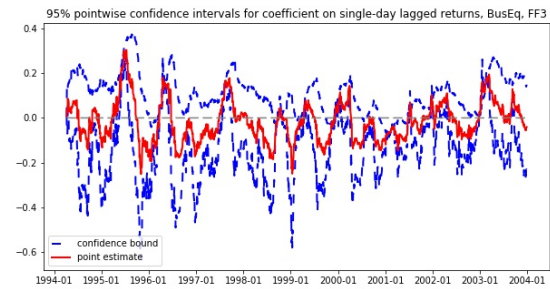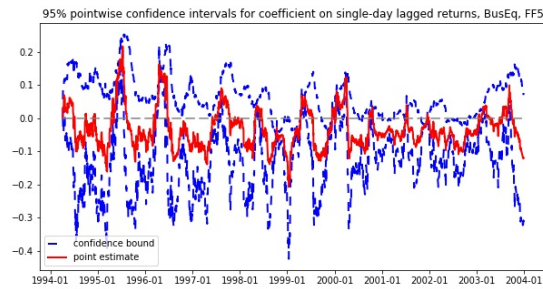
(a) Durbl, CAPM

(b) Durbl, FF3

(c) Durbl, FF5

1
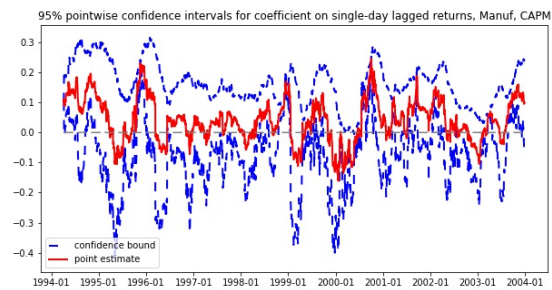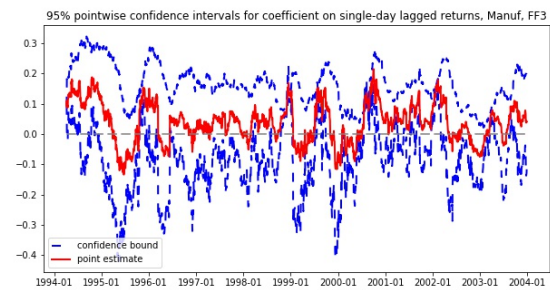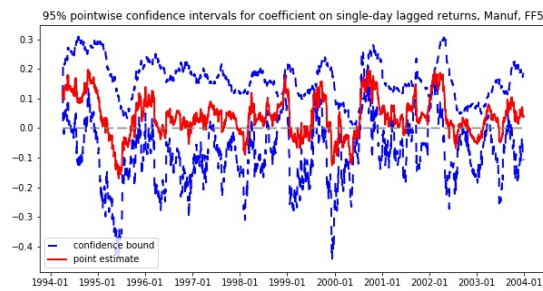
(a) BusEq, CAPM



(b) BusEq, FF3

2



(c) BusEq, FF5
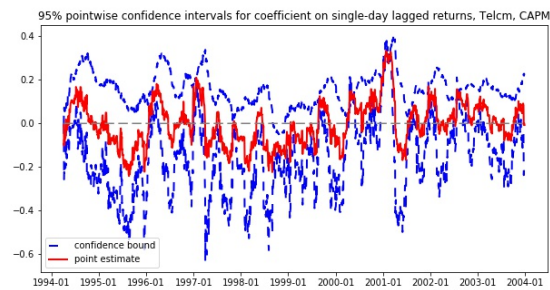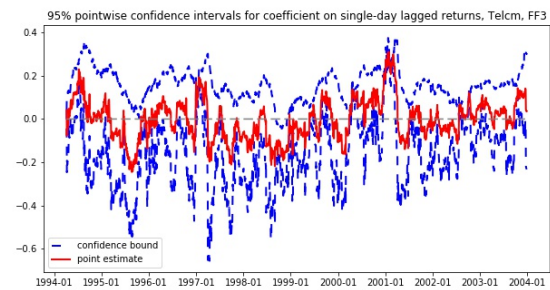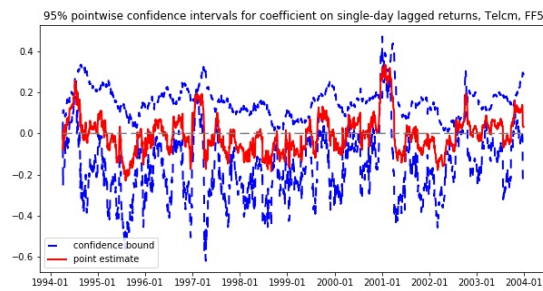
(a) Manuf, CAPM



(b) Manuf, FF3



(c) Manuf, FF5

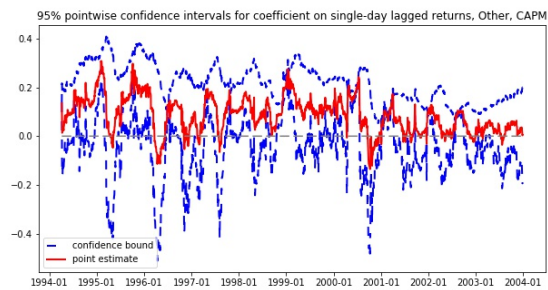95% pointwise confidence intervals for coefficient on single-day lagged returns, Telcm, CAPM

(a) Telcm, CAPM

4



95% pointwise confidence intervals for coefficient on single-day lagged returns, Telcm, FF3

(b) Telcm, FF3



95% pointwise confidence intervals for coefficient on single-day lagged returns, Telcm, FF5

(c) Telcm, FF5

95% pointwise confidence intervals for coefficient on single-day lagged returns, Other, CAPM

95% pointwise confidence intervals for coefficient on single-day lagged returns, Other, FF3

(a) Other, CAPM

(b) Other, FF3

95% pointwise confidence intervals for coefficient on single-day lagged returns, Other, FF5

(c) Other, FF5