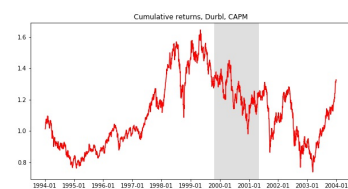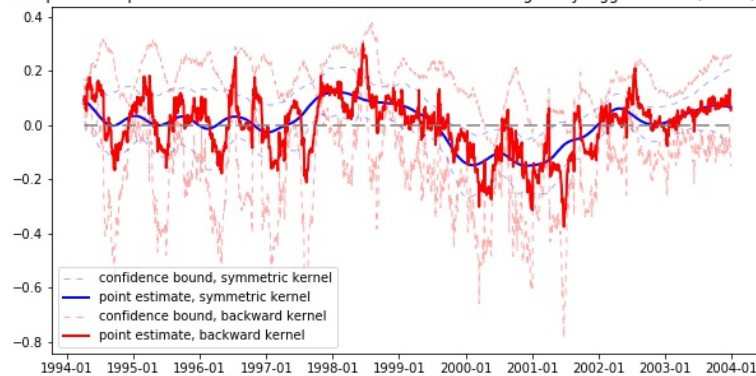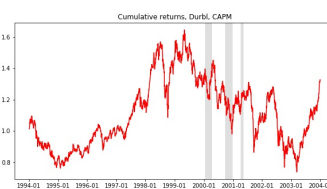Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Durbl, CAPM

- - - confidence bound, symmetric kernel
—— point estimate, symmetric kernel
- - - confidence bound, backward kernel
—— point estimate, backward kernel

Cumulative returns, Durbl, CAPM

Per. of interest, symmetric kernel

Cumulative returns, Durbl, CAPM
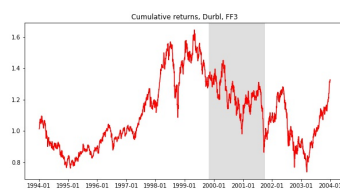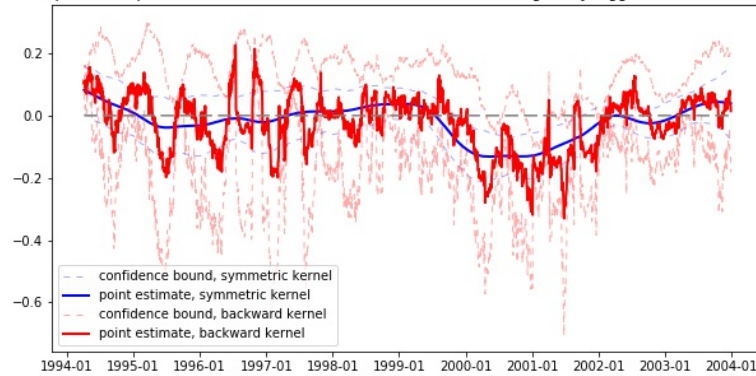

Per. of interest, rear-facing kernel

1

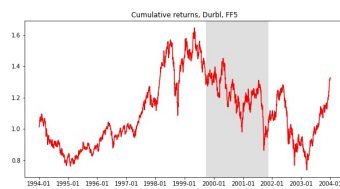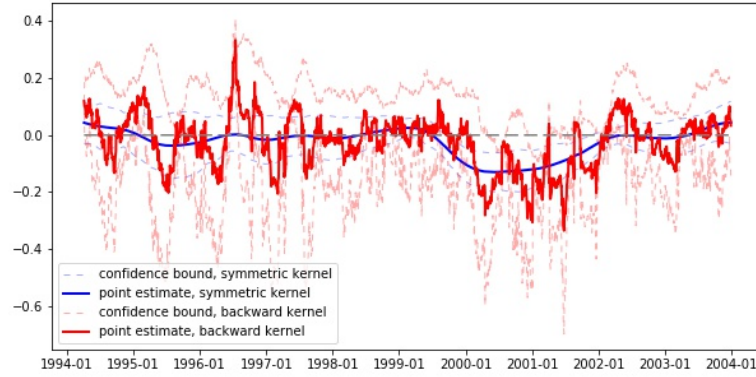Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Durbl, FF3

Cumulative returns, Durbl, FF3

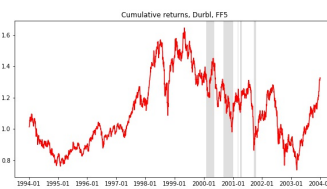Symmetric kernel

Cumulative returns, Durbl, FF3

Rear-facing kernel

2

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Durbl, FF5
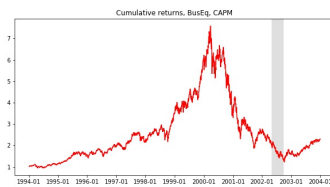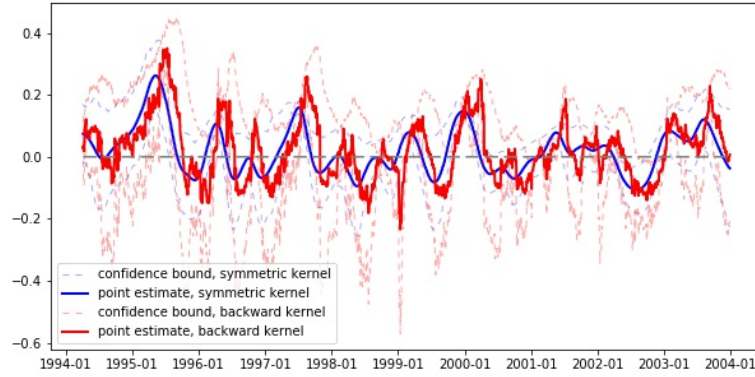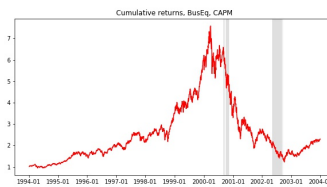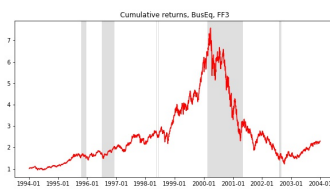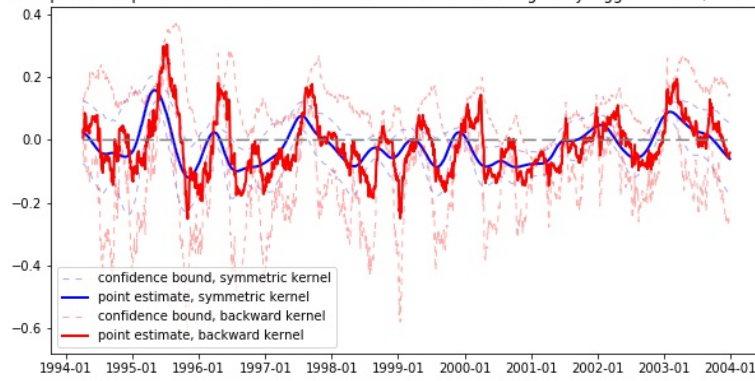

Symmetric kernel

Rear-facing kernel

3

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, BusEq, CAPM

Cumulative returns, BusEq, CAPM

Symmetric kernel

Cumulative returns, BusEq, CAPM

Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, BusEq, FF3

Cumulative returns, BusEq, FF3

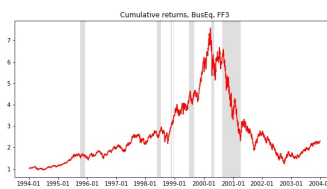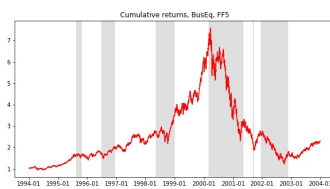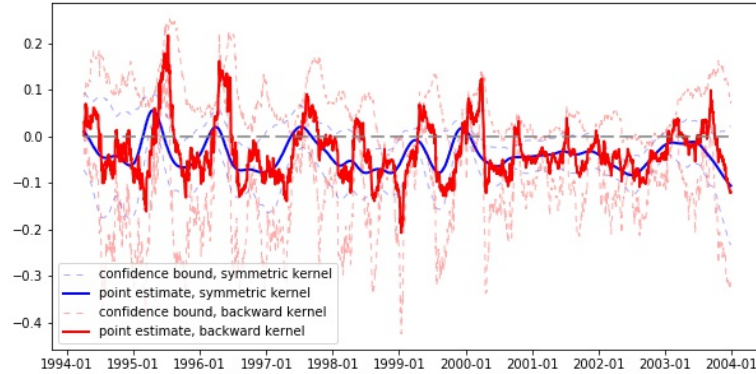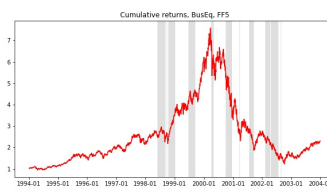Symmetric kernel

Cumulative returns, BusEq, FF3

Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, BusEq, FF5
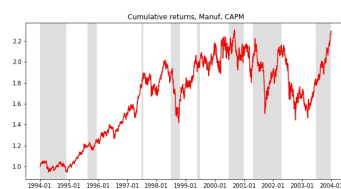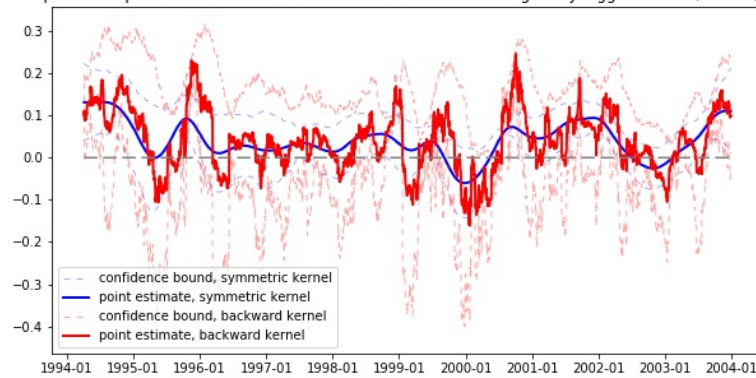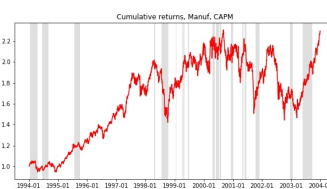

Symmetric kernel

Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Manuf, CAPM
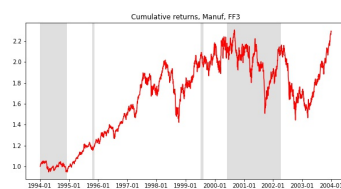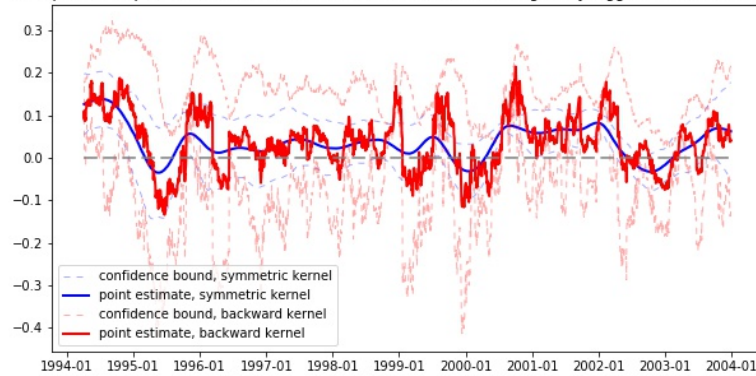

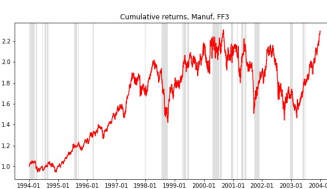Symmetric kernel   Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Manuf, FF3
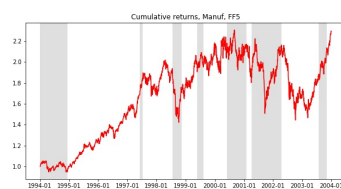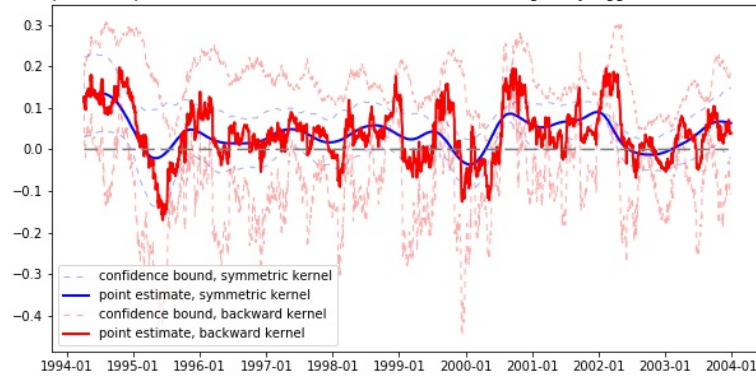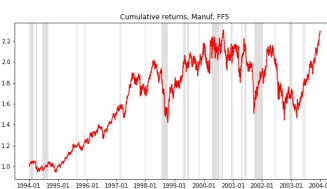

Symmetric kernel

Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Manuf, FF5
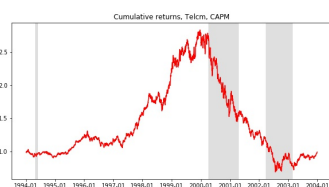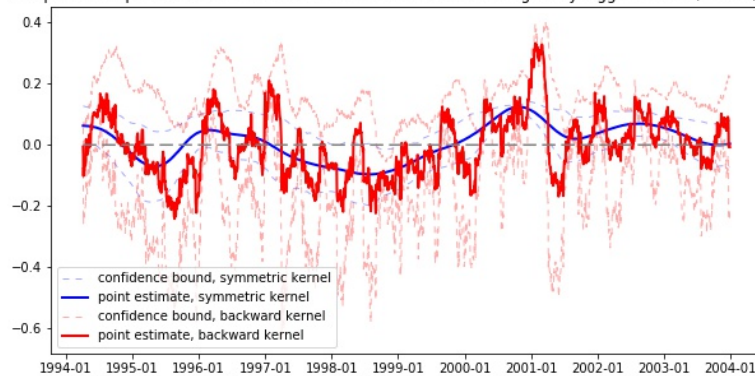

Symmetric kernel

Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Telcm, CAPM
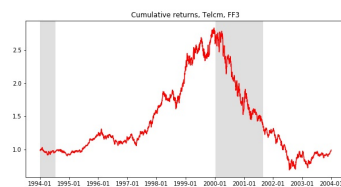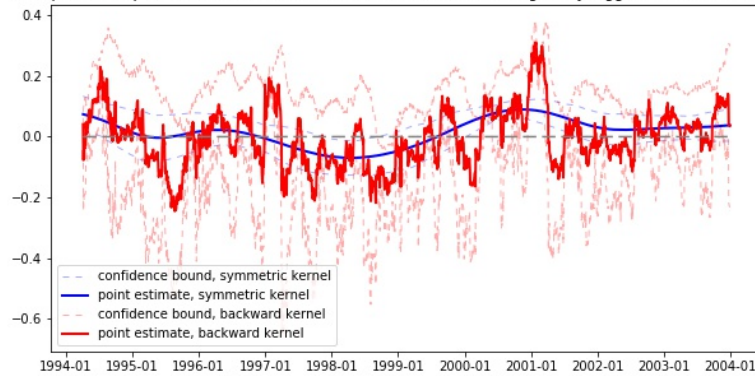
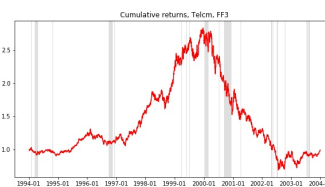Symmetric kernel   Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Telcm, FF3
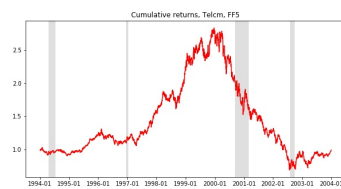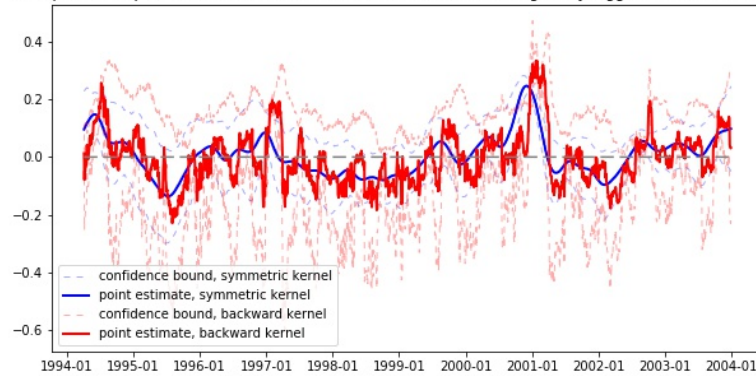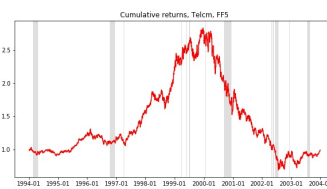

Symmetric kernel   Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Telcm, FF5
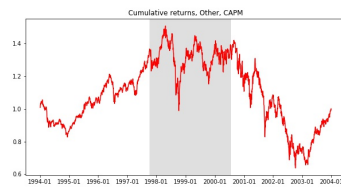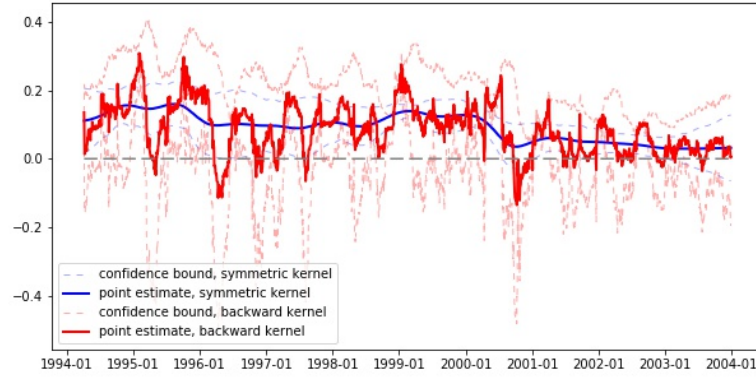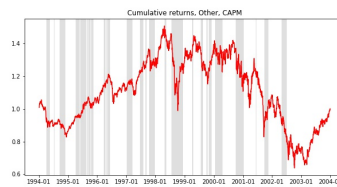
Symmetric kernel   Rear-facing kernel

12

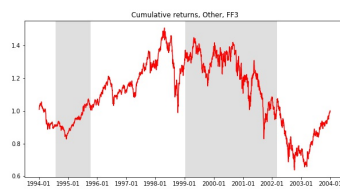Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Other, CAPM
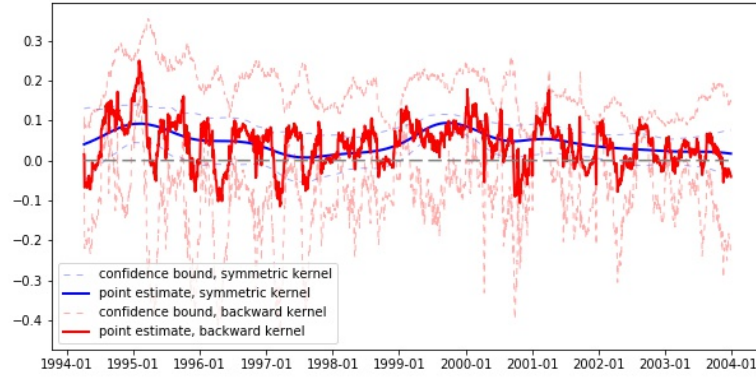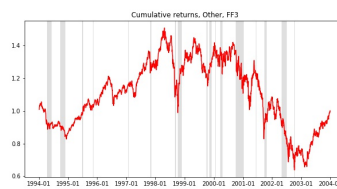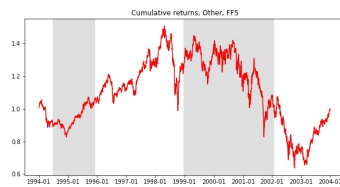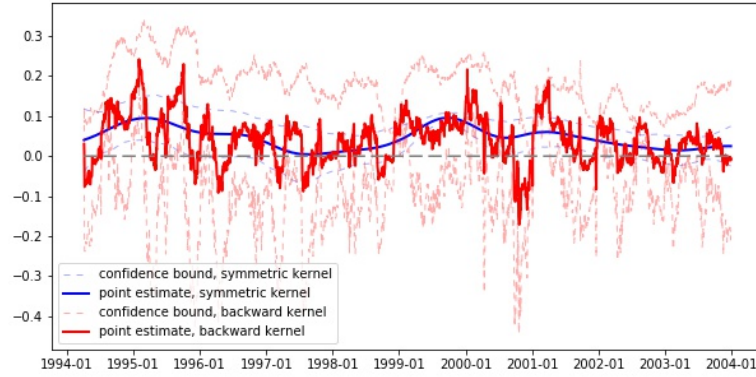
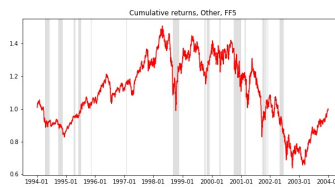Symmetric kernel

Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Other, FF3

Symmetric kernel   Rear-facing kernel

Comparison of pointwise confidence intervals for coefficient on single-day lagged returns, Other, FF5

Cumulative returns, Other, FF5

Symmetric kernel

Cumulative returns, Other, FF5

Rear-facing kernel