Results of 1 month lag regression United States Texas California Ohio Florida Oregon Wisconsin Georgia Washington Colorado Alabama Mississippi Oklahoma Indiana Illinois Kansas Missouri Louisiana Arkansas North Carolina New Jersey Michigan Nebraska Kentucky New Hampshire Connecticut Iowa Massachusetts Arizona Virginia Tennessee Idaho New York Rhode Island Utah Maryland Nevada Minnesota Pennsylvania Montana New Mexico South Dakota Delaware West Virginia North Dakota South Carolina Wyoming Alaska Vermont Maine

Note: Solid error bars represent significance at 10.00% confidence level; dashed error bars denote results that are not statistically significant. Regression includes quarterly dummies.

0.04

Coefficient

0.06

0.08

0.02

0.00