Results of 1 month lag regression United States New York Iowa Washington Massachusetts Illinois Wisconsin California New Jersey Oregon Ohio Utah Indiana Delaware Colorado Virginia Connecticut Michigan Tennessee Nebraska Kentucky Arkansas Montana Alaska Louisiana Georgia South Carolina Arizona Idaho Pennsylvania North Carolina Missouri Minnesota Florida Kansas Texas

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.

0.002

Coefficient

0.004

0.006

0.000

-0.004

-0.002