PanelReg\_1

|  |  |
| --- | --- |
|  | (1) |
|  | idx\_pct\_change |
| ind\_avg\_sentiment | 10.7685\*\*\* |
|  | (4.4789) |
| ind\_sentiment\_std | -5.8340\* |
|  | (-1.8558) |
| ind\_avg\_turnover | -0.3981 |
|  | (-1.1456) |
| ind\_total\_volume | -0.0000 |
|  | (-1.3731) |
| ind\_total\_amount | 0.0000\*\*\* |
|  | (2.9793) |
| stock\_count | -1.2356\* |
|  | (-1.8324) |
| sentiment\_dispersion | 0.0103\*\* |
|  | (2.2384) |
| idx\_close | 0.0007 |
|  | (0.7717) |
| idx\_volume | 0.0517\* |
|  | (1.6998) |
| idx\_amount | -0.0019 |
|  | (-1.2930) |
| \_cons | 12.1353 |
|  | (1.2039) |
| N | 144 |
| R2 | 0.707 |
| F | 9.760 |
| \*\*\*p<0.01，\*\*p<0.05，\*p<0.10 | |