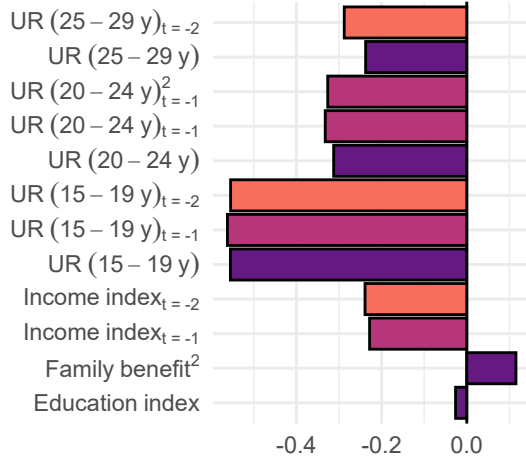
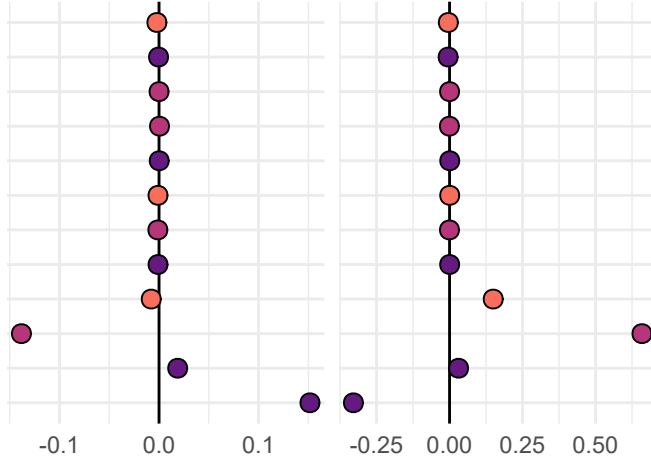


Term

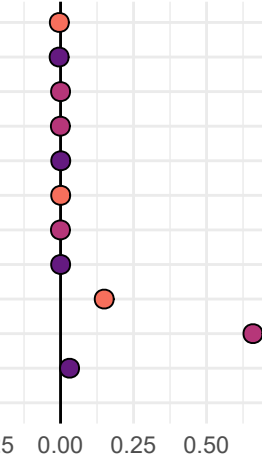
Correlation coefficient



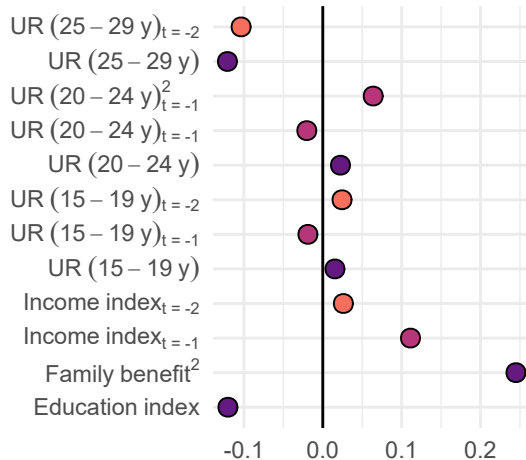
Coefficient in lasso regression



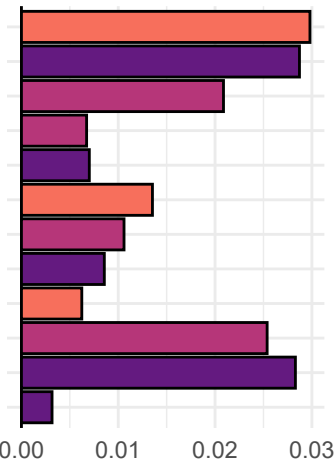
Coefficient in OLS



Standardized coefficient



Contribution to R-squared



Lag 0 1 2