

Coefficients and P-values for Each Index								
Covid 19	370.916	-1020.692	-324.628	-39.390	0.000	0.001	0.000	0.002
Dotcom bubble burst	-514.546	-1999.280	-188.700	-10.816	0.000	0.000	0.000	0.134
artz and Agenda2010	-62.224	-793.484	-186.426	-22.784	0.556	0.037	0.024	0.168
Konjunkturpaket I	-497.888	-1545.923	-227.561	-26.753	0.001	0.006	0.062	0.272
Konjunkturpaket II	-0.279	37.028	-51.522	-44.283	0.999	0.950	0.689	0.086
stimulus policy Covid	1156.917	3150.115	1013.553	114.879	0.000	0.000	0.000	0.000
Subprime crises	-129.939	-1434.163	-461.426	-74.402	0.073	0.000	0.000	0.000
const	1182.881	4493.062	703.964	179.805	0.000	0.000	0.000	0.000
	Financials	Industrials	Technology	Telecom	Financials	Industrials	Technology	Telecom