

Coefficients and P-values for Each Index

Covid 19	-177.129	-213.011	-345.724	-37.244	0.000	0.009	0.000	0.621
Dotcom bubble burst	-96.887	-750.458	1036.810	1260.572	0.000	0.000	0.000	0.000
LCME	-235.303	-1055.287	-281.546	197.151	0.000	0.000	0.000	0.002
Stimulus policy 2009	-212.980	-641.560	-538.949	39.681	0.000	0.000	0.000	0.403
Stimulus policy Covid	-5.577	728.239	802.004	-92.869	0.790	0.000	0.000	0.077
Subprime crises	19.299	-456.407	-437.786	242.464	0.424	0.000	0.000	0.000
const	823.863	1552.859	1065.182	773.711	0.000	0.000	0.000	0.000
	Financials	Industrials	Technology	Telecom	Financials	Industrials	Technology	Telecom