Coefficients and P-values for Each Index

	Financials	Industrials	Technology	t_Telecom	Financials	ndustrials	echnology	g_Telecom
Covid 19	-49.710	-165.142	141.174	-8.163	0.167	0.001	0.001	0.607
Dotcom bubble burst	219.317	-17.810	639.269	-0.342	0.000	0.606	0.000	0.976
Stimulus policy 2001	-366.337	-619.742	-370.461	-62.405	0.000	0.000	0.000	0.000
Stimulus policy 2009	-276.623	-285.447	-325.457	-182.448	0.000	0.000	0.000	0.000
Stimulus policy Covid	568.349	564.322	488.201	159.738	0.000	0.000	0.000	0.000
Subprime crises	-69.573	-31.518	-174.154	-167.246	0.034	0.471	0.000	0.000
const	853.648	1078.155	647.845	776.309	0.000	0.000	0.000	0.000