Coefficients and P-values for Each Index

	Financials	Industrials	Technology	_Telecom	Financials	Industrials	Technology	_Telecom
Covid 19	-172.579	-191.829	-337.377	-41.932	0.000	0.029	0.000	0.507
Dotcom bubble burst	-33.344	-579.535	1661.233	1789.392	0.096	0.000	0.000	0.000
LCME	-218.631	-983.321	-228.046	201.875	0.000	0.000	0.001	0.000
Stimulus policy 2009	-226.231	-642.274	-557.080	46.934	0.000	0.000	0.000	0.389
Stimulus policy Covid	11.227	806.467	832.829	-110.182	0.601	0.000	0.000	0.012
Subprime crises	-1.058	-417.645	-426.337	195.353	0.968	0.000	0.000	0.000
const	805.363	1466.733	1031.245	792.772	0.000	0.000	0.000	0.000