

Coefficients and P-values for Each Index								
Covid 19	381.428	-982.831	-318.667	-37.989	0.000	0.001	0.000	0.003
Dotcom bubble burst	-316.909	-1476.585	-60.188	40.864	0.000	0.000	0.172	0.000
artz and Agenda2010	-63.093	-789.612	-184.870	-22.446	0.565	0.045	0.027	0.172
Konjunkturpaket I	-445.747	-1402.575	-210.997	-22.685	0.006	0.017	0.090	0.353
Konjunkturpaket II	-5.195	58.937	-42.717	-42.368	0.976	0.924	0.745	0.100
stimulus policy Covid	1200.417	3306.789	1038.223	120.679	0.000	0.000	0.000	0.000
Subprime crises	-137.520	-1400.378	-447.848	-71.449	0.088	0.000	0.000	0.000
const	1136.256	4325.133	677.521	173.588	0.000	0.000	0.000	0.000
	Financials	Industrials	Technology	Telecom	Financials	Industrials	Technology	Telecom