macro\_ff\_Mkt.RF.ind bm ind dolvol.macro ff RMW ind\_turn.macro\_ff\_SMB ind\_indmom.macro\_ff\_SMB ind\_salerec.macro\_ff\_SMB ind\_depr.macro\_ff\_RMW ind\_herf.macro\_ff\_RMW ind mom6m.macro ntisind\_quick.macro\_ff\_RMW ind\_ps.macro\_ff\_RMW ind\_mom12m.macro\_dp ind\_herf.macro\_ff\_SMB ind\_retvol.macro\_bm ind beta1.macro ff RMWind mom6m.macro ff SMBind\_lev.macro\_ff\_RMW ind salecash.macro ff RMWind\_mve\_ia.macro\_ff\_CMA macro ff Mkt.RF.ind salecash ind bm.macro svarind nincr.macro ff HMLind\_salerec.macro\_ff\_RMW ind\_chcsho.macro\_ntis ind\_maxret.macro\_ff\_SMB ind mom1m.macro ff RMW-

## 0.00100 0.00075 0.00050 0.00025 0.00000

model