

MLJournalPaper

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1 Introduction

	Model 1	Model 2	Model 3	Model 4	Model 5	Model 6	Model 7	Model 8	Model 9	Model 10	Model 11	Model 12
(Intercept)	2.00*** (0.52)	2.68*** (0.69)	3.85*** (0.78)	4.53*** (0.88)	4.83*** (0.92)	6.27*** (0.95)	6.77*** (1.09)	10.94*** (1.62)	17.48*** (1.83)	21.78*** (1.91)	27.40*** (2.04)	32.50*** (1.93)
DOWMonday	0.50 (0.52)	0.98 (0.69)	−0.13 (0.79)	0.97 (0.88)	1.72 (0.91)	1.21 (0.97)	1.98 (1.11)	7.43*** (1.63)	8.55*** (1.97)	10.41*** (2.13)	12.92*** (2.39)	12.19*** (2.52)
DOWTuesday	−0.15 (0.55)	1.04 (0.72)	−0.42 (0.81)	−1.65 (0.90)	−1.48 (0.95)	−2.40* (1.00)	−1.57 (1.14)	2.65 (1.71)	2.90 (2.06)	4.68* (2.24)	3.94 (2.53)	3.24 (2.67)
DOWWednesday	−0.52 (0.50)	0.11 (0.66)	0.66 (0.76)	−0.47 (0.85)	−0.98 (0.88)	−1.72 (0.93)	−1.62 (1.07)	1.53 (1.62)	1.76 (1.95)	2.64 (2.13)	2.93 (2.41)	2.19 (2.53)
DOWThursday	1.04* (0.49)	1.70** (0.65)	2.07** (0.74)	2.35** (0.84)	2.07* (0.88)	0.99 (0.92)	1.19 (1.05)	3.29* (1.60)	2.75 (1.93)	2.96 (2.11)	4.26 (2.38)	3.46 (2.50)
DOWFriday	1.06* (0.52)	2.80*** (0.67)	3.09*** (0.77)	3.70*** (0.87)	4.44*** (0.90)	3.40*** (0.94)	2.93** (1.08)	4.48** (1.65)	2.80 (1.98)	2.56 (2.16)	3.09 (2.45)	3.09 (2.58)
DOWSaturday	1.43** (0.50)	2.59*** (0.66)	3.27*** (0.76)	4.20*** (0.85)	4.77*** (0.88)	4.27*** (0.94)	4.10*** (1.08)	4.41** (1.64)	1.74 (1.96)	0.99 (2.14)	0.61 (2.42)	−0.60 (2.55)
ROH1	1.17*** (0.08)											
ROH2	−0.07 (0.13)	1.24*** (0.13)										
ROH3	−0.13 (0.14)	−0.12 (0.18)	1.21*** (0.14)									
ROH4	0.01 (0.14)	−0.33 (0.18)	−0.30 (0.21)	0.93*** (0.17)								
ROH5	−0.02 (0.15)	0.18 (0.21)	−0.00 (0.24)	−0.01 (0.27)	1.12*** (0.18)							
ROH6	0.33* (0.15)	0.39 (0.20)	0.50* (0.23)	0.50 (0.26)	0.34 (0.27)	1.70*** (0.18)						
ROH7	−0.28** (0.10)	−0.29* (0.14)	−0.28 (0.16)	−0.22 (0.18)	−0.22 (0.19)	−0.42* (0.19)	1.36*** (0.07)					
ROH14	0.01 (0.05)	−0.04 (0.07)	−0.14 (0.08)	−0.15 (0.09)	−0.20* (0.09)	−0.23* (0.10)	−0.15 (0.11)	1.40*** (0.12)				
ROH21	0.03 (0.05)	0.00 (0.07)	0.06 (0.08)	−0.01 (0.09)	0.02 (0.10)	0.03 (0.10)	−0.15 (0.12)	−0.32 (0.18)	1.11*** (0.15)			
ROH30	−0.08 (0.05)	−0.06 (0.06)	−0.11 (0.07)	−0.11 (0.08)	−0.13 (0.08)	−0.12 (0.09)	−0.10 (0.10)	−0.04 (0.15)	−0.10 (0.19)	1.05*** (0.12)		
ROH60	−0.01 (0.06)	−0.02 (0.08)	0.04 (0.09)	0.04 (0.11)	0.03 (0.11)	−0.04 (0.12)	−0.00 (0.13)	0.10 (0.21)	0.17 (0.25)	0.08 (0.27)	1.45*** (0.25)	
ROH90	0.03 (0.06)	0.03 (0.08)	0.05 (0.10)	0.04 (0.11)	0.06 (0.11)	0.12 (0.12)	0.06 (0.14)	−0.18 (0.21)	−0.16 (0.25)	−0.08 (0.28)	−0.24 (0.31)	1.31*** (0.17)
R ²	0.97	0.95	0.94	0.92	0.91	0.90	0.87	0.70	0.56	0.47	0.32	0.24
Adj. R ²	0.97	0.95	0.94	0.92	0.91	0.90	0.86	0.68	0.54	0.45	0.30	0.22
Num. obs.	296	296	296	296	296	296	296	296	296	296	296	296
RMSE	2.22	2.96	3.42	3.84	4.04	4.30	4.95	7.55	9.10	9.95	11.26	11.87

*** $p < 0.001$, ** $p < 0.01$, * $p < 0.05$

Table 1: Statistical models