Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_return\_1 | std\_return\_1 | std\_return\_1 | std\_return\_1 |
| std\_LTG | -0.1866 | -0.2907\*\* | -0.3621\*\*\* | -0.3440\*\* |
|  | (0.1280) | (0.1412) | (0.1284) | (0.1366) |
| std\_dp | 0.2920\*\*\* |  |  |  |
|  | (0.1103) |  |  |  |
| std\_pe |  | -0.2187 |  |  |
|  |  | (0.1431) |  |  |
| std\_SVIX |  |  | 0.1572 |  |
|  |  |  | (0.1271) |  |
| std\_e\_1\_e\_0 |  |  |  | -0.0094 |
|  |  |  |  | (0.0933) |
| N | 409 | 409 | 193 | 409 |
| Adj. R2 | 15% | 13% | 12% | 9% |