Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_return\_1\_3 | std\_return\_1\_3 | std\_return\_1\_3 | std\_return\_1\_3 |
| std\_LTG | -0.3348\*\*\* | -0.4855\*\*\* | -0.5317\*\*\* | -0.5333\*\*\* |
|  | (0.1186) | (0.1297) | (0.1461) | (0.1391) |
| std\_dp | 0.3759\*\*\* |  |  |  |
|  | (0.1101) |  |  |  |
| std\_pe |  | -0.2106\* |  |  |
|  |  | (0.1192) |  |  |
| std\_SVIX |  |  | 0.1967 |  |
|  |  |  | (0.2071) |  |
| std\_e\_1\_e\_0 |  |  |  | 0.0097 |
|  |  |  |  | (0.1038) |
| N | 409 | 409 | 193 | 409 |
| Adj. R2 | 34% | 27% | 27% | 22% |