Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_return\_1\_5 | std\_return\_1\_5 | std\_return\_1\_5 | std\_return\_1\_5 |
| std\_LTG | -0.3233\*\*\* | -0.5291\*\*\* | -0.5238\*\*\* | -0.5718\*\*\* |
|  | (0.0905) | (0.0980) | (0.1128) | (0.1021) |
| std\_dp | 0.4784\*\*\* |  |  |  |
|  | (0.1099) |  |  |  |
| std\_pe |  | -0.2088 |  |  |
|  |  | (0.1453) |  |  |
| std\_SVIX |  |  | 0.2767 |  |
|  |  |  | (0.2231) |  |
| std\_e\_1\_e\_0 |  |  |  | 0.0344 |
|  |  |  |  | (0.1011) |
| N | 409 | 409 | 193 | 409 |
| Adj. R2 | 48% | 32% | 38% | 28% |