Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_return\_1 | std\_return\_1 | std\_return\_1 | std\_return\_1 |
| std\_LTG | -0.3892\*\*\* | -0.3890\*\*\* | -0.3678\*\*\* | -0.3411\*\* |
|  | (0.1433) | (0.1456) | (0.1366) | (0.1320) |
| std\_term\_spread | -0.0992 |  |  |  |
|  | (0.0963) |  |  |  |
| std\_credit\_spread |  | -0.1383 |  |  |
|  |  | (0.1503) |  |  |
| std\_uncertainty |  |  | 0.0214 |  |
|  |  |  | (0.1161) |  |
| std\_inflation |  |  |  | 0.1956\* |
|  |  |  |  | (0.1104) |
| N | 409 | 409 | 372 | 409 |
| Adj. R2 | 9% | 10% | 11% | 12% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | |