Regression Table

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  | std\_delta\_LTG | std\_delta\_LTG | std\_delta\_LTG |
| std\_lag\_LTG | -0.3708\*\* | -0.5078\*\*\* | -0.1082 |
|  | (0.1753) | (0.1614) | (0.2106) |
| std\_e\_cae | 0.2515\*\*\* | 0.2029\*\*\* | 0.3589\*\*\* |
|  | (0.0741) | (0.0771) | (0.1049) |
| std\_dp |  | -0.3505\*\*\* |  |
|  |  | (0.1171) |  |
| std\_SVIX |  |  | -0.0623 |
|  |  |  | (0.1330) |
| N | 457 | 457 | 193 |
| Adj. R2 |  |  |  |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | |