Regression Table

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  | std\_delta\_LTG | std\_delta\_LTG | std\_delta\_LTG |
| std\_lag\_LTG | -0.3828\*\* | -0.6862\*\*\* | -0.1323 |
|  | (0.1776) | (0.1642) | (0.2159) |
| std\_e\_cae | 0.1847 | -0.0391 | 0.3987\*\*\* |
|  | (0.1280) | (0.1185) | (0.1281) |
| X |  | -0.8553\*\*\* | -0.1596 |
|  |  | (0.2677) | (0.1114) |
| N | 358 | 358 | 193 |
| Adj. R2 | 18% | 32% | 33% |
| X |  | std\_dp | std\_SVIX |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | |