Regression Table

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  | std\_delta\_LTG | std\_delta\_LTG | std\_delta\_LTG |
| std\_lag\_LTG | -0.4184\*\*\* | -0.5426\*\*\* | -0.3068\* |
|  | (0.1604) | (0.1469) | (0.1659) |
| std\_e\_cae | 0.2461\*\*\* | 0.1857\*\* | 0.3540\*\*\* |
|  | (0.0813) | (0.0845) | (0.0726) |
| std\_dp |  | -0.3446\*\*\* |  |
|  |  | (0.1167) |  |
| std\_SVIX |  |  | 0.0824 |
|  |  |  | (0.1944) |
| N | 457 | 457 | 193 |
| Adj. R2 | 21% | 29% | 35% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | |