Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_forecast\_error | std\_return\_1 | std\_return\_1 | std\_return\_1 |
| std\_delta\_LTG | -0.6986\*\*\* | -0.1512 |  |  |
|  | (0.1411) | (0.1798) |  |  |
| std\_lag\_LTG | -0.0344 | -0.4172\*\*\* |  |  |
|  | (0.1137) | (0.1198) |  |  |
| predicted\_forecast\_error |  |  | 0.0264 | -0.1417 |
|  |  |  | (0.3942) | (0.3165) |
| std\_dp |  |  |  | 0.3453\*\* |
|  |  |  |  | (0.1347) |
| N | 397 | 397 | 397 | 397 |
| Adj. R2 | 21% | 13% | 0% | 10% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | |