Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_forecast\_error | std\_return\_1 | std\_return\_1 | std\_return\_1 |
| std\_delta\_LTG | -0.7767\*\*\* | -0.1512 |  |  |
|  | (0.1146) | (0.1798) |  |  |
| std\_lag\_LTG | -0.2276\* | -0.4172\*\*\* |  |  |
|  | (0.1320) | (0.1198) |  |  |
| predicted\_forecast\_error |  |  | 0.2718 | 0.0272 |
|  |  |  | (0.3028) | (0.2921) |
| std\_dp |  |  |  | 0.3242\*\* |
|  |  |  |  | (0.1422) |
| N | 397 | 397 | 397 | 397 |
| Adj. R2 | 25% | 13% | 2% | 10% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | |