Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_forecast\_error | std\_return\_1\_3 | std\_return\_1\_3 | std\_return\_1\_3 |
| std\_delta\_LTG | -0.7767\*\*\* | -0.4431\*\* |  |  |
|  | (0.1146) | (0.1785) |  |  |
| std\_lag\_LTG | -0.2276\* | -0.5599\*\*\* |  |  |
|  | (0.1320) | (0.1152) |  |  |
| predicted\_forecast\_error |  |  | 0.6594\*\* | 0.3034 |
|  |  |  | (0.2987) | (0.2382) |
| std\_dp |  |  |  | 0.4719\*\*\* |
|  |  |  |  | (0.1317) |
| N | 397 | 397 | 397 | 397 |
| Adj. R2 | 25% | 25% | 10% | 28% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | |