Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_forecast\_error | std\_return\_1\_3 | std\_return\_1\_3 | std\_return\_1\_3 |
| std\_delta\_LTG | -0.6986\*\*\* | -0.4431\*\* |  |  |
|  | (0.1411) | (0.1785) |  |  |
| std\_lag\_LTG | -0.0344 | -0.5599\*\*\* |  |  |
|  | (0.1137) | (0.1152) |  |  |
| predicted\_forecast\_error |  |  | 0.3847 | 0.1322 |
|  |  |  | (0.3668) | (0.2557) |
| std\_dp |  |  |  | 0.5186\*\*\* |
|  |  |  |  | (0.1475) |
| N | 397 | 397 | 397 | 397 |
| Adj. R2 | 21% | 25% | 3% | 26% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | |