Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_forecast\_error | std\_return\_1\_5 | std\_return\_1\_5 | std\_return\_1\_5 |
| std\_delta\_LTG | -0.6986\*\*\* | -0.5432\*\*\* |  |  |
|  | (0.1411) | (0.0997) |  |  |
| std\_lag\_LTG | -0.0344 | -0.5905\*\*\* |  |  |
|  | (0.1137) | (0.0821) |  |  |
| predicted\_forecast\_error |  |  | 0.5160\*\* | 0.2209 |
|  |  |  | (0.2569) | (0.1801) |
| std\_dp |  |  |  | 0.6061\*\*\* |
|  |  |  |  | (0.1398) |
| N | 397 | 397 | 397 | 397 |
| Adj. R2 | 21% | 32% | 6% | 40% |
| Montiel-Pflueger F-stat |  |  | 59.5 |  |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | |