Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_forecast\_error | std\_return\_1\_5 | std\_return\_1\_5 | std\_return\_1\_5 |
| std\_delta\_LTG | -0.7767\*\*\* | -0.5432\*\*\* |  |  |
|  | (0.1146) | (0.0997) |  |  |
| std\_lag\_LTG | -0.2276\* | -0.5905\*\*\* |  |  |
|  | (0.1320) | (0.0821) |  |  |
| predicted\_forecast\_error |  |  | 0.7885\*\*\* | 0.3691\*\* |
|  |  |  | (0.1799) | (0.1515) |
| std\_dp |  |  |  | 0.5559\*\*\* |
|  |  |  |  | (0.1342) |
| N | 397 | 397 | 397 | 397 |
| Adj. R2 | 25% | 32% | 16% | 42% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | |