Regression Table

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) | (5) | (6) |
|  | std\_return\_1 | residual\_return\_1 | std\_return\_1\_3 | residual\_return\_1\_3 | std\_return\_1\_5 | residual\_return\_1\_5 |
| std\_dp | 0.3673\*\*\* | 0.2994\*\*\* | 0.5110\*\*\* | 0.2238\*\*\* | 0.6089\*\*\* | 0.1447 |
|  | (0.1183) | (0.0972) | (0.1439) | (0.0823) | (0.1262) | (0.1044) |
| N | 409 | 361 | 409 | 361 | 409 | 361 |
| Adj. R2 | 14% | 9% | 27% | 10% | 41% | 8% |
| \*: p < 0.1 \*\*: p < 0.05 \*\*\*: p < 0.01 | | | | | | |