

# CGR Brennan World on World OLS Regressions: All Asset Class Average

```
# All assets together
```

```
lm_est(Form_world_all, data_world_ols_all)
```

Call:

```
lm(formula = form, data = data_ols, na.action = na.omit)
```

Residuals:

	Min	1Q	Median	3Q	Max
	-7.7952	-1.1759	0.4142	1.6671	4.6528

Coefficients:

	Estimate	Std. Error	t value	Pr(> t )
(Intercept)	95.7178	4.5992	20.812	2.30e-11 ***
TED	-6.1302	3.7983	-1.614	0.13054
VIX	0.1386	0.1682	0.824	0.42505
SENT	-1.3540	1.5700	-0.862	0.40406
FEDFUNDS	0.3763	0.6821	0.552	0.59049
INTERNET	-1.1078	0.1520	-7.286	6.13e-06 ***
ERM	-15.5081	3.7908	-4.091	0.00127 **
Euro	-2.7650	3.7234	-0.743	0.47093

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Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 3.399 on 13 degrees of freedom  
(6 observations deleted due to missingness)

Multiple R-squared: 0.943, Adjusted R-squared: 0.9124

F-statistic: 30.74 on 7 and 13 DF, p-value: 4.195e-07