

Table 7 OLS Regressions: Change on change
and level on lag regressions

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#####
# All assets change on change #
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lm_world_all_change # Diff of LHS regressed on diff of RHS
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Call:

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

Residuals:

Min	1Q	Median	3Q	Max
-14.441	-2.046	1.020	2.592	14.891

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.29906	2.85114	-0.105	0.918
TED	-3.63641	6.73500	-0.540	0.598
VIX	0.05584	0.42790	0.131	0.898
SENT	-2.60079	3.24805	-0.801	0.437
FEDFUNDS	1.21143	1.36016	0.891	0.388
INTERNET	-0.79248	1.57947	-0.502	0.624

Residual standard error: 7.186 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.09223, Adjusted R-squared: -0.232

F-statistic: 0.2845 on 5 and 14 DF, p-value: 0.9139

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### Special 12 all assets change on change ###
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res_sp_12_change
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$Australia
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Call:

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

Residuals:

Min	1Q	Median	3Q	Max
-34.862	-3.551	1.866	6.225	20.263

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
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(Intercept)	-0.2860	5.9275	-0.048	0.962
TED	-12.2323	14.0021	-0.874	0.397
VIX	0.3783	0.8896	0.425	0.677
SENT	-3.0095	6.7527	-0.446	0.663
FEDFUNDS	1.8611	2.8278	0.658	0.521
INTERNET	-1.3559	3.2837	-0.413	0.686

Residual standard error: 14.94 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.07355, Adjusted R-squared: -0.2573

F-statistic: 0.2223 on 5 and 14 DF, p-value: 0.9469

\$Belgium

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-26.123	-5.136	1.872	3.220	30.274

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	0.2744	5.1034	0.054	0.958
TED	-0.6788	12.0553	-0.056	0.956
VIX	0.3871	0.7659	0.505	0.621
SENT	0.9170	5.8138	0.158	0.877
FEDFUNDS	2.5433	2.4346	1.045	0.314
INTERNET	-1.8830	2.8272	-0.666	0.516

Residual standard error: 12.86 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.1392, Adjusted R-squared: -0.1683

F-statistic: 0.4526 on 5 and 14 DF, p-value: 0.8046

\$Canada

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-9.0705	-2.2840	-0.1731	2.3766	9.4011

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
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(Intercept)	1.1580	2.0391	0.568	0.5791
TED	-7.9384	4.8168	-1.648	0.1216
VIX	-0.2220	0.3060	-0.726	0.4801
SENT	-2.2143	2.3230	-0.953	0.3566
FEDFUNDS	1.6286	0.9728	1.674	0.1163
INTERNET	-2.3893	1.1296	-2.115	0.0528 .

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

Residual standard error: 5.139 on 14 degrees of freedom
 (6 observations deleted due to missingness)
 Multiple R-squared: 0.5106, Adjusted R-squared: 0.3358
 F-statistic: 2.922 on 5 and 14 DF, p-value: 0.05192

\$France

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

Residuals:

Min	1Q	Median	3Q	Max
-27.793	-2.768	1.718	3.704	26.160

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.28705	4.66334	-0.062	0.952
TED	-1.02303	11.01580	-0.093	0.927
VIX	0.01048	0.69988	0.015	0.988
SENT	-2.95786	5.31252	-0.557	0.586
FEDFUNDS	2.19719	2.22469	0.988	0.340
INTERNET	-1.60305	2.58338	-0.621	0.545

Residual standard error: 11.75 on 14 degrees of freedom
 (6 observations deleted due to missingness)
 Multiple R-squared: 0.1042, Adjusted R-squared: -0.2157
 F-statistic: 0.3258 on 5 and 14 DF, p-value: 0.8891

\$Germany

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

Residuals:

Min	1Q	Median	3Q	Max
-26.762	-2.553	1.345	3.545	29.019

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.6443	4.9750	-0.130	0.899
TED	2.2159	11.7521	0.189	0.853
VIX	0.1256	0.7467	0.168	0.869
SENT	-5.6801	5.6676	-1.002	0.333
FEDFUNDS	2.1502	2.3734	0.906	0.380
INTERNET	-0.4040	2.7561	-0.147	0.886

Residual standard error: 12.54 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.1176, Adjusted R-squared: -0.1976

F-statistic: 0.3731 on 5 and 14 DF, p-value: 0.8587

\$Italy

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-24.536	-7.923	0.742	4.567	33.572

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.90576	5.21565	-0.174	0.865
TED	3.98353	12.32049	0.323	0.751
VIX	0.06515	0.78277	0.083	0.935
SENT	-0.70646	5.94173	-0.119	0.907
FEDFUNDS	1.65150	2.48818	0.664	0.518
INTERNET	-1.09714	2.88935	-0.380	0.710

Residual standard error: 13.14 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.07903, Adjusted R-squared: -0.2499

F-statistic: 0.2403 on 5 and 14 DF, p-value: 0.9379

\$Japan

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-11.3889	-5.4778	0.1835	4.4761	16.0121

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.8541	3.1600	-0.270	0.79088
TED	-22.5230	7.4646	-3.017	0.00923 **
VIX	0.7291	0.4743	1.537	0.14651
SENT	-2.2697	3.5999	-0.630	0.53853
FEDFUNDS	2.6428	1.5075	1.753	0.10145
INTERNET	0.7671	1.7506	0.438	0.66791

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

Residual standard error: 7.964 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.4203, Adjusted R-squared: 0.2133

F-statistic: 2.03 on 5 and 14 DF, p-value: 0.1363

\$Netherlands

Call:

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

Residuals:

Min	1Q	Median	3Q	Max
-29.062	-2.056	2.184	4.385	28.863

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.4147	5.2874	-0.078	0.939
TED	1.7296	12.4899	0.138	0.892
VIX	0.1252	0.7935	0.158	0.877
SENT	-4.3058	6.0234	-0.715	0.486
FEDFUNDS	2.7565	2.5224	1.093	0.293
INTERNET	-1.1973	2.9291	-0.409	0.689

Residual standard error: 13.33 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.1248, Adjusted R-squared: -0.1878

F-statistic: 0.3992 on 5 and 14 DF, p-value: 0.8413

\$`New Zealand`

Call:

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

Residuals:

Min	1Q	Median	3Q	Max
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-23.022 -5.143 3.579 8.403 19.190

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	1.4486	5.6919	0.254	0.803
TED	-17.7033	13.4454	-1.317	0.209
VIX	0.0076	0.8542	0.009	0.993
SENT	-4.8921	6.4842	-0.754	0.463
FEDFUNDS	3.1888	2.7154	1.174	0.260
INTERNET	-2.0839	3.1532	-0.661	0.519

Residual standard error: 14.35 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.2218, Adjusted R-squared: -0.0561

F-statistic: 0.7982 on 5 and 14 DF, p-value: 0.569

\$`South Africa`

Call:

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

Residuals:

Min	1Q	Median	3Q	Max
-23.408	-4.496	2.419	4.684	18.563

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-1.14915	4.88302	-0.235	0.817
TED	-8.38984	11.53473	-0.727	0.479
VIX	0.07217	0.73285	0.098	0.923
SENT	-3.61278	5.56279	-0.649	0.527
FEDFUNDS	-0.61013	2.32949	-0.262	0.797
INTERNET	-1.23968	2.70508	-0.458	0.654

Residual standard error: 12.31 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.1241, Adjusted R-squared: -0.1887

F-statistic: 0.3968 on 5 and 14 DF, p-value: 0.8429

\$`United Kingdom`

Call:

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

Residuals:

Min	1Q	Median	3Q	Max
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-25.214 -2.864 1.520 3.644 27.003

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-1.26750	4.55444	-0.278	0.785
TED	0.87403	10.75855	0.081	0.936
VIX	-0.03738	0.68353	-0.055	0.957
SENT	-0.79341	5.18846	-0.153	0.881
FEDFUNDS	1.86112	2.17274	0.857	0.406
INTERNET	-0.70169	2.52305	-0.278	0.785

Residual standard error: 11.48 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.0823, Adjusted R-squared: -0.2454

F-statistic: 0.2511 on 5 and 14 DF, p-value: 0.9323

\$`United States`

Call:

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

Residuals:

Min	1Q	Median	3Q	Max
-9.313	-2.495	0.019	1.071	8.438

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	-0.5152	2.0774	-0.248	0.8077
TED	10.6760	4.9073	2.176	0.0472 *
VIX	-0.4081	0.3118	-1.309	0.2116
SENT	2.4299	2.3666	1.027	0.3220
FEDFUNDS	-1.2474	0.9911	-1.259	0.2288
INTERNET	-0.6686	1.1508	-0.581	0.5705

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

Residual standard error: 5.236 on 14 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.3185, Adjusted R-squared: 0.07516

F-statistic: 1.309 on 5 and 14 DF, p-value: 0.3156

#####

All assets level on lag

#####

lm_world_all_level_lag # Levels of LHS regressed on lags of RHS

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

Residuals:
    Min       1Q   Median       3Q      Max
-15.3012  -2.0524   0.3093   2.7377   6.5929

Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept) 100.17637    6.92450  14.467 3.23e-10 ***
TED          -0.71751    5.74706  -0.125 0.902301
VIX          -0.07506    0.25592  -0.293 0.773311
SENT         3.05620    2.59223   1.179 0.256768
FEDFUNDS     -0.72082    1.07678  -0.669 0.513398
INTERNET     -1.00636    0.20703  -4.861 0.000208 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 5.626 on 15 degrees of freedom
(6 observations deleted due to missingness)
Multiple R-squared:  0.7713,    Adjusted R-squared:  0.695
F-statistic: 10.12 on 5 and 15 DF,  p-value: 0.0002173

# Special 12 all assets level on lags
res_sp_12_level_lag

$Australia

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

Residuals:
    Min       1Q   Median       3Q      Max
-23.296  -3.200   3.017   4.857  16.916

Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept) 106.4594    13.0668   8.147 6.87e-07 ***
TED          -7.1841    10.8450  -0.662 0.51774
VIX          -0.1330    0.4829  -0.275 0.78674
SENT         1.1650    4.8917   0.238 0.81498
FEDFUNDS     -0.8131    2.0319  -0.400 0.69467
INTERNET     -1.5581    0.3907  -3.988 0.00119 **
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 10.62 on 15 degrees of freedom
(6 observations deleted due to missingness)

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Multiple R-squared: 0.7111, Adjusted R-squared: 0.6148
 F-statistic: 7.384 on 5 and 15 DF, p-value: 0.00113

\$Belgium

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-24.964	-3.674	2.071	4.483	10.336

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	81.1191	10.7131	7.572	1.68e-06 ***
TED	-8.1815	8.8915	-0.920	0.3721
VIX	0.8039	0.3959	2.030	0.0604 .
SENT	6.0212	4.0105	1.501	0.1540
FEDFUNDS	0.6918	1.6659	0.415	0.6838
INTERNET	-1.7314	0.3203	-5.406	7.29e-05 ***

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

Residual standard error: 8.704 on 15 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.8332, Adjusted R-squared: 0.7776

F-statistic: 14.99 on 5 and 15 DF, p-value: 2.246e-05

\$Canada

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-9.1256	-2.3145	-0.1266	2.5238	10.4108

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	104.2026	7.0294	14.824	2.29e-10 ***
TED	5.1570	5.8341	0.884	0.391
VIX	-0.3963	0.2598	-1.526	0.148
SENT	-0.9366	2.6315	-0.356	0.727
FEDFUNDS	-0.2497	1.0931	-0.228	0.822
INTERNET	-1.3521	0.2102	-6.434	1.13e-05 ***

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

Residual standard error: 5.711 on 15 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.8778, Adjusted R-squared: 0.837

F-statistic: 21.54 on 5 and 15 DF, p-value: 2.336e-06

\$France

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-25.416	-2.595	0.877	4.948	9.224

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	88.9661	10.6808	8.330	5.22e-07 ***
TED	-2.8960	8.8647	-0.327	0.748
VIX	0.2018	0.3947	0.511	0.617
SENT	5.1034	3.9984	1.276	0.221
FEDFUNDS	0.3059	1.6609	0.184	0.856
INTERNET	-1.7961	0.3193	-5.625	4.84e-05 ***

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

Residual standard error: 8.678 on 15 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.8439, Adjusted R-squared: 0.7919

F-statistic: 16.22 on 5 and 15 DF, p-value: 1.389e-05

\$Germany

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-26.5429	-2.2997	-0.2877	6.6800	10.3939

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	88.1337	11.2937	7.804	1.17e-06 ***
TED	-3.2273	9.3733	-0.344	0.73539
VIX	0.3814	0.4174	0.914	0.37529

SENT	4.4396	4.2279	1.050	0.31031
FEDFUNDS	-0.3959	1.7562	-0.225	0.82470
INTERNET	-1.2758	0.3377	-3.778	0.00182 **

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

Residual standard error: 9.176 on 15 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.6699, Adjusted R-squared: 0.5598

F-statistic: 6.087 on 5 and 15 DF, p-value: 0.002852

\$Italy

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-27.7046	-1.6080	0.9858	2.9707	13.9377

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	105.5717	12.2659	8.607	3.46e-07 ***
TED	7.9483	10.1802	0.781	0.44709
VIX	-0.1103	0.4533	-0.243	0.81100
SENT	10.0407	4.5918	2.187	0.04503 *
FEDFUNDS	-3.3725	1.9074	-1.768	0.09736 .
INTERNET	-1.9027	0.3667	-5.188	0.00011 ***

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

Residual standard error: 9.966 on 15 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.7433, Adjusted R-squared: 0.6578

F-statistic: 8.687 on 5 and 15 DF, p-value: 0.0004924

\$Japan

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-16.2244	-4.2739	0.7193	5.5707	11.8448

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	106.36113	9.98105	10.656	2.15e-08 ***
TED	-1.22144	8.28388	-0.147	0.8847
VIX	-0.02068	0.36888	-0.056	0.9560
SENT	3.58162	3.73647	0.959	0.3530
FEDFUNDS	-2.23577	1.55208	-1.441	0.1703
INTERNET	-0.68821	0.29841	-2.306	0.0358 *

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

Residual standard error: 8.11 on 15 degrees of freedom
(6 observations deleted due to missingness)
Multiple R-squared: 0.3427, Adjusted R-squared: 0.1235
F-statistic: 1.564 on 5 and 15 DF, p-value: 0.2298

\$Netherlands

Call:

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

Residuals:

Min	1Q	Median	3Q	Max
-29.0353	-3.1446	-0.3783	5.9577	13.6577

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	94.4145	12.7864	7.384	2.28e-06 ***
TED	3.1328	10.6122	0.295	0.772
VIX	0.3113	0.4726	0.659	0.520
SENT	9.3770	4.7867	1.959	0.069 .
FEDFUNDS	-2.2228	1.9883	-1.118	0.281
INTERNET	-2.1410	0.3823	-5.601	5.06e-05 ***

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

Residual standard error: 10.39 on 15 degrees of freedom
(6 observations deleted due to missingness)
Multiple R-squared: 0.791, Adjusted R-squared: 0.7213
F-statistic: 11.35 on 5 and 15 DF, p-value: 0.0001143

\$`New Zealand`

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-20.4026	-6.0936	-0.3598	6.0689	20.1063

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	105.3467	14.5629	7.234	2.91e-06 ***
TED	-3.4835	12.0867	-0.288	0.7771
VIX	-0.4925	0.5382	-0.915	0.3746
SENT	1.9454	5.4517	0.357	0.7262
FEDFUNDS	0.5521	2.2646	0.244	0.8107
INTERNET	-1.1848	0.4354	-2.721	0.0158 *

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

Residual standard error: 11.83 on 15 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.6421, Adjusted R-squared: 0.5228

F-statistic: 5.383 on 5 and 15 DF, p-value: 0.004958

\$`South Africa`

Call:

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

Residuals:

	Min	1Q	Median	3Q	Max
	-24.436	-5.996	1.510	6.260	13.468

Coefficients:

	Estimate	Std. Error	t value	Pr(> t)
(Intercept)	120.1283	13.1856	9.111	1.68e-07 ***
TED	-8.5250	10.9435	-0.779	0.448096
VIX	-0.4832	0.4873	-0.992	0.337119
SENT	3.6847	4.9361	0.746	0.466913
FEDFUNDS	-2.1174	2.0504	-1.033	0.318121
INTERNET	-1.6301	0.3942	-4.135	0.000882 ***

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

Residual standard error: 10.71 on 15 degrees of freedom

(6 observations deleted due to missingness)

Multiple R-squared: 0.7269, Adjusted R-squared: 0.6359

F-statistic: 7.986 on 5 and 15 DF, p-value: 0.0007618

\$`United Kingdom`

```

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

Residuals:
    Min       1Q   Median       3Q      Max
-22.3181  -3.0950   0.5967   3.1920  10.4267

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  91.9611     9.9029   9.286 1.31e-07 ***
TED           2.1363     8.2190   0.260  0.798
VIX           0.2133     0.3660   0.583  0.569
SENT          5.4649     3.7072   1.474  0.161
FEDFUNDS     -1.0042     1.5399  -0.652  0.524
INTERNET     -1.9051     0.2961  -6.435 1.12e-05 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 8.046 on 15 degrees of freedom
(6 observations deleted due to missingness)
Multiple R-squared:  0.8491,    Adjusted R-squared:  0.7989
F-statistic: 16.89 on 5 and 15 DF,  p-value: 1.085e-05

```

\$`United States`

```

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

Residuals:
    Min       1Q   Median       3Q      Max
-6.734 -2.411 -0.023  2.367  7.873

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 91.31665     5.08906  17.944 1.51e-11 ***
TED           0.01032     4.22372   0.002  0.9981
VIX          -0.19291     0.18808  -1.026  0.3213
SENT          0.16836     1.90512   0.088  0.9308
FEDFUNDS      1.60653     0.79136   2.030  0.0605 .
INTERNET     -0.16343     0.15215  -1.074  0.2997
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 4.135 on 15 degrees of freedom
(6 observations deleted due to missingness)
Multiple R-squared:  0.6755,    Adjusted R-squared:  0.5673
F-statistic: 6.244 on 5 and 15 DF,  p-value: 0.002536

```