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