# 滞后回归结果

|  |  |  |  |
| --- | --- | --- | --- |
|  | Lag1 | Lag2 | Lag3 |
| const | 0.005 | 0.005 | 0.005 |
|  | (0.004) | (0.004) | (0.004) |
| L1\_excess | 0.135\*\* |  |  |
|  | (0.058) |  |  |
| L2\_excess |  | 0.118\*\* |  |
|  |  | (0.058) |  |
| L3\_excess |  |  | 0.049 |
|  |  |  | (0.057) |
| N | 297 | 297 | 297 |
| R-squared | 0.018 | 0.014 | 0.002 |
| Adj. R-squared | 0.015 | 0.011 | -0.001 |