Component+Residual Plots (Model 1) Component+Residual(SKEW) Component+Residual(SKEW) Component+Residual(SKEW) 30 20 40 20 0 10 20 -20 0 0 9 -20 10 20 30 40 1000 0.2 0.3 0.4 500 2000 0.1 0.5 0 VIX_sq_lag1 VIX_lag1 RealizedVol_lag1 Component+Residual(SKEW) Component+Residual(SKEW) Component+Residual(SKEW) 30 30 8 20 20 20 10 10 10 0 -10 -10 -20 -0.15 -0.05 0.05 0.2 0.5 1.5 2.0 0.3 0.4 0.6 0.5 1.0 PC_Ratio_lag1 MarketReturn_lag1 Sentiment_lag1 Component+Residual(SKEW) 30 20 10 0 -10 -2 2 0 1 VIX_Sent_Interact_centered_lag1