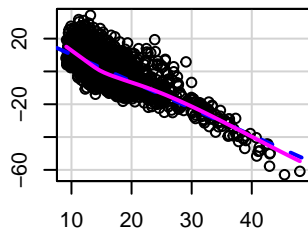


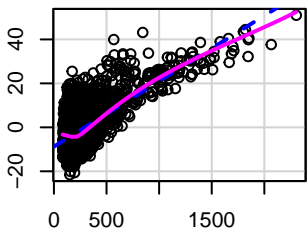
Component+Residual Plots (Model 1)

Component+Residual(SKE)



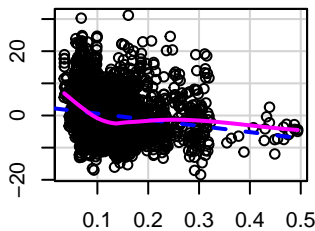
VIX_lag1

Component+Residual(SKE)



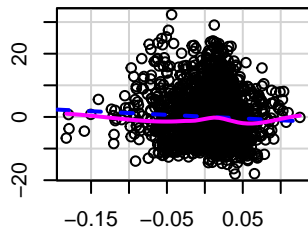
VIX_sq_lag1

Component+Residual(SKE)



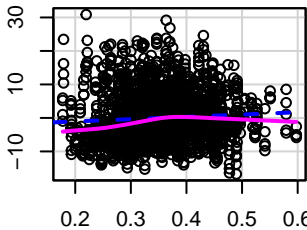
RealizedVol_lag1

Component+Residual(SKE)



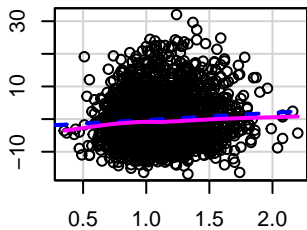
MarketReturn_lag1

Component+Residual(SKE)



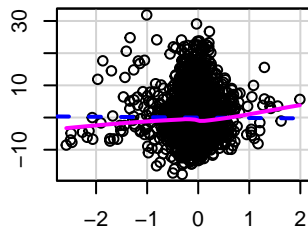
Sentiment_lag1

Component+Residual(SKE)



PC_Ratio_lag1

Component+Residual(SKE)



VIX_Sent_Interact_centered_lag1