Contemporaneous Regression

Table 1: Contemporaneous regression for the First period (17.8.2014-15.5.2016)

	Estimate	Std. Error	t value	Pr(>|t|)
(Intercept)	-0.6437	0.2450	-2.63	0.0102
‘log(svi)‘	-0.0220	0.0287	-0.77	0.4455
log_sp500_returns	0.3927	0.4298	0.91	0.3636
‘log(vix)‘	-0.0297	0.0408	-0.73	0.4683
‘log(volume)‘	0.0705	0.0212	3.32	0.0013
volatility	-0.0110	0.0225	-0.49	0.6276
‘log(epuix)‘	-0.0257	0.0313	-0.82	0.4131
Observations	90			
R^2	0.159			
Adjusted R^2	0.098			
Residual Std. Error	0.059 (df = 83)			
F Statistic	2.616** (df = 6; 83)			
Note:	**p<0.05			

Table 2: Contemporaneous regression for the Second period (15.5.2016- 1.1.2017)

	Estimate	Std. Error	t value	Pr(>|t|)
(Intercept)	-3.1131	1.0776	-2.89	0.0077
‘log(svi)‘	0.0824	0.0693	1.19	0.2452
log_sp500_returns	-0.2762	1.1862	-0.23	0.8177
‘log(vix)‘	0.0587	0.0889	0.66	0.5150
‘log(volume)‘	0.2341	0.0835	2.80	0.0095
volatility	-0.1045	0.0683	-1.53	0.1380
‘log(epuix)‘	-0.0232	0.0302	-0.77	0.4495
Observations	33			
R^2	0.293			
Adjusted R^2	0.130			
Residual Std. Error	0.053 (df = 26)			
F Statistic	1.796 (df = 6; 26)			
Note:	**p<0.05			

Table 3: Contemporaneous regression for the Third period (1.1.2017-3.6.2017)

	Estimate	Std. Error	t value	Pr(>|t|)
(Intercept)	0.7532	1.8001	0.42	0.6816
‘log(svi)‘	0.0830	0.0676	1.23	0.2383
log_sp500_returns	0.5986	3.0977	0.19	0.8494
‘log(vix)‘	-0.2154	0.2683	-0.80	0.4346
‘log(volume)‘	-0.0028	0.1551	-0.02	0.9857
volatility	-0.0603	0.0667	-0.90	0.3806
‘log(epuix)‘	-0.0738	0.1473	-0.50	0.6234
Observations	22			
R^2	0.498			
Adjusted R^2	0.298			
Residual Std. Error	0.073 (df = 15)			
F Statistic	2.484^{*} (df = 6; 15)			
Note:	*p<0.10			