

VARIABLES	(1) S-Big	(2) S-Small	(3) D-Big	(4) D-Small
R(-1)	-3.810*** (-32.58)	-1.018*** (-16.17)	1.241*** (24.82)	0.296*** (9.389)
R(-5, -2)	0.319*** (6.830)	0.00435 (0.136)	-0.0781*** (-3.522)	0.00684 (0.500)
R(-27, -6)	0.134*** (5.392)	0.0584*** (3.922)	-0.0742*** (-6.808)	-0.0218*** (-3.545)
R(-119, -28)	-0.00109 (-0.0954)	0.0242*** (3.887)	-0.0151** (-2.567)	-0.00947*** (-4.320)
nt = 2, 2	-0.155*** (-15.07)	-0.0417*** (-3.778)	0.0644*** (10.32)	0.00879*** (2.702)
nt = 3, 3	0.0156 (1.433)	0.0373*** (4.046)	0.0182*** (3.487)	0.00299 (1.026)
l1nt = 2, 2	-0.0561*** (-5.048)	0.00481 (0.448)	0.0402*** (7.553)	0.00652* (1.730)
l1nt = 3, 3	-0.0201** (-2.114)	0.0298*** (2.813)	0.0108** (2.391)	-0.00202 (-0.617)
l2nt = 2, 2	-0.0686*** (-5.501)	0.0137 (1.425)	0.0335*** (5.981)	0.00261 (0.736)
l2nt = 3, 3	-0.0401*** (-3.635)	0.0371*** (3.611)	0.0206*** (4.141)	0.00194 (0.636)
WeekDay = 2, 1	0.0110 (0.949)	0.00997** (2.516)	-0.0115** (-2.562)	-0.00417*** (-2.585)
WeekDay = 3, 2	0.00449 (0.368)	0.00106 (0.255)	-0.00594 (-1.198)	-0.000205 (-0.115)
WeekDay = 4, 3	0.00934 (0.688)	0.00662 (1.586)	-0.00694 (-1.232)	-0.00254 (-1.355)
WeekDay = 5, 4	0.00230 (0.194)	0.00921** (2.253)	-0.00253 (-0.547)	-0.00225 (-1.301)
mh = 2, True	-0.141*** (-12.63)	-0.0404*** (-7.522)	0.0190*** (3.582)	-0.00514* (-1.788)
ml = 2, True	0.0926*** (7.069)	0.0198*** (4.276)	-0.0282*** (-4.694)	-0.00953*** (-3.134)
JYear = 5, 1391	-0.0488* (-1.700)	0.0105 (0.911)	0.00846 (0.302)	-0.0145* (-1.893)
JYear = 6, 1392	-0.104*** (-3.794)	-0.0779*** (-5.995)	0.0903*** (3.984)	0.0467*** (6.507)
JYear = 7, 1393	0.0118 (0.453)	0.00338 (0.335)	0.0101 (0.442)	0.00826 (1.437)
JYear = 8, 1394	-0.0931*** (-2.770)	-0.0213** (-2.057)	0.0680** (2.531)	0.0211*** (3.809)
JYear = 9, 1395	-0.0142 (-0.552)	-0.00300 (-0.300)	0.0149 (0.677)	0.0153*** (2.716)
JYear = 10, 1396	0.000929 (0.0332)	-0.0105 (-1.002)	-0.00916 (-0.382)	0.0273*** (5.072)
JYear = 11, 1397	-0.0861***	-0.0658***	0.0629**	0.0364***