## [1] "All Assets"

## Coefficient p-value  
## (Intercept) 3.123 0.176  
## INTERNET 0.002 0.949  
## VIX 0.029 0.750  
## TED 3.626 0.328  
## SENT 0.200 0.757  
## FEDFUNDS -0.029 0.945  
## ERM -1.371 0.397  
## EUROZONE -3.238 0.349  
## COVID 23.382 0.000  
## 1 0.307 NA

## [1] "All Equity"

## Coefficient p-value  
## (Intercept) 2.642 0.286  
## INTERNET 0.009 0.784  
## VIX 0.077 0.445  
## TED 4.937 0.276  
## SENT 0.168 0.843  
## FEDFUNDS -0.215 0.688  
## ERM 1.121 0.412  
## EUROZONE -4.005 0.330  
## COVID 22.029 0.000  
## 1 0.269 NA

## [1] "Developed Equity"

## Coefficient p-value  
## (Intercept) 4.122 0.085  
## INTERNET -0.004 0.889  
## VIX 0.028 0.778  
## TED 3.686 0.347  
## SENT 0.637 0.332  
## FEDFUNDS -0.100 0.821  
## ERM -3.367 0.136  
## EUROZONE -4.395 0.236  
## COVID 22.124 0.000  
## 1 0.247 NA

## [1] "Emerging Equity"

## Coefficient p-value  
## (Intercept) 2.530 0.206  
## INTERNET 0.006 0.794  
## VIX 0.022 0.728  
## TED 2.892 0.168  
## SENT -0.161 0.742  
## FEDFUNDS 0.135 0.660  
## ERM 1.497 0.125  
## EUROZONE -0.629 0.747  
## COVID 26.001 0.000  
## 1 0.437 NA

## [1] "Frontier Equity"

## Coefficient p-value  
## (Intercept) 0.280 0.904  
## INTERNET 0.019 0.467  
## VIX 0.133 0.101  
## TED 0.315 0.831  
## SENT -2.423 0.019  
## FEDFUNDS 0.843 0.044  
## ERM -3.093 0.051  
## EUROZONE 0.747 0.744  
## COVID 27.155 0.000  
## 1 0.366 NA

## [1] "All Bond"

## Coefficient p-value  
## (Intercept) 3.258 0.210  
## INTERNET 0.004 0.891  
## VIX 0.091 0.439  
## TED 0.737 0.603  
## SENT -0.174 0.841  
## FEDFUNDS 0.051 0.891  
## ERM -0.405 0.702  
## EUROZONE -4.319 0.104  
## COVID 18.836 0.000  
## 1 0.161 NA

## [1] "All REIT"

## Coefficient p-value  
## (Intercept) 6.514 0.102  
## INTERNET -0.030 0.536  
## VIX 0.055 0.732  
## TED 3.831 0.485  
## SENT 0.073 0.958  
## FEDFUNDS 0.126 0.855  
## ERM -4.696 0.053  
## EUROZONE -5.902 0.270  
## COVID 21.852 0.007  
## 1 0.141 NA

## [1] "australia"  
## Coefficient p-value  
## (Intercept) 14.695 0.005  
## INTERNET -0.073 0.184  
## VIX -0.160 0.322  
## TED 6.907 0.182  
## SENT -1.498 0.246  
## FEDFUNDS -0.386 0.616  
## ERM 1.093 0.859  
## EUROZONE -3.613 0.505  
## COVID 24.627 0.001  
## 1 0.088 NA  
## [1] "belgium"  
## Coefficient p-value  
## (Intercept) 7.391 0.136  
## INTERNET -0.015 0.775  
## VIX 0.141 0.444  
## TED -1.654 0.470  
## SENT 1.633 0.299  
## FEDFUNDS 0.292 0.575  
## ERM -5.613 0.124  
## EUROZONE -5.626 0.069  
## COVID 14.852 0.006  
## 1 0.057 NA  
## [1] "canada"  
## Coefficient p-value  
## (Intercept) 5.257 0.143  
## INTERNET 0.040 0.330  
## VIX 0.140 0.385  
## TED -0.058 0.986  
## SENT 1.187 0.384  
## FEDFUNDS 0.594 0.246  
## ERM 2.236 0.524  
## EUROZONE -0.413 0.928  
## COVID 19.709 0.000  
## 1 0.069 NA  
## [1] "france"  
## Coefficient p-value  
## (Intercept) 6.103 0.056  
## INTERNET -0.054 0.133  
## VIX 0.076 0.452  
## TED 1.085 0.678  
## SENT 1.916 0.077  
## FEDFUNDS 0.675 0.112  
## ERM -10.305 0.000  
## EUROZONE -3.719 0.283  
## COVID 10.879 0.000  
## 1 0.248 NA  
## [1] "germany"  
## Coefficient p-value  
## (Intercept) 11.215 0.020  
## INTERNET -0.115 0.029  
## VIX -0.003 0.984  
## TED 2.138 0.548  
## SENT -1.137 0.369  
## FEDFUNDS 0.042 0.945  
## ERM 2.924 0.519  
## EUROZONE -2.596 0.549  
## COVID 15.332 0.000  
## 1 0.105 NA  
## [1] "greece"  
## Coefficient p-value  
## (Intercept) 9.455 0.021  
## INTERNET 0.000 0.998  
## VIX 0.084 0.576  
## TED -7.742 0.005  
## SENT -0.837 0.475  
## FEDFUNDS 1.542 0.006  
## ERM -5.490 0.166  
## EUROZONE 3.790 0.283  
## COVID 8.321 0.204  
## 1 0.058 NA  
## [1] "ireland"  
## Coefficient p-value  
## (Intercept) 10.017 0.016  
## INTERNET -0.037 0.359  
## VIX 0.037 0.790  
## TED 2.733 0.426  
## SENT 4.721 0.000  
## FEDFUNDS -0.451 0.350  
## ERM -10.024 0.000  
## EUROZONE -3.291 0.422  
## COVID 18.795 0.000  
## 1 0.157 NA  
## [1] "italy"  
## Coefficient p-value  
## (Intercept) 10.223 0.089  
## INTERNET -0.053 0.396  
## VIX -0.157 0.406  
## TED 5.033 0.400  
## SENT 0.541 0.750  
## FEDFUNDS 0.811 0.347  
## ERM -4.548 0.149  
## EUROZONE -1.131 0.853  
## COVID 20.578 0.000  
## 1 0.173 NA  
## [1] "japan"  
## Coefficient p-value  
## (Intercept) 14.515 0.001  
## INTERNET -0.109 0.015  
## VIX -0.021 0.893  
## TED 1.918 0.569  
## SENT 0.081 0.964  
## FEDFUNDS -0.174 0.764  
## ERM 9.715 0.024  
## EUROZONE 2.577 0.552  
## COVID 10.535 0.002  
## 1 0.075 NA  
## [1] "mexico"  
## Coefficient p-value  
## (Intercept) 12.792 0.039  
## INTERNET 0.036 0.596  
## VIX -0.130 0.571  
## TED -3.643 0.359  
## SENT 1.457 0.429  
## FEDFUNDS 1.288 0.141  
## ERM 13.423 0.012  
## EUROZONE 8.015 0.148  
## COVID 27.269 0.002  
## 1 0.092 NA  
## [1] "netherlands"  
## Coefficient p-value  
## (Intercept) 6.056 0.046  
## INTERNET -0.023 0.483  
## VIX 0.008 0.946  
## TED 3.397 0.334  
## SENT 1.887 0.053  
## FEDFUNDS 0.138 0.768  
## ERM -7.042 0.001  
## EUROZONE -1.818 0.638  
## COVID 3.454 0.332  
## 1 0.097 NA  
## [1] "new.zealand"  
## Coefficient p-value  
## (Intercept) 14.736 0.014  
## INTERNET -0.107 0.055  
## VIX 0.133 0.541  
## TED -4.066 0.448  
## SENT -1.773 0.394  
## FEDFUNDS 0.596 0.552  
## ERM 3.229 0.385  
## EUROZONE 2.380 0.683  
## COVID 31.154 0.000  
## 1 0.093 NA  
## [1] "portugal"  
## Coefficient p-value  
## (Intercept) 5.987 0.338  
## INTERNET 0.062 0.276  
## VIX -0.124 0.537  
## TED 8.855 0.070  
## SENT -1.096 0.443  
## FEDFUNDS 0.501 0.611  
## ERM -0.892 0.840  
## EUROZONE -12.981 0.039  
## COVID 6.237 0.172  
## 1 0.039 NA  
## [1] "south.africa"  
## Coefficient p-value  
## (Intercept) 14.126 0.002  
## INTERNET -0.095 0.086  
## VIX 0.090 0.607  
## TED 0.661 0.836  
## SENT -2.446 0.130  
## FEDFUNDS -0.218 0.741  
## ERM 9.097 0.241  
## EUROZONE 0.294 0.957  
## COVID 24.769 0.000  
## 1 0.076 NA  
## [1] "spain"  
## Coefficient p-value  
## (Intercept) 2.184 0.598  
## INTERNET 0.051 0.295  
## VIX -0.057 0.680  
## TED 1.306 0.780  
## SENT -0.939 0.431  
## FEDFUNDS 1.609 0.040  
## ERM -6.923 0.000  
## EUROZONE 0.625 0.895  
## COVID 18.105 0.000  
## 1 0.173 NA  
## [1] "uk"  
## Coefficient p-value  
## (Intercept) 8.773 0.058  
## INTERNET -0.022 0.673  
## VIX -0.028 0.862  
## TED 4.184 0.366  
## SENT -0.970 0.595  
## FEDFUNDS 0.482 0.546  
## ERM -1.781 0.437  
## EUROZONE -5.700 0.234  
## COVID 21.250 0.002  
## 1 0.090 NA  
## [1] "us"  
## Coefficient p-value  
## (Intercept) 8.209 0.003  
## INTERNET -0.018 0.603  
## VIX -0.121 0.261  
## TED 4.311 0.333  
## SENT 0.278 0.769  
## FEDFUNDS -0.127 0.818  
## ERM 3.368 0.033  
## EUROZONE -0.110 0.980  
## COVID 19.423 0.000  
## 1 0.127 NA