## [1] "All Assets"

## Coefficient p-value  
## (Intercept) 69.149 0.000  
## INTERNET -0.046 0.343  
## VIX -0.308 0.014  
## TED -4.642 0.144  
## SENT 2.655 0.063  
## FEDFUNDS 0.836 0.137  
## ERM -3.358 0.080  
## EUROZONE 1.921 0.627  
## COVID -7.918 0.305  
## 1 0.301 NA

## [1] "All Equity"

## Coefficient p-value  
## (Intercept) 81.838 0.000  
## INTERNET -0.099 0.035  
## VIX -0.463 0.003  
## TED -6.073 0.109  
## SENT 2.908 0.019  
## FEDFUNDS 0.431 0.460  
## ERM -1.185 0.478  
## EUROZONE 3.652 0.443  
## COVID -6.622 0.389  
## 1 0.363 NA

## [1] "Developed Equity"

## Coefficient p-value  
## (Intercept) 62.598 0.000  
## INTERNET -0.091 0.108  
## VIX -0.322 0.022  
## TED -3.696 0.282  
## SENT 2.618 0.144  
## FEDFUNDS 0.954 0.126  
## ERM -4.058 0.105  
## EUROZONE 0.877 0.841  
## COVID -7.381 0.327  
## 1 0.337 NA

## [1] "Emerging Equity"

## Coefficient p-value  
## (Intercept) 84.017 0.000  
## INTERNET -0.019 0.626  
## VIX -0.279 0.014  
## TED -4.794 0.058  
## SENT 2.846 0.018  
## FEDFUNDS 1.336 0.008  
## ERM -7.170 0.001  
## EUROZONE 2.315 0.493  
## COVID -8.789 0.281  
## 1 0.395 NA

## [1] "Frontier Equity"

## Coefficient p-value  
## (Intercept) 92.532 0.000  
## INTERNET -0.075 0.087  
## VIX -0.210 0.105  
## TED -6.069 0.038  
## SENT 2.158 0.097  
## FEDFUNDS 0.784 0.238  
## ERM -1.819 0.304  
## EUROZONE 1.091 0.754  
## COVID -7.579 0.428  
## 1 0.287 NA

## [1] "All Bond"

## Coefficient p-value  
## (Intercept) 32.759 0.000  
## INTERNET 0.090 0.323  
## VIX 0.004 0.985  
## TED 3.419 0.430  
## SENT 2.320 0.406  
## FEDFUNDS 1.097 0.270  
## ERM -12.686 0.004  
## EUROZONE -4.862 0.379  
## COVID -4.858 0.589  
## 1 0.054 NA

## [1] "All REIT"

## Coefficient p-value  
## (Intercept) 75.618 0.000  
## INTERNET -0.145 0.016  
## VIX -0.198 0.333  
## TED -11.718 0.008  
## SENT 2.337 0.212  
## FEDFUNDS 1.993 0.005  
## ERM 0.757 0.773  
## EUROZONE 5.733 0.301  
## COVID -11.348 0.195  
## 1 0.427 NA

## [1] "australia"  
## Coefficient p-value  
## (Intercept) 58.437 0.000  
## INTERNET -0.046 0.585  
## VIX -0.254 0.339  
## TED -8.244 0.164  
## SENT 4.301 0.177  
## FEDFUNDS 3.237 0.002  
## ERM -10.948 0.028  
## EUROZONE 1.437 0.853  
## COVID -7.593 0.468  
## 1 0.310 NA  
## [1] "belgium"  
## Coefficient p-value  
## (Intercept) 23.645 0.001  
## INTERNET 0.017 0.868  
## VIX -0.049 0.813  
## TED 6.194 0.220  
## SENT 5.336 0.080  
## FEDFUNDS 1.964 0.036  
## ERM -7.902 0.099  
## EUROZONE -6.425 0.286  
## COVID -9.586 0.132  
## 1 0.315 NA  
## [1] "canada"  
## Coefficient p-value  
## (Intercept) 89.342 0.000  
## INTERNET -0.358 0.000  
## VIX -0.981 0.000  
## TED -6.623 0.105  
## SENT 1.653 0.463  
## FEDFUNDS 2.302 0.006  
## ERM 4.227 0.443  
## EUROZONE 9.622 0.131  
## COVID 3.317 0.726  
## 1 0.632 NA  
## [1] "france"  
## Coefficient p-value  
## (Intercept) 52.351 0.000  
## INTERNET -0.441 0.000  
## VIX -0.488 0.012  
## TED -2.141 0.664  
## SENT 2.124 0.303  
## FEDFUNDS 1.351 0.198  
## ERM 1.062 0.765  
## EUROZONE 0.541 0.927  
## COVID 12.767 0.051  
## 1 0.624 NA  
## [1] "germany"  
## Coefficient p-value  
## (Intercept) 34.661 0.000  
## INTERNET -0.041 0.618  
## VIX 0.065 0.772  
## TED -1.095 0.770  
## SENT 0.256 0.904  
## FEDFUNDS 1.297 0.093  
## ERM -14.509 0.003  
## EUROZONE 6.270 0.225  
## COVID -15.213 0.027  
## 1 0.138 NA  
## [1] "greece"  
## Coefficient p-value  
## (Intercept) 76.567 0.000  
## INTERNET 0.035 0.821  
## VIX -0.781 0.119  
## TED -4.258 0.683  
## SENT -1.460 0.762  
## FEDFUNDS 1.603 0.383  
## ERM -16.180 0.031  
## EUROZONE -5.444 0.668  
## COVID -0.152 0.987  
## 1 0.059 NA  
## [1] "ireland"  
## Coefficient p-value  
## (Intercept) 41.857 0.000  
## INTERNET 0.058 0.584  
## VIX -0.289 0.284  
## TED -0.123 0.982  
## SENT 6.160 0.106  
## FEDFUNDS 0.811 0.479  
## ERM -9.004 0.130  
## EUROZONE -4.065 0.671  
## COVID -8.309 0.288  
## 1 0.058 NA  
## [1] "italy"  
## Coefficient p-value  
## (Intercept) 59.588 0.000  
## INTERNET -0.153 0.234  
## VIX -1.118 0.000  
## TED 6.784 0.250  
## SENT 5.808 0.085  
## FEDFUNDS 1.128 0.407  
## ERM -11.631 0.084  
## EUROZONE 4.784 0.608  
## COVID 13.932 0.092  
## 1 0.294 NA  
## [1] "japan"  
## Coefficient p-value  
## (Intercept) 85.130 0.000  
## INTERNET -0.316 0.000  
## VIX 0.002 0.993  
## TED -13.205 0.003  
## SENT 4.832 0.070  
## FEDFUNDS -1.280 0.194  
## ERM 6.535 0.391  
## EUROZONE 6.189 0.405  
## COVID 4.258 0.655  
## 1 0.245 NA  
## [1] "mexico"  
## Coefficient p-value  
## (Intercept) 92.811 0.000  
## INTERNET -0.231 0.169  
## VIX -1.620 0.000  
## TED -3.140 0.745  
## SENT -0.942 0.769  
## FEDFUNDS 1.716 0.360  
## ERM -8.625 0.235  
## EUROZONE 3.908 0.779  
## COVID 12.117 0.217  
## 1 0.315 NA  
## [1] "netherlands"  
## Coefficient p-value  
## (Intercept) 22.427 0.000  
## INTERNET -0.021 0.814  
## VIX 0.000 0.999  
## TED -0.308 0.942  
## SENT 3.217 0.272  
## FEDFUNDS 1.564 0.088  
## ERM -8.861 0.049  
## EUROZONE -4.827 0.324  
## COVID -2.564 0.601  
## 1 0.211 NA  
## [1] "new.zealand"  
## Coefficient p-value  
## (Intercept) 68.244 0.000  
## INTERNET 0.044 0.596  
## VIX -0.688 0.040  
## TED -10.729 0.103  
## SENT -0.454 0.884  
## FEDFUNDS 3.857 0.001  
## ERM -4.419 0.383  
## EUROZONE 6.019 0.409  
## COVID -5.757 0.608  
## 1 0.257 NA  
## [1] "portugal"  
## Coefficient p-value  
## (Intercept) 48.110 0.001  
## INTERNET 0.128 0.371  
## VIX -1.329 0.000  
## TED 17.074 0.030  
## SENT -0.174 0.963  
## FEDFUNDS -1.461 0.392  
## ERM -7.412 0.269  
## EUROZONE -8.469 0.415  
## COVID 12.794 0.125  
## 1 0.232 NA  
## [1] "south.africa"  
## Coefficient p-value  
## (Intercept) 88.789 0.000  
## INTERNET -0.693 0.000  
## VIX -0.127 0.613  
## TED -14.683 0.001  
## SENT 2.353 0.261  
## FEDFUNDS 1.001 0.392  
## ERM -10.906 0.019  
## EUROZONE 6.590 0.293  
## COVID 9.703 0.413  
## 1 0.658 NA  
## [1] "spain"  
## Coefficient p-value  
## (Intercept) 46.366 0.000  
## INTERNET -0.118 0.403  
## VIX -1.029 0.002  
## TED 11.733 0.111  
## SENT 6.607 0.208  
## FEDFUNDS 1.104 0.485  
## ERM -25.132 0.004  
## EUROZONE -4.234 0.669  
## COVID 8.086 0.291  
## 1 0.262 NA  
## [1] "uk"  
## Coefficient p-value  
## (Intercept) 49.319 0.000  
## INTERNET -0.062 0.404  
## VIX 0.235 0.271  
## TED -6.863 0.139  
## SENT 3.287 0.199  
## FEDFUNDS 2.082 0.025  
## ERM 3.248 0.357  
## EUROZONE 2.151 0.753  
## COVID -22.174 0.017  
## 1 0.242 NA  
## [1] "us"  
## Coefficient p-value  
## (Intercept) 66.625 0.000  
## INTERNET -0.085 0.128  
## VIX -0.397 0.017  
## TED -6.055 0.131  
## SENT 1.437 0.439  
## FEDFUNDS 2.063 0.002  
## ERM -4.379 0.145  
## EUROZONE 2.051 0.717  
## COVID -7.830 0.293  
## 1 0.418 NA