Homework

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March 16, 2022

The results have been created with four different classes of functions, one for each Table. They can be found in the main folder together with the `main.py` file. Note that I have used a couple of libraries whose installation may be needed. Everything is specificated both in the `main.py` and in the GitHub repository. However, simple errors would appear in the console if there's a library missing, so it should not be difficult to notice that.

Further, in order to preserve the fancy style of this document, I have created two subfolders with the `.txt` created for each table: one of them will be updated each time the code runs. The other one is fixed (`subtables_fixed`). .

1   Table 1

Table 1:

	LeadR	MidR	LagR	LL	LLStrong
const	9.43***	6.03**	5.24*	4.20**	5.24***
	(2.27)	(2.76)	(3.04)	(1.79)	(1.96)

Table 2:

	Lead	Mid	Lag	LL	LLStrong
const	3.17***	-0.63	-1.79	4.96***	6.12***
	(1.05)	(0.47)	(1.29)	(1.89)	(1.94)

Table 3:

	Lead	Mid	Lag	LL	LLStrong
const	3.02***	-0.71	-1.66	4.68**	6.23**
	(1.15)	(0.54)	(1.43)	(2.07)	(2.48)

2 Table 3

Table 4:

	LL38	LLStrong38	LL49	LLStrong49
const	3.16**	6.54**	4.31**	5.06**
	(1.57)	(2.92)	(2.11)	(2.56)

Table 5:

	LL38	LLStrong38	LL49	LLStrong49
const	3.84**	6.94**	5.10**	5.99**
	(1.64)	(2.96)	(2.20)	(2.68)

Table 6:

	LL38	LLStrong38	LL49	LLStrong49
const	3.55*	5.41*	4.61**	5.69**
	(1.99)	(3.15)	(2.24)	(2.61)

3 Table 7

3.1 FF5

Table 7:

	LLStrong30
const	4.00*
	(2.23)
mktrf	-0.08
	(0.07)
smb	-0.06
	(0.10)
hml	-0.10
	(0.18)
rmw	0.32***
	(0.10)
cma	0.27
	(0.22)

3.2 HXZ

Table 8:

	LLStrong30
const	3.96*
	(2.40)
q_mkt	-0.11*
	(0.06)
q_me	-0.04
	(0.07)
q_ia	0.03
	(0.19)
q_roe	0.28**
	(0.13)

3.3 Carhart MOM

Table 9:

	LLStrong30
const	4.20**
	(2.07)
mom	0.12
	(0.09)

Table 10:

	LLStrong30
const	5.17**
	(2.06)
mom	0.10
	(0.08)
mktrf2	-0.14**
	(0.07)

Table 11:

	LLStrong30
const	4.98**
	(2.33)
mom	0.11
	(0.08)
mktrf2	-0.10
	(0.08)
smb2	-0.14*
	(0.08)
hml2	0.05
	(0.14)

4 Table 9

Table 12:

	30	38	49	25_book_size_all
mktrf	0.0406***	0.0362***	0.0386***	0.0418**
	(0.0187)	(0.0146)	(0.015)	(0.0241)
smb	-0.0392**	-0.0222*	-0.0395***	0.0161
	(0.0187)	(0.0146)	(0.015)	(0.0241)
hml	0.0023	0.0044	0.0104	0.0683**
	(0.0187)	(0.0146)	(0.015)	(0.0241)
LL	0.0509***	0.0593***	0.0348**	0.0354*
	(0.0187)	(0.0146)	(0.015)	(0.0241)

Table 13:

	30	38	49	25_book_size_all
mktrf	0.5718**	0.5162***	0.5368***	0.583**
	(0.2029)	(0.157)	(0.1597)	(0.2653)
smb	-0.2381	-0.0922	-0.2634**	0.1818
	(0.2029)	(0.157)	(0.1597)	(0.2653)
hml	-0.0193	-0.0085	0.049	0.4592**
	(0.2029)	(0.157)	(0.1597)	(0.2653)
LL	0.4699**	0.574***	0.3027**	0.3503*
	(0.2029)	(0.157)	(0.1597)	(0.2653)