Non-Linear Interrupted Time Series Analysis for 2024_French Senate elect

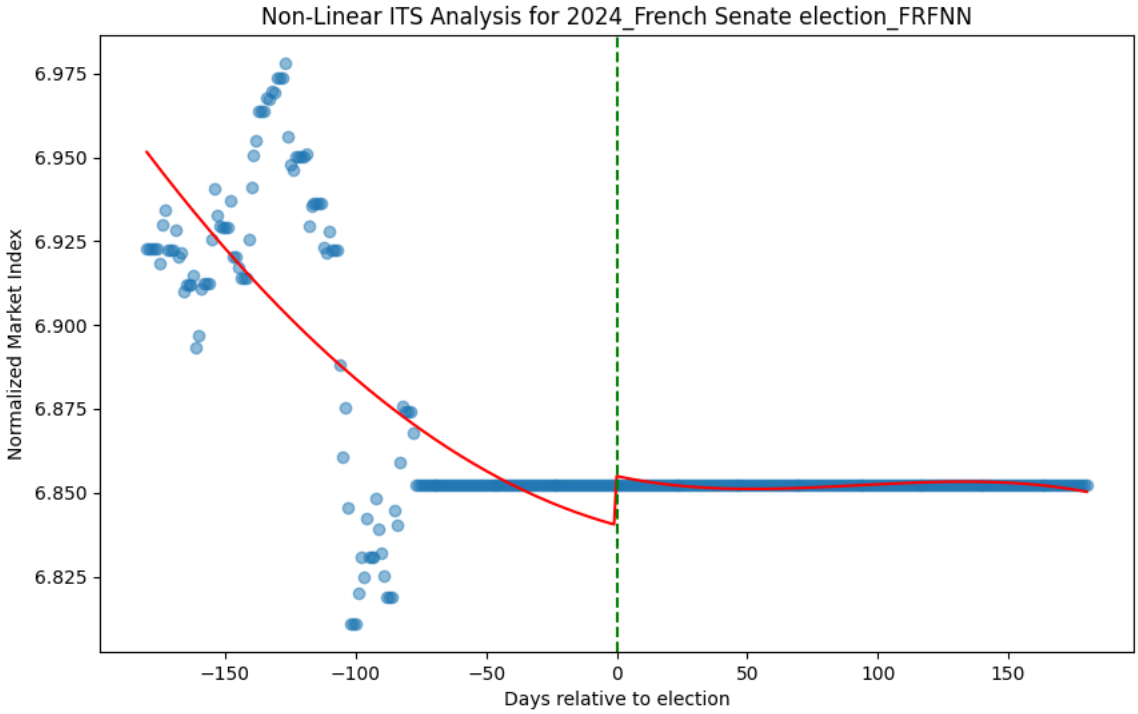
OLS Regression Results

Dep. Variable:	index	R-squared:	0.639
Model:	OLS	Adj. R-squared:	0.634
Method:	Least Squares	F-statistic:	125.5
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	3.19e-76
Time:	17:32:17	Log-Likelihood:	880.80
No. Observations:	361	AIC:	-1750.
Df Residuals:	355	BIC:	-1726.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.9516	0.005	1489.378	0.000	6.942	6.961
time	-0.0010	0.000	-8.568	0.000	-0.001	-0.001
time_squared	1.134e-06	3.24e-07	3.504	0.001	4.98e-07	1.77e-06
intervention	0.0146	0.006	2.459	0.014	0.003	0.026
time_after_intervention	4.037e-05	0.000	0.219	0.827	-0.000	0.000
time_after_intervention_squared	-7.257e-09	1.66e-09	-4.369	0.000	-1.05e-08	-3.99e-09
time_after_intervention_3	-9.075e-10	1.66e-09	-0.547	0.585	-4.17e-09	2.35e-09
time_3	1.134e-06	3.24e-07	3.504	0.001	4.98e-07	1.77e-06

Omnibus:	39.446	Durbin-Watson:	0.070
Prob(Omnibus):	0.000	Jarque-Bera (JB):	186.694
Skew:	0.268	Prob(JB):	2.88e-41
Kurtosis:	6.482	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2024_French Senate election_FRFNN
Normalized Market Index
6.975
6.950
6.925
6.900
6.875
6.850
6.825
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Spanish general ele

OLS Regression Results

Dep. Variable:	index	R-squared:	0.731
Model:	OLS	Adj. R-squared:	0.728
Method:	Least Squares	F-statistic:	193.3
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.47e-99
Time:	17:32:17	Log-Likelihood:	704.51
No. Observations:	361	AIC:	-1397.
Df Residuals:	355	BIC:	-1374.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.4716	0.008	850.842	0.000	6.457	6.487
time	-0.0022	0.000	-11.380	0.000	-0.003	-0.002
time_squared	5.268e-06	5.27e-07	9.990	0.000	4.23e-06	6.31e-06
intervention	0.0165	0.010	1.700	0.090	-0.003	0.036
time_after_intervention	-0.0017	0.000	-5.796	0.000	-0.002	-0.001
time_after_intervention_squared	-2.058e-08	2.71e-09	-7.606	0.000	-2.59e-08	-1.53e-08
time_after_intervention_3	-1.467e-08	2.7e-09	-5.429	0.000	-2e-08	-9.36e-09
time_3	5.268e-06	5.27e-07	9.990	0.000	4.23e-06	6.31e-06

Omnibus:	15.034	Durbin-Watson:	0.147
Prob(Omnibus):	0.001	Jarque-Bera (JB):	25.002
Skew:	0.268	Prob(JB):	3.72e-06
Kurtosis:	4.173	Cond. No.	1.18e+18

Notes:
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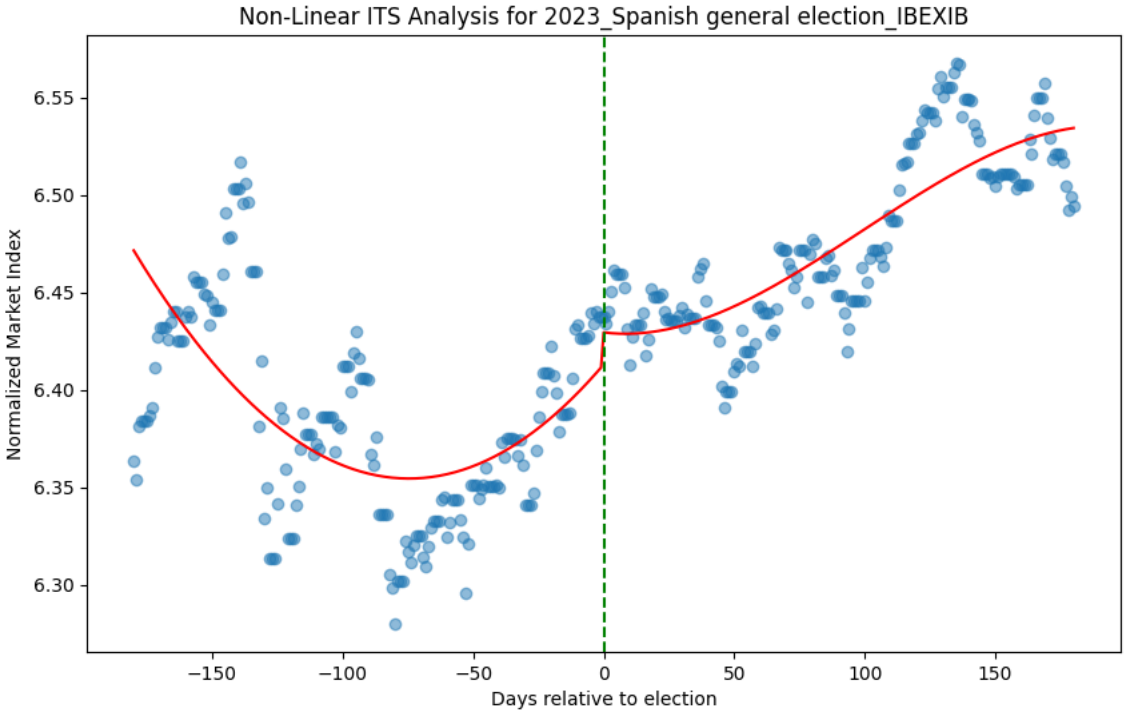
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2023_Spanish general election_IBEXIB
Normalized Market Index
6.55
6.50
6.45
6.40
6.35
6.30
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Dutch general electi

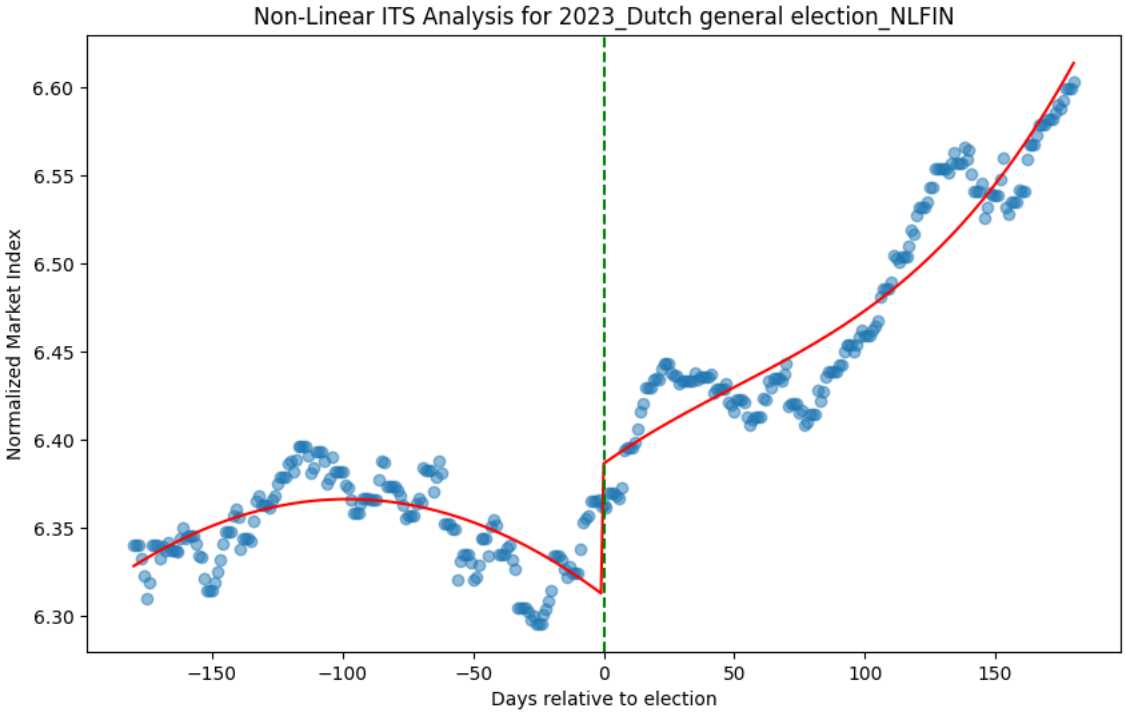
OLS Regression Results

Dep. Variable:	index	R-squared:	0.930
Model:	OLS	Adj. R-squared:	0.929
Method:	Least Squares	F-statistic:	939.1
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	3.40e-202
Time:	17:32:17	Log-Likelihood:	881.84
No. Observations:	361	AIC:	-1752.
Df Residuals:	355	BIC:	-1728.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.3286	0.005	1359.822	0.000	6.319	6.338
time	0.0009	0.000	7.758	0.000	0.001	0.001
time_squared	-2.83e-06	3.23e-07	-8.771	0.000	-3.47e-06	-2.2e-06
intervention	0.0747	0.006	12.586	0.000	0.063	0.086
time_after_intervention	0.0022	0.000	11.770	0.000	0.002	0.003
time_after_intervention_squared	1.603e-08	1.66e-09	9.680	0.000	1.28e-08	1.93e-08
time_after_intervention_3	2.181e-08	1.65e-09	13.188	0.000	1.86e-08	2.51e-08
time_3	-2.83e-06	3.23e-07	-8.771	0.000	-3.46e-06	-2.2e-06

Omnibus:	8.416	Durbin-Watson:	0.132
Prob(Omnibus):	0.015	Jarque-Bera (JB):	6.636
Skew:	0.234	Prob(JB):	0.0362
Kurtosis:	2.529	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2023_Dutch general election_NLFIN
Normalized Market Index
6.60
6.55
6.50
6.45
6.40
6.35
6.30
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Polish parliamentar

OLS Regression Results

Dep. Variable:	index	R-squared:	0.969
Model:	OLS	Adj. R-squared:	0.969
Method:	Least Squares	F-statistic:	2237.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	7.00e-266
Time:	17:32:17	Log-Likelihood:	683.42
No. Observations:	361	AIC:	-1355.
Df Residuals:	355	BIC:	-1332.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.7888	0.008	1089.916	0.000	8.773	8.805
time	0.0041	0.000	19.769	0.000	0.004	0.004
time_squared	-9.087e-06	5.59e-07	-16.252	0.000	-1.02e-05	-7.99e-06
intervention	0.1857	0.010	18.073	0.000	0.166	0.206
time_after_intervention	0.0057	0.000	17.975	0.000	0.005	0.006
time_after_intervention_squared	3.241e-08	2.87e-09	11.295	0.000	2.68e-08	3.81e-08
time_after_intervention_3	4.044e-08	2.87e-09	14.112	0.000	3.48e-08	4.61e-08
time_3	-9.087e-06	5.59e-07	-16.252	0.000	-1.02e-05	-7.99e-06

Omnibus:	5.349	Durbin-Watson:	0.218
Prob(Omnibus):	0.069	Jarque-Bera (JB):	5.341
Skew:	0.268	Prob(JB):	0.0692
Kurtosis:	2.740	Cond. No.	1.18e+18

Notes:
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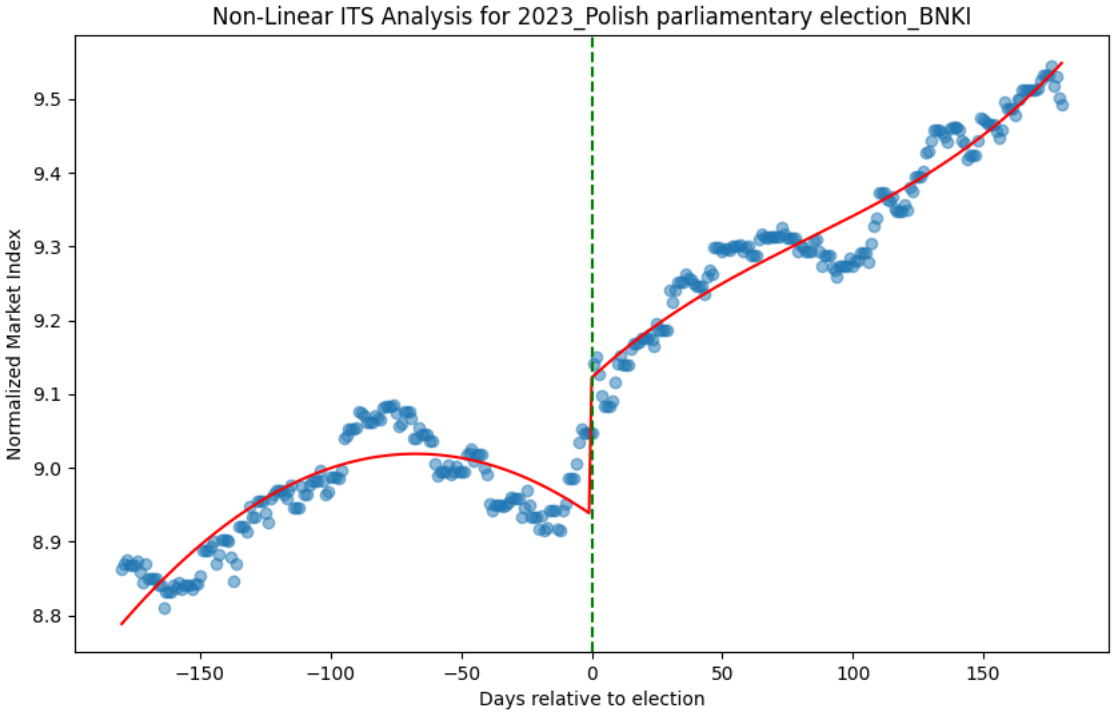
Non-Linear ITS Analysis for 2023_Polish parliamentary election_BNKI
Normalized Market Index
9.5
9.4
9.3
9.2
9.1
9.0
8.9
8.8
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Greek legislative ele

OLS Regression Results

Dep. Variable:	index	R-squared:	0.884
Model:	OLS	Adj. R-squared:	0.882
Method:	Least Squares	F-statistic:	539.8
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.88e-163
Time:	17:32:18	Log-Likelihood:	522.87
No. Observations:	361	AIC:	-1034.
Df Residuals:	355	BIC:	-1010.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.3802	0.013	507.180	0.000	6.356	6.405
time	0.0049	0.000	15.142	0.000	0.004	0.006
time_squared	-8.725e-06	8.72e-07	-10.003	0.000	-1.04e-05	-7.01e-06
intervention	0.2025	0.016	12.627	0.000	0.171	0.234
time_after_intervention	0.0030	0.000	6.023	0.000	0.002	0.004
time_after_intervention_squared	1.557e-08	4.48e-09	3.478	0.001	6.77e-09	2.44e-08
time_after_intervention_3	2.14e-08	4.47e-09	4.787	0.000	1.26e-08	3.02e-08
time_3	-8.725e-06	8.72e-07	-10.003	0.000	-1.04e-05	-7.01e-06

Omnibus:	7.639	Durbin-Watson:	0.136
Prob(Omnibus):	0.022	Jarque-Bera (JB):	6.294
Skew:	0.236	Prob(JB):	0.0430
Kurtosis:	2.558	Cond. No.	1.18e+18

Notes:
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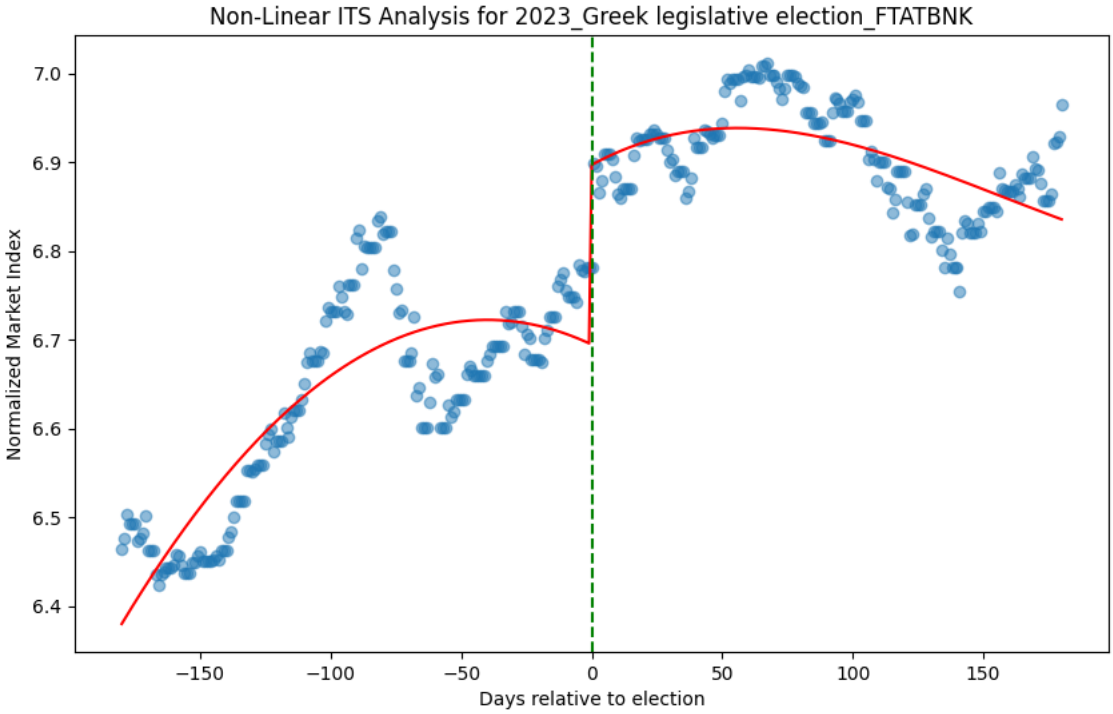
Non-Linear ITS Analysis for 2023_Greek legislative election_FTATBNK
Normalized Market Index
7.0
6.9
6.8
6.7
6.6
6.5
6.4
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Finnish parliamenta

OLS Regression Results

Dep. Variable:	index	R-squared:	0.552
Model:	OLS	Adj. R-squared:	0.546
Method:	Least Squares	F-statistic:	87.46
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	9.63e-60
Time:	17:32:18	Log-Likelihood:	722.44
No. Observations:	361	AIC:	-1433.
Df Residuals:	355	BIC:	-1410.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.9123	0.007	1093.223	0.000	7.898	7.927
time	0.0030	0.000	16.069	0.000	0.003	0.003
time_squared	-6.887e-06	5.02e-07	-13.722	0.000	-7.87e-06	-5.9e-06
intervention	0.0427	0.009	4.633	0.000	0.025	0.061
time_after_intervention	0.0025	0.000	8.772	0.000	0.002	0.003
time_after_intervention_squared	2.115e-08	2.58e-09	8.211	0.000	1.61e-08	2.62e-08
time_after_intervention_3	2.837e-08	2.57e-09	11.032	0.000	2.33e-08	3.34e-08
time_3	-6.886e-06	5.02e-07	-13.722	0.000	-7.87e-06	-5.9e-06

Omnibus:	4.443	Durbin-Watson:	0.189
Prob(Omnibus):	0.108	Jarque-Bera (JB):	4.776
Skew:	0.151	Prob(JB):	0.0918
Kurtosis:	3.476	Cond. No.	1.18e+18

Notes:
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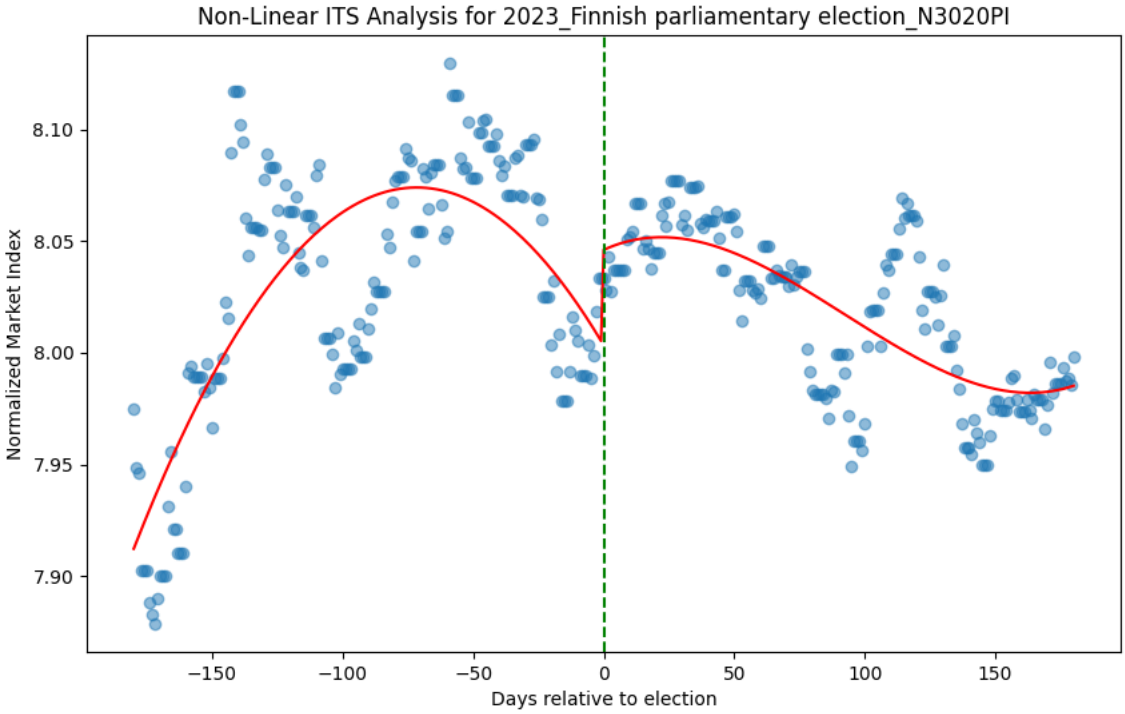
Non-Linear ITS Analysis for 2023_Finnish parliamentary election_N3020PI
Normalized Market Index
8.10
8.05
8.00
7.95
7.90
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Italian local election

OLS Regression Results

Dep. Variable:	index	R-squared:	0.848
Model:	OLS	Adj. R-squared:	0.846
Method:	Least Squares	F-statistic:	395.9
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	9.08e-143
Time:	17:32:18	Log-Likelihood:	682.82
No. Observations:	361	AIC:	-1354.
Df Residuals:	355	BIC:	-1330.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	9.3394	0.008	1156.276	0.000	9.324	9.355
time	0.0033	0.000	15.985	0.000	0.003	0.004
time_squared	-5.184e-06	5.6e-07	-9.256	0.000	-6.29e-06	-4.08e-06
intervention	-0.0210	0.010	-2.041	0.042	-0.041	-0.001
time_after_intervention	0.0019	0.000	6.073	0.000	0.001	0.003
time_after_intervention_squared	1.105e-08	2.87e-09	3.846	0.000	5.4e-09	1.67e-08
time_after_intervention_3	1.958e-08	2.87e-09	6.822	0.000	1.39e-08	2.52e-08
time_3	-5.184e-06	5.6e-07	-9.256	0.000	-6.29e-06	-4.08e-06

Omnibus:	6.676	Durbin-Watson:	0.104
Prob(Omnibus):	0.036	Jarque-Bera (JB):	4.040
Skew:	-0.012	Prob(JB):	0.133
Kurtosis:	2.482	Cond. No.	1.18e+18

Notes:
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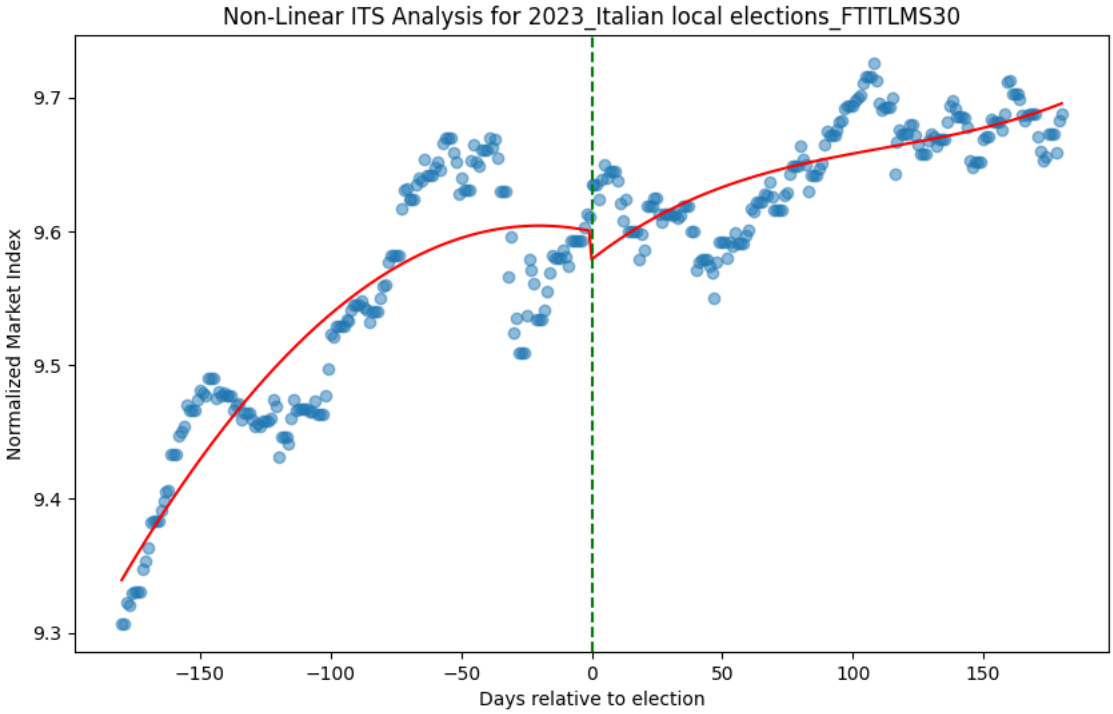
Non-Linear ITS Analysis for 2023_Italian local elections_FTITLMS30
Normalized Market Index
9.7
9.6
9.5
9.4
9.3
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Spanish local electi

OLS Regression Results

Dep. Variable:	index	R-squared:	0.804
Model:	OLS	Adj. R-squared:	0.801
Method:	Least Squares	F-statistic:	291.2
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	3.08e-123
Time:	17:32:18	Log-Likelihood:	730.38
No. Observations:	361	AIC:	-1449.
Df Residuals:	355	BIC:	-1425.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.1856	0.007	873.666	0.000	6.172	6.200
time	0.0047	0.000	25.962	0.000	0.004	0.005
time_squared	-1.177e-05	4.91e-07	-23.972	0.000	-1.27e-05	-1.08e-05
intervention	0.0580	0.009	6.424	0.000	0.040	0.076
time_after_intervention	0.0064	0.000	22.748	0.000	0.006	0.007
time_after_intervention_squared	3.812e-08	2.52e-09	15.131	0.000	3.32e-08	4.31e-08
time_after_intervention_3	4.377e-08	2.52e-09	17.396	0.000	3.88e-08	4.87e-08
time_3	-1.177e-05	4.91e-07	-23.972	0.000	-1.27e-05	-1.08e-05

Omnibus:	13.885	Durbin-Watson:	0.182
Prob(Omnibus):	0.001	Jarque-Bera (JB):	21.660
Skew:	-0.268	Prob(JB):	1.98e-05
Kurtosis:	4.073	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
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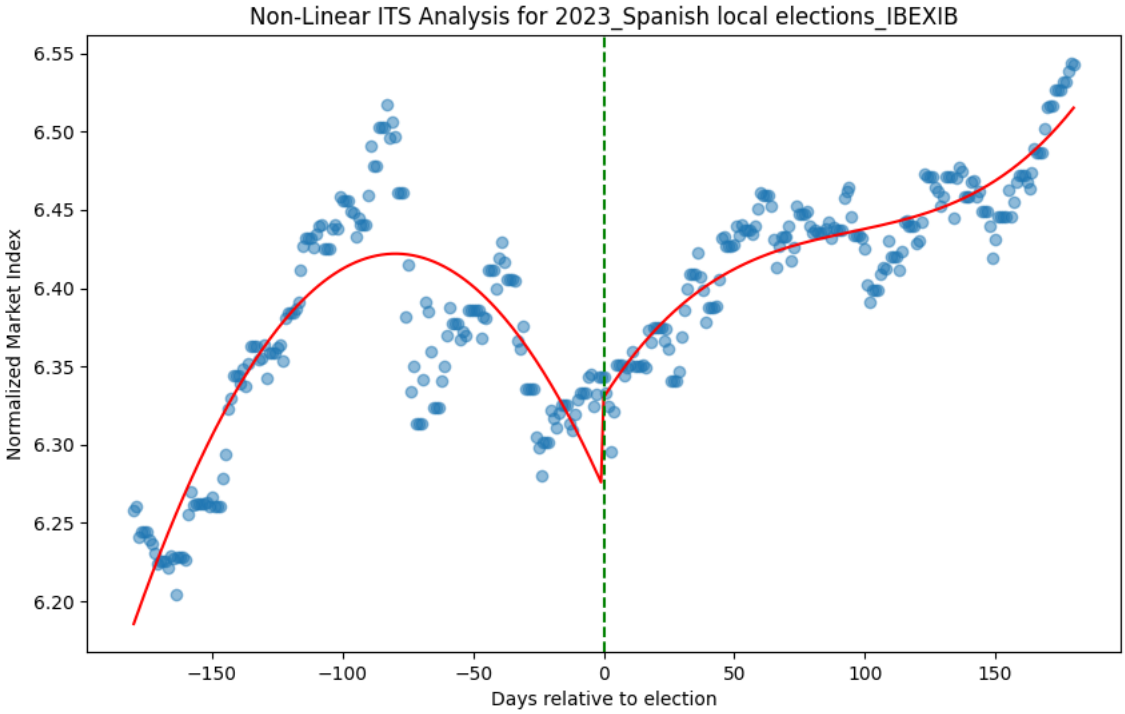
Non-Linear ITS Analysis for 2023_Spanish local elections_IBEXIB
Normalized Market Index
6.55
6.50
6.45
6.40
6.35
6.30
6.25
6.20
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2023_Spanish regional el

OLS Regression Results

Dep. Variable:	index	R-squared:	0.804
Model:	OLS	Adj. R-squared:	0.801
Method:	Least Squares	F-statistic:	291.2
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	3.08e-123
Time:	17:32:19	Log-Likelihood:	730.38
No. Observations:	361	AIC:	-1449.
Df Residuals:	355	BIC:	-1425.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.1856	0.007	873.666	0.000	6.172	6.200
time	0.0047	0.000	25.962	0.000	0.004	0.005
time_squared	-1.177e-05	4.91e-07	-23.972	0.000	-1.27e-05	-1.08e-05
intervention	0.0580	0.009	6.424	0.000	0.040	0.076
time_after_intervention	0.0064	0.000	22.748	0.000	0.006	0.007
time_after_intervention_squared	3.812e-08	2.52e-09	15.131	0.000	3.32e-08	4.31e-08
time_after_intervention_3	4.377e-08	2.52e-09	17.396	0.000	3.88e-08	4.87e-08
time_3	-1.177e-05	4.91e-07	-23.972	0.000	-1.27e-05	-1.08e-05

Omnibus:	13.885	Durbin-Watson:	0.182
Prob(Omnibus):	0.001	Jarque-Bera (JB):	21.660
Skew:	-0.268	Prob(JB):	1.98e-05
Kurtosis:	4.073	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
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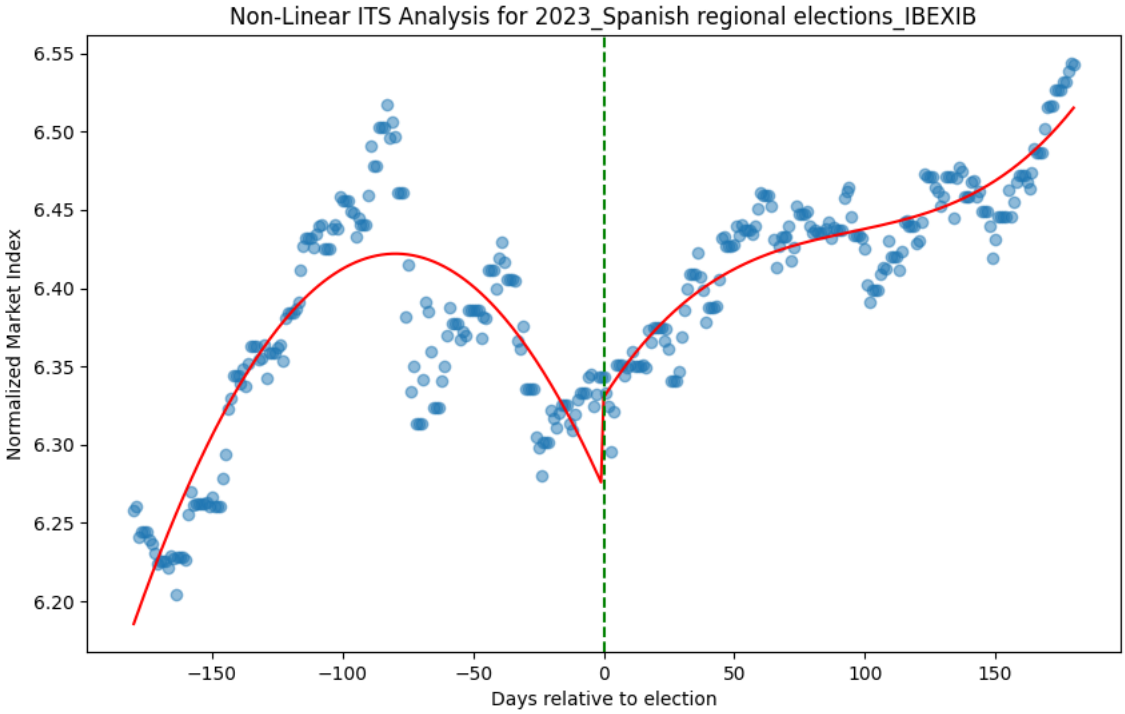

Non-Linear ITS Analysis for 2023_Spanish regional elections_IBEXIB
Normalized Market Index
6.55
6.50
6.45
6.40
6.35
6.30
6.25
6.20
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2022_United States electi

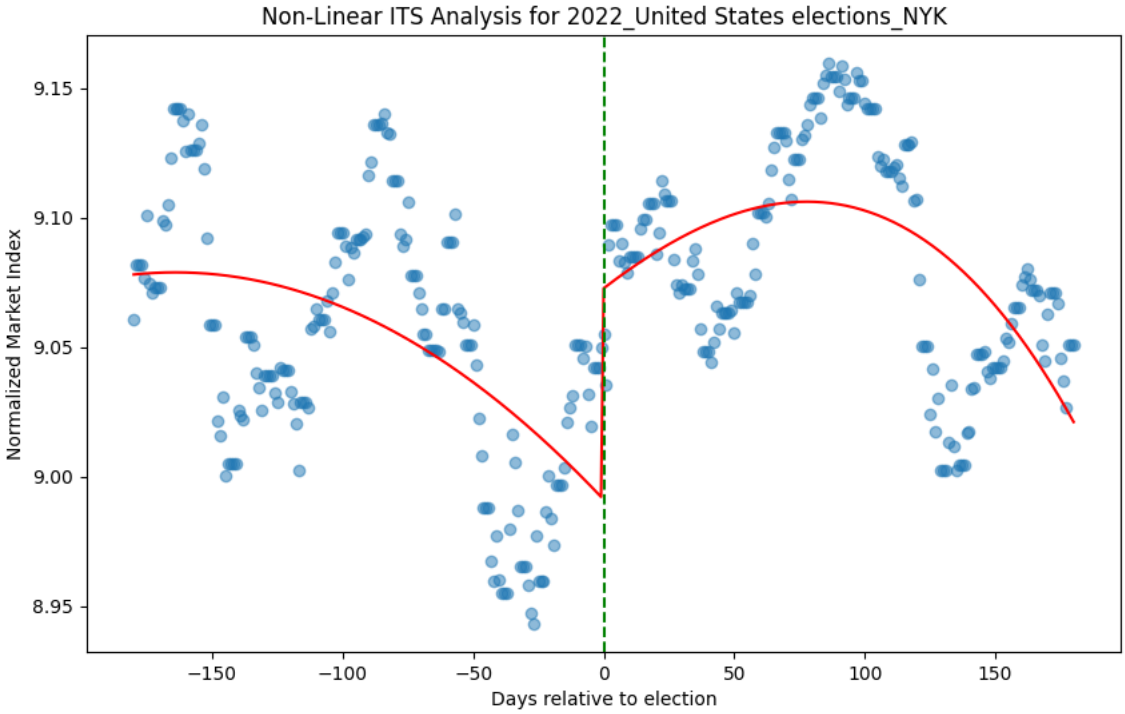
OLS Regression Results

Dep. Variable:	index	R-squared:	0.359
Model:	OLS	Adj. R-squared:	0.350
Method:	Least Squares	F-statistic:	39.79
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.96e-32
Time:	17:32:19	Log-Likelihood:	659.94
No. Observations:	361	AIC:	-1308.
Df Residuals:	355	BIC:	-1285.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	9.0780	0.009	1054.894	0.000	9.061	9.095
time	0.0001	0.000	0.470	0.639	-0.000	0.001
time_squared	-1.628e-06	5.97e-07	-2.729	0.007	-2.8e-06	-4.55e-07
intervention	0.0815	0.011	7.432	0.000	0.060	0.103
time_after_intervention	0.0018	0.000	5.408	0.000	0.001	0.003
time_after_intervention_squared	-1.142e-08	3.06e-09	-3.728	0.000	-1.74e-08	-5.39e-09
time_after_intervention_3	-3.122e-09	3.06e-09	-1.021	0.308	-9.14e-09	2.89e-09
time_3	-1.628e-06	5.97e-07	-2.729	0.007	-2.8e-06	-4.55e-07

Omnibus:	37.916	Durbin-Watson:	0.100
Prob(Omnibus):	0.000	Jarque-Bera (JB):	14.104
Skew:	-0.229	Prob(JB):	0.000866
Kurtosis:	2.146	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2022_United States elections_NYK
Normalized Market Index
9.15
9.10
9.05
9.00
8.95
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2022_French presidential

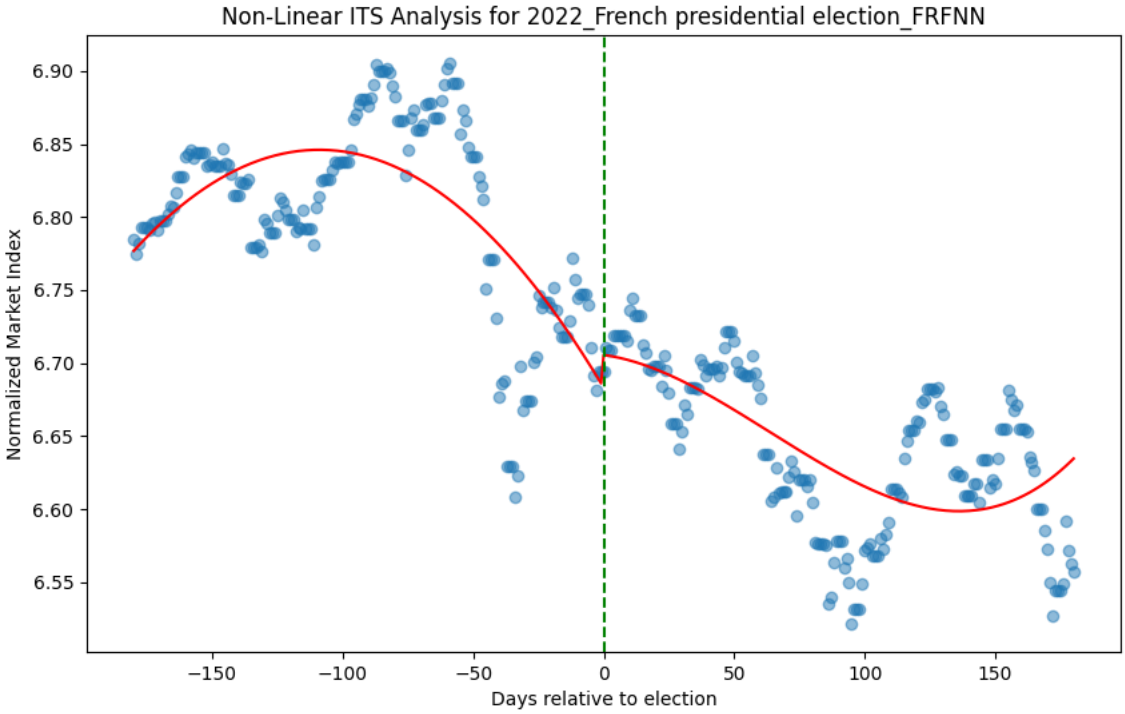
OLS Regression Results

Dep. Variable:	index	R-squared:	0.799
Model:	OLS	Adj. R-squared:	0.796
Method:	Least Squares	F-statistic:	282.0
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	2.99e-121
Time:	17:32:19	Log-Likelihood:	601.46
No. Observations:	361	AIC:	-1191.
Df Residuals:	355	BIC:	-1168.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.7769	0.010	669.724	0.000	6.757	6.797
time	0.0019	0.000	7.496	0.000	0.001	0.002
time_squared	-6.854e-06	7.02e-07	-9.769	0.000	-8.23e-06	-5.47e-06
intervention	0.0224	0.013	1.735	0.084	-0.003	0.048
time_after_intervention	0.0027	0.000	6.855	0.000	0.002	0.004
time_after_intervention_squared	3.27e-08	3.6e-09	9.082	0.000	2.56e-08	3.98e-08
time_after_intervention_3	3.889e-08	3.6e-09	10.815	0.000	3.18e-08	4.6e-08
time_3	-6.854e-06	7.02e-07	-9.769	0.000	-8.23e-06	-5.47e-06

Omnibus:	19.690	Durbin-Watson:	0.090
Prob(Omnibus):	0.000	Jarque-Bera (JB):	21.341
Skew:	-0.576	Prob(JB):	2.32e-05
Kurtosis:	3.302	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2022_French presidential election_FRFNN
Normalized Market Index
6.90
6.85
6.80
6.75
6.70
6.65
6.60
6.55
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2022_French legislative e

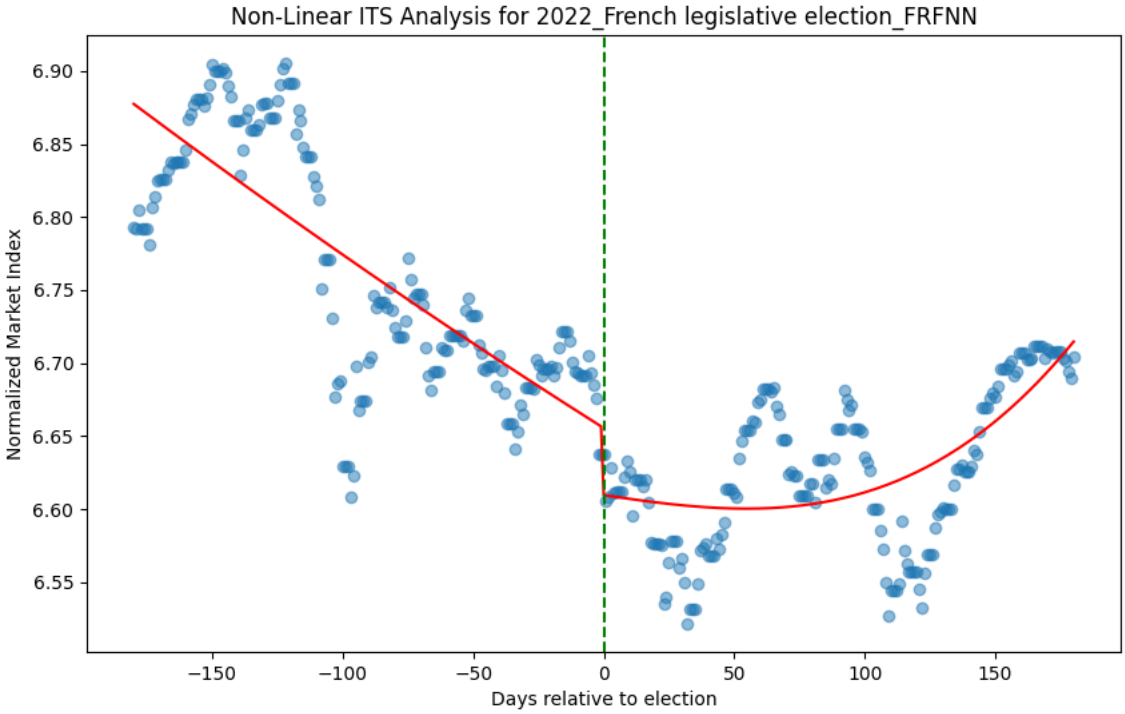
OLS Regression Results

Dep. Variable:	index	R-squared:	0.775
Model:	OLS	Adj. R-squared:	0.772
Method:	Least Squares	F-statistic:	244.5
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.28e-112
Time:	17:32:19	Log-Likelihood:	597.94
No. Observations:	361	AIC:	-1184.
Df Residuals:	355	BIC:	-1161.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.8774	0.010	673.076	0.000	6.857	6.898
time	-0.0013	0.000	-5.087	0.000	-0.002	-0.001
time_squared	2.834e-07	7.08e-07	0.400	0.689	-1.11e-06	1.68e-06
intervention	-0.0459	0.013	-3.525	0.000	-0.072	-0.020
time_after_intervention	0.0009	0.000	2.130	0.034	6.59e-05	0.002
time_after_intervention_squared	8.456e-09	3.64e-09	2.326	0.021	1.31e-09	1.56e-08
time_after_intervention_3	1.474e-08	3.63e-09	4.058	0.000	7.59e-09	2.19e-08
time_3	2.834e-07	7.08e-07	0.400	0.689	-1.11e-06	1.68e-06

Omnibus:	15.797	Durbin-Watson:	0.089
Prob(Omnibus):	0.000	Jarque-Bera (JB):	16.658
Skew:	-0.493	Prob(JB):	0.000241
Kurtosis:	3.370	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2022_French legislative election_FRFNN
Normalized Market Index
6.90
6.85
6.80
6.75
6.70
6.65
6.60
6.55
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2022_Swedish general ele

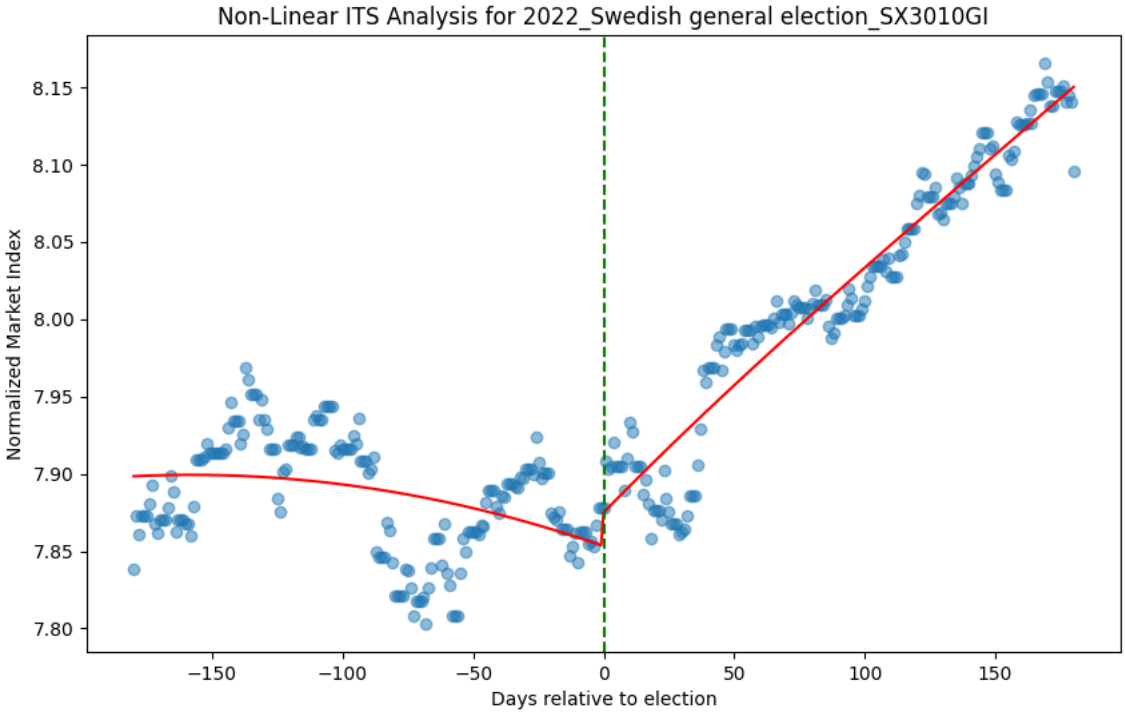
OLS Regression Results

Dep. Variable:	index	R-squared:	0.898
Model:	OLS	Adj. R-squared:	0.897
Method:	Least Squares	F-statistic:	628.2
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	7.28e-174
Time:	17:32:20	Log-Likelihood:	764.45
No. Observations:	361	AIC:	-1517.
Df Residuals:	355	BIC:	-1494.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.8985	0.006	1226.002	0.000	7.886	7.911
time	8.124e-05	0.000	0.491	0.624	-0.000	0.000
time_squared	-9.229e-07	4.47e-07	-2.066	0.040	-1.8e-06	-4.43e-08
intervention	0.0218	0.008	2.656	0.008	0.006	0.038
time_after_intervention	0.0023	0.000	9.068	0.000	0.002	0.003
time_after_intervention_squared	-1.528e-09	2.29e-09	-0.666	0.506	-6.04e-09	2.98e-09
time_after_intervention_3	5.686e-09	2.29e-09	2.484	0.013	1.18e-09	1.02e-08
time_3	-9.228e-07	4.47e-07	-2.066	0.040	-1.8e-06	-4.43e-08

Omnibus:	17.034	Durbin-Watson:	0.161
Prob(Omnibus):	0.000	Jarque-Bera (JB):	18.674
Skew:	-0.554	Prob(JB):	8.81e-05
Kurtosis:	2.890	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2022_Swedish general election_SX3010GI
Normalized Market Index
8.15
8.10
8.05
8.00
7.95
7.90
7.85
7.80
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2022_Italian general elect

OLS Regression Results

Dep. Variable:	index	R-squared:	0.895
Model:	OLS	Adj. R-squared:	0.893
Method:	Least Squares	F-statistic:	602.3
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.95e-171
Time:	17:32:20	Log-Likelihood:	652.50
No. Observations:	361	AIC:	-1293.
Df Residuals:	355	BIC:	-1270.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	9.4676	0.009	1077.738	0.000	9.450	9.485
time	-0.0025	0.000	-11.223	0.000	-0.003	-0.002
time_squared	4.461e-06	6.09e-07	7.323	0.000	3.26e-06	5.66e-06
intervention	-0.0282	0.011	-2.520	0.012	-0.050	-0.006
time_after_intervention	0.0018	0.000	5.216	0.000	0.001	0.002
time_after_intervention_squared	-3.952e-08	3.13e-09	-12.642	0.000	-4.57e-08	-3.34e-08
time_after_intervention_3	-3.087e-08	3.12e-09	-9.889	0.000	-3.7e-08	-2.47e-08
time_3	4.461e-06	6.09e-07	7.323	0.000	3.26e-06	5.66e-06

Omnibus:	14.438	Durbin-Watson:	0.134
Prob(Omnibus):	0.001	Jarque-Bera (JB):	6.726
Skew:	0.034	Prob(JB):	0.0346
Kurtosis:	2.335	Cond. No.	1.18e+18

Notes:
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[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
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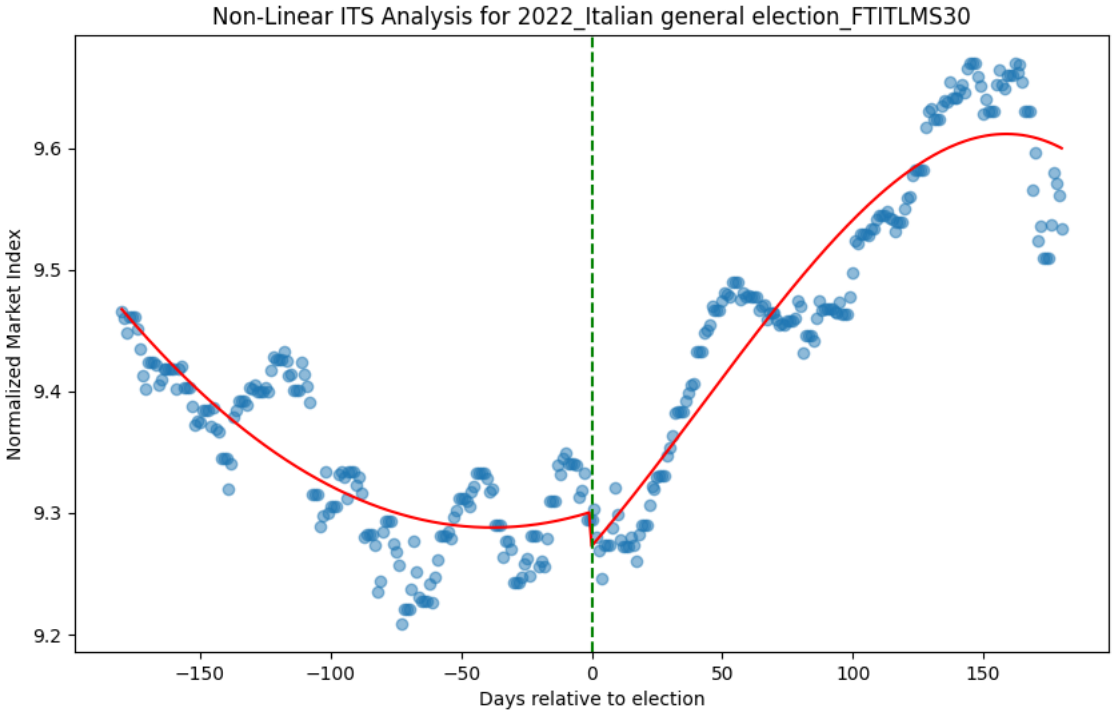
Non-Linear ITS Analysis for 2022_Italian general election_FTITLMS30
Normalized Market Index
9.6
9.5
9.4
9.3
9.2
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2021_German federal elec

OLS Regression Results

Dep. Variable:	index	R-squared:	0.761
Model:	OLS	Adj. R-squared:	0.758
Method:	Least Squares	F-statistic:	226.7
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	3.88e-108
Time:	17:32:20	Log-Likelihood:	858.91
No. Observations:	361	AIC:	-1706.
Df Residuals:	355	BIC:	-1682.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.8523	0.005	1583.368	0.000	7.843	7.862
time	0.0014	0.000	11.053	0.000	0.001	0.002
time_squared	-2.317e-06	3.44e-07	-6.739	0.000	-2.99e-06	-1.64e-06
intervention	-0.0348	0.006	-5.510	0.000	-0.047	-0.022
time_after_intervention	0.0001	0.000	0.689	0.491	-0.000	0.001
time_after_intervention_squared	2.986e-09	1.76e-09	1.692	0.091	-4.84e-10	6.46e-09
time_after_intervention_3	1.016e-08	1.76e-09	5.763	0.000	6.69e-09	1.36e-08
time_3	-2.317e-06	3.44e-07	-6.739	0.000	-2.99e-06	-1.64e-06

Omnibus:	15.233	Durbin-Watson:	0.168
Prob(Omnibus):	0.000	Jarque-Bera (JB):	16.495
Skew:	-0.519	Prob(JB):	0.000262
Kurtosis:	2.868	Cond. No.	1.18e+18

Notes:
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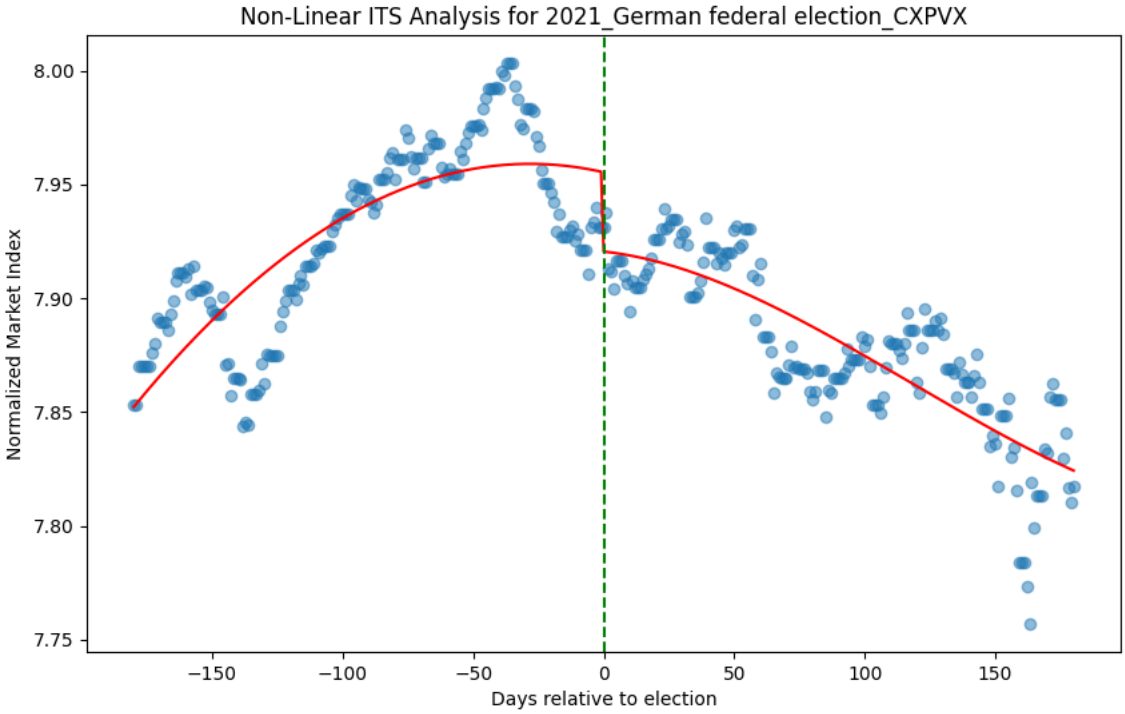
Non-Linear ITS Analysis for 2021_German federal election_CXPVX
Normalized Market Index
8.00
7.95
7.90
7.85
7.80
7.75
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2021_Canadian federal el

OLS Regression Results

Dep. Variable:	index	R-squared:	0.740
Model:	OLS	Adj. R-squared:	0.736
Method:	Least Squares	F-statistic:	201.8
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	2.01e-101
Time:	17:32:20	Log-Likelihood:	1369.3
No. Observations:	361	AIC:	-2727.
Df Residuals:	355	BIC:	-2703.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	9.0271	0.001	7484.727	0.000	9.025	9.029
time	-3.7e-05	3.1e-05	-1.195	0.233	-9.79e-05	2.39e-05
time_squared	1.033e-07	8.36e-08	1.236	0.217	-6.11e-08	2.68e-07
intervention	-0.0063	0.002	-4.123	0.000	-0.009	-0.003
time_after_intervention	0.0001	4.77e-05	3.042	0.003	5.13e-05	0.000
time_after_intervention_squared	-1.079e-08	4.29e-10	-25.139	0.000	-1.16e-08	-9.94e-09
time_after_intervention_3	-2.544e-09	4.29e-10	-5.935	0.000	-3.39e-09	-1.7e-09
time_3	1.034e-07	8.36e-08	1.236	0.217	-6.11e-08	2.68e-07

Omnibus:	88.924	Durbin-Watson:	0.274
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1492.553
Skew:	-0.496	Prob(JB):	0.00
Kurtosis:	12.912	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
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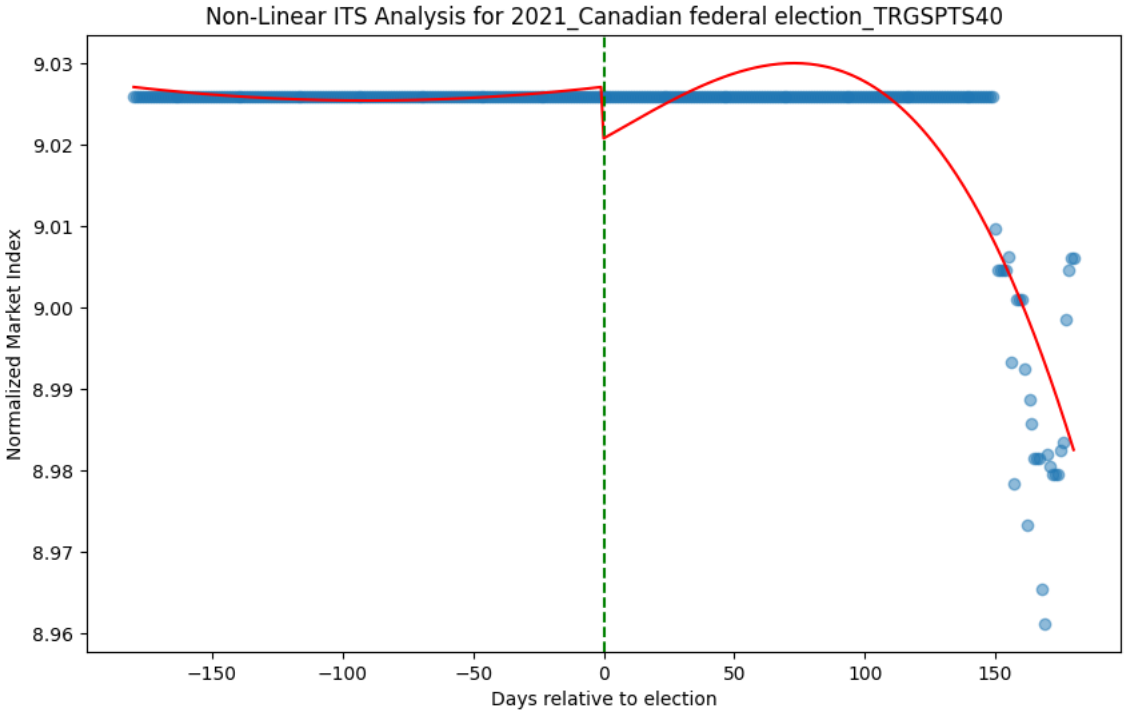

Non-Linear ITS Analysis for 2021_Canadian federal election_TRGSPTS40
Normalized Market Index
9.03
9.02
9.01
9.00
8.99
8.98
8.97
8.96
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2021_Norwegian parliame

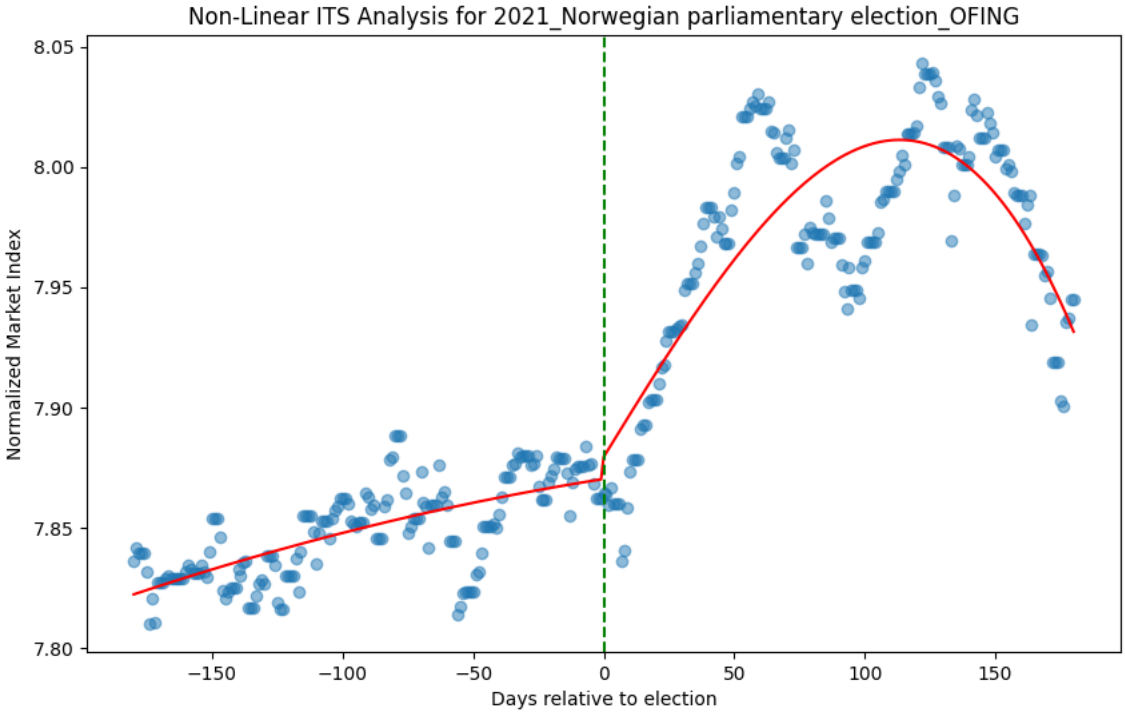
OLS Regression Results

Dep. Variable:	index	R-squared:	0.900
Model:	OLS	Adj. R-squared:	0.899
Method:	Least Squares	F-statistic:	638.4
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.62e-175
Time:	17:32:21	Log-Likelihood:	860.37
No. Observations:	361	AIC:	-1709.
Df Residuals:	355	BIC:	-1685.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.8224	0.005	1583.732	0.000	7.813	7.832
time	0.0004	0.000	2.849	0.005	0.000	0.001
time_squared	-2.634e-07	3.42e-07	-0.769	0.442	-9.37e-07	4.1e-07
intervention	0.0091	0.006	1.447	0.149	-0.003	0.021
time_after_intervention	0.0016	0.000	8.203	0.000	0.001	0.002
time_after_intervention_squared	-2.501e-08	1.76e-09	-14.229	0.000	-2.85e-08	-2.16e-08
time_after_intervention_3	-1.786e-08	1.76e-09	-10.177	0.000	-2.13e-08	-1.44e-08
time_3	-2.633e-07	3.42e-07	-0.769	0.442	-9.37e-07	4.1e-07

Omnibus:	5.236	Durbin-Watson:	0.156
Prob(Omnibus):	0.073	Jarque-Bera (JB):	5.064
Skew:	-0.240	Prob(JB):	0.0795
Kurtosis:	3.326	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2021_Norwegian parliamentary election_OFING
Normalized Market Index
8.05
8.00
7.95
7.90
7.85
7.80
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2021_Dutch general electi

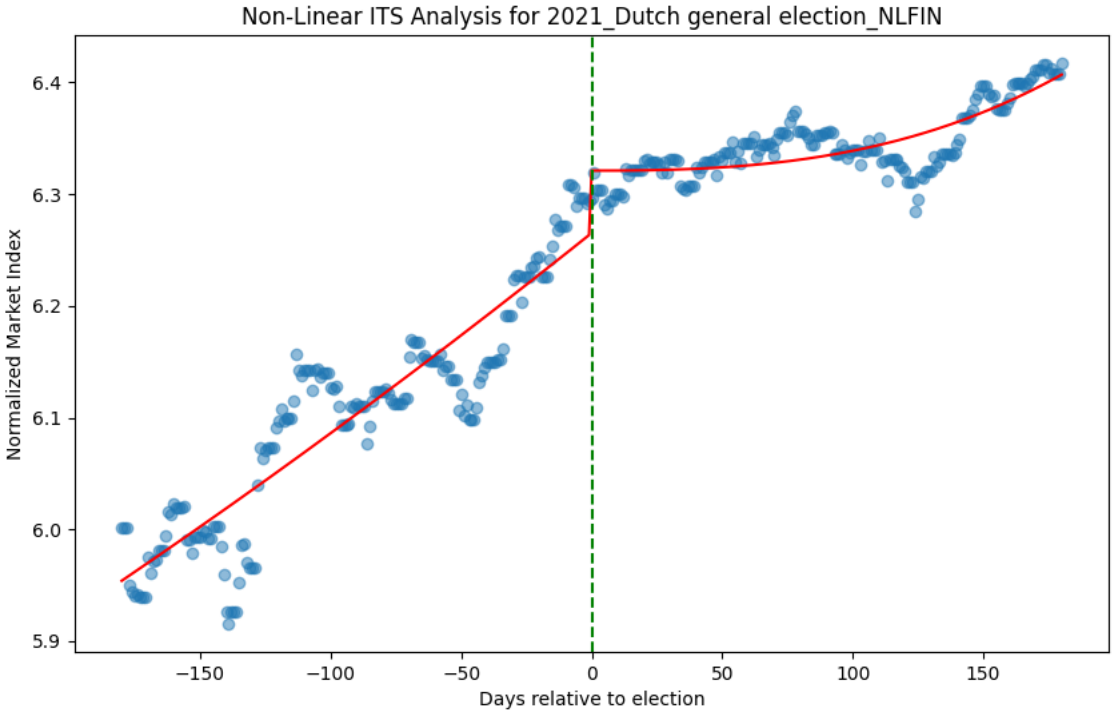
OLS Regression Results

Dep. Variable:	index	R-squared:	0.951
Model:	OLS	Adj. R-squared:	0.950
Method:	Least Squares	F-statistic:	1371.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.30e-229
Time:	17:32:21	Log-Likelihood:	740.25
No. Observations:	361	AIC:	-1468.
Df Residuals:	355	BIC:	-1445.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	5.9541	0.007	864.259	0.000	5.941	5.968
time	0.0016	0.000	8.973	0.000	0.001	0.002
time_squared	3.941e-07	4.78e-07	0.825	0.410	-5.45e-07	1.33e-06
intervention	0.0558	0.009	6.353	0.000	0.039	0.073
time_after_intervention	-0.0019	0.000	-6.896	0.000	-0.002	-0.001
time_after_intervention_squared	2.563e-09	2.45e-09	1.046	0.296	-2.26e-09	7.38e-09
time_after_intervention_3	8.002e-09	2.45e-09	3.269	0.001	3.19e-09	1.28e-08
time_3	3.941e-07	4.78e-07	0.825	0.410	-5.45e-07	1.33e-06

Omnibus:	24.157	Durbin-Watson:	0.139
Prob(Omnibus):	0.000	Jarque-Bera (JB):	34.041
Skew:	-0.498	Prob(JB):	4.06e-08
Kurtosis:	4.127	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2021_Dutch general election_NLFIN
Normalized Market Index
6.4
6.3
6.2
6.1
6.0
5.9
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2020_United States presid

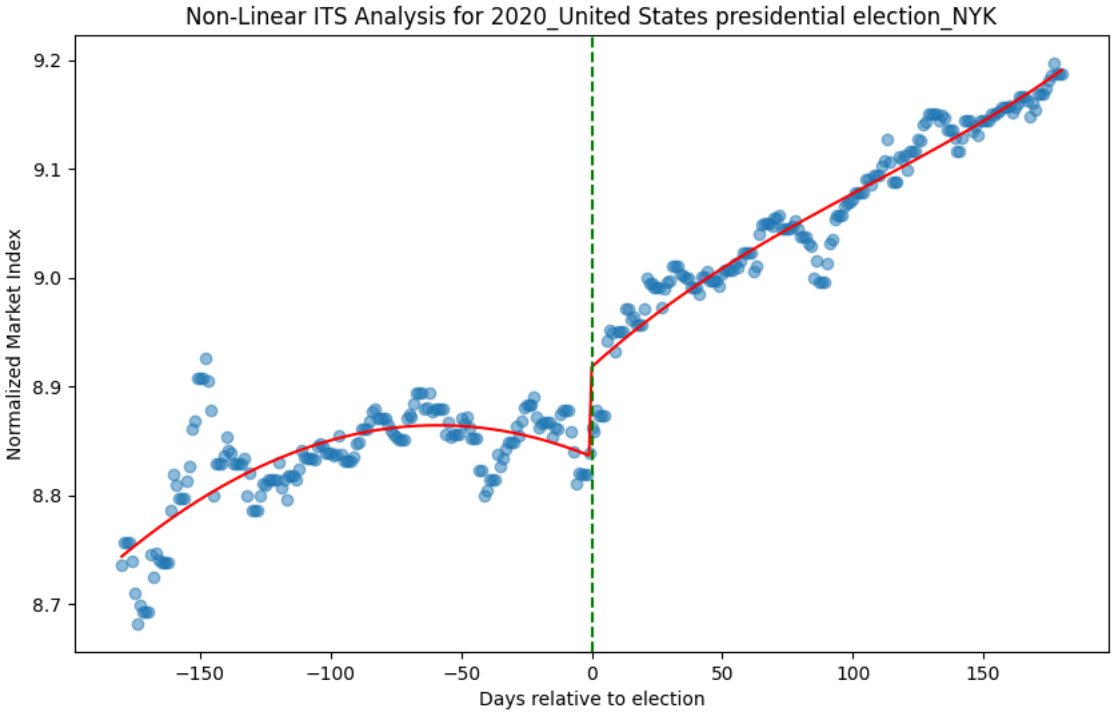
OLS Regression Results

Dep. Variable:	index	R-squared:	0.958
Model:	OLS	Adj. R-squared:	0.957
Method:	Least Squares	F-statistic:	1616.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.06e-241
Time:	17:32:21	Log-Likelihood:	795.04
No. Observations:	361	AIC:	-1578.
Df Residuals:	355	BIC:	-1555.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.7439	0.006	1477.236	0.000	8.732	8.756
time	0.0020	0.000	13.121	0.000	0.002	0.002
time_squared	-4.12e-06	4.1e-07	-10.037	0.000	-4.93e-06	-3.31e-06
intervention	0.0823	0.008	10.912	0.000	0.067	0.097
time_after_intervention	0.0031	0.000	13.388	0.000	0.003	0.004
time_after_intervention_squared	8.956e-09	2.11e-09	4.252	0.000	4.81e-09	1.31e-08
time_after_intervention_3	1.694e-08	2.1e-09	8.055	0.000	1.28e-08	2.11e-08
time_3	-4.119e-06	4.1e-07	-10.037	0.000	-4.93e-06	-3.31e-06

Omnibus:	60.255	Durbin-Watson:	0.229
Prob(Omnibus):	0.000	Jarque-Bera (JB):	262.789
Skew:	0.621	Prob(JB):	8.63e-58
Kurtosis:	6.991	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2020_United States presidential election_NYK
Normalized Market Index
9.2
9.1
9.0
8.9
8.8
8.7
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2020_United States Senat

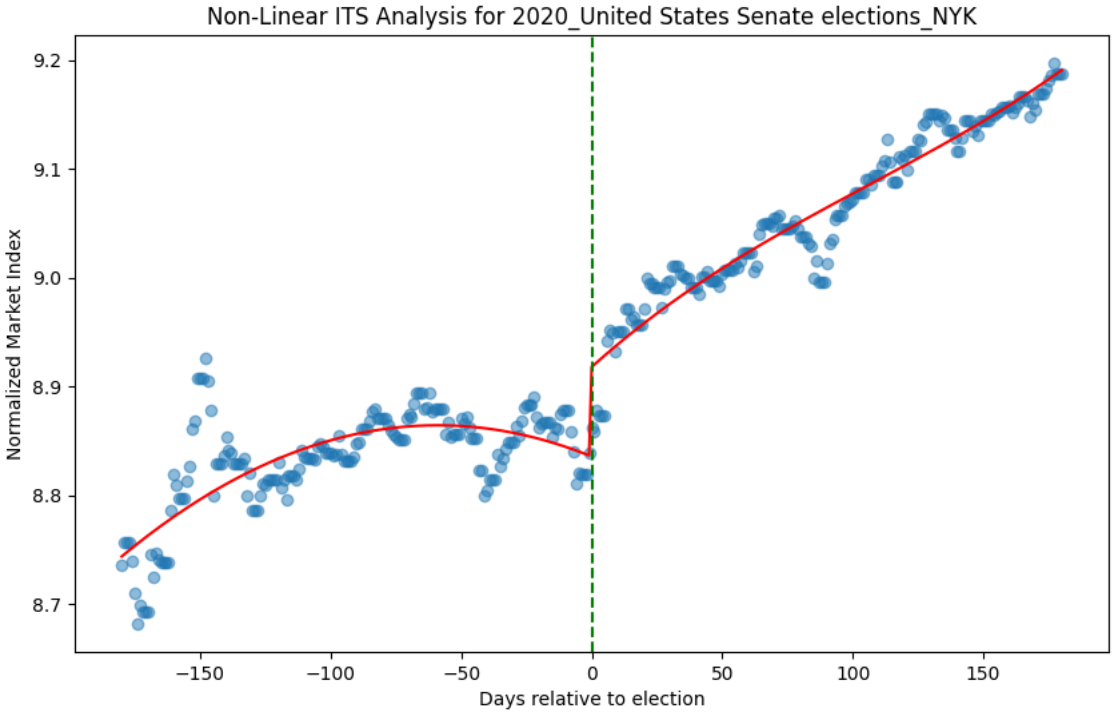
OLS Regression Results

Dep. Variable:	index	R-squared:	0.958
Model:	OLS	Adj. R-squared:	0.957
Method:	Least Squares	F-statistic:	1616.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.06e-241
Time:	17:32:21	Log-Likelihood:	795.04
No. Observations:	361	AIC:	-1578.
Df Residuals:	355	BIC:	-1555.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.7439	0.006	1477.236	0.000	8.732	8.756
time	0.0020	0.000	13.121	0.000	0.002	0.002
time_squared	-4.12e-06	4.1e-07	-10.037	0.000	-4.93e-06	-3.31e-06
intervention	0.0823	0.008	10.912	0.000	0.067	0.097
time_after_intervention	0.0031	0.000	13.388	0.000	0.003	0.004
time_after_intervention_squared	8.956e-09	2.11e-09	4.252	0.000	4.81e-09	1.31e-08
time_after_intervention_3	1.694e-08	2.1e-09	8.055	0.000	1.28e-08	2.11e-08
time_3	-4.119e-06	4.1e-07	-10.037	0.000	-4.93e-06	-3.31e-06

Omnibus:	60.255	Durbin-Watson:	0.229
Prob(Omnibus):	0.000	Jarque-Bera (JB):	262.789
Skew:	0.621	Prob(JB):	8.63e-58
Kurtosis:	6.991	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2020_United States Senate elections_NYK
Normalized Market Index
9.2
9.1
9.0
8.9
8.8
8.7
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2020_United States House

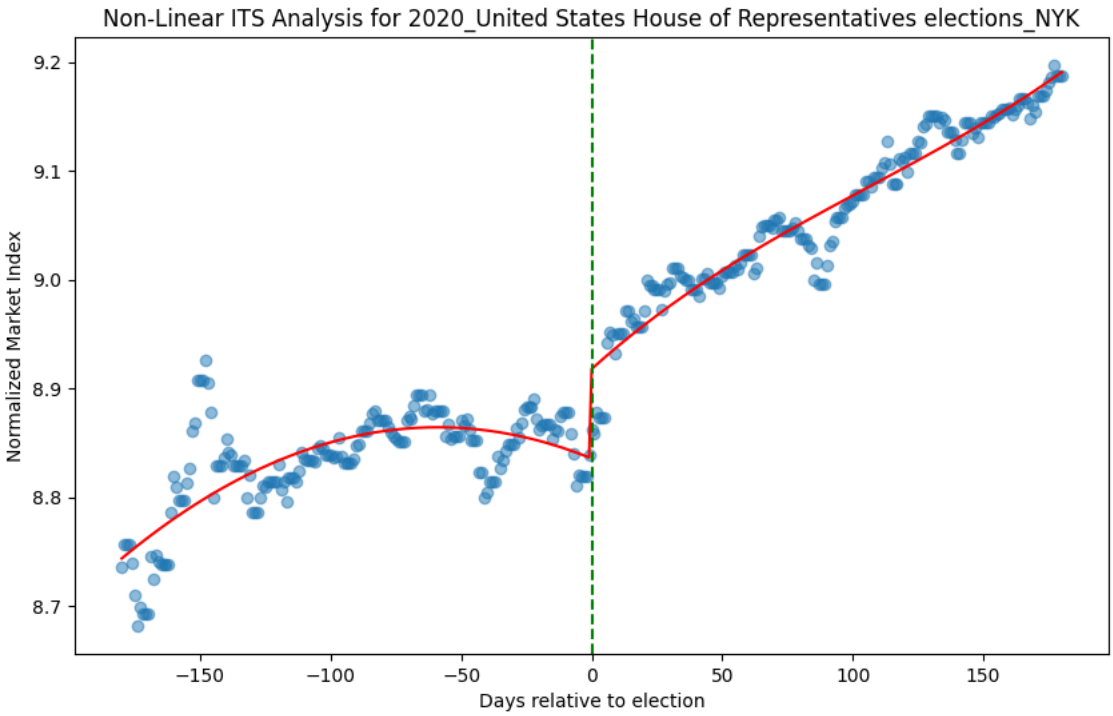
OLS Regression Results

Dep. Variable:	index	R-squared:	0.958
Model:	OLS	Adj. R-squared:	0.957
Method:	Least Squares	F-statistic:	1616.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.06e-241
Time:	17:32:22	Log-Likelihood:	795.04
No. Observations:	361	AIC:	-1578.
Df Residuals:	355	BIC:	-1555.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.7439	0.006	1477.236	0.000	8.732	8.756
time	0.0020	0.000	13.121	0.000	0.002	0.002
time_squared	-4.12e-06	4.1e-07	-10.037	0.000	-4.93e-06	-3.31e-06
intervention	0.0823	0.008	10.912	0.000	0.067	0.097
time_after_intervention	0.0031	0.000	13.388	0.000	0.003	0.004
time_after_intervention_squared	8.956e-09	2.11e-09	4.252	0.000	4.81e-09	1.31e-08
time_after_intervention_3	1.694e-08	2.1e-09	8.055	0.000	1.28e-08	2.11e-08
time_3	-4.119e-06	4.1e-07	-10.037	0.000	-4.93e-06	-3.31e-06

Omnibus:	60.255	Durbin-Watson:	0.229
Prob(Omnibus):	0.000	Jarque-Bera (JB):	262.789
Skew:	0.621	Prob(JB):	8.63e-58
Kurtosis:	6.991	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2020_United States House of Representatives elections_NYK
Normalized Market Index
9.2
9.1
9.0
8.9
8.8
8.7
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Spanish general ele

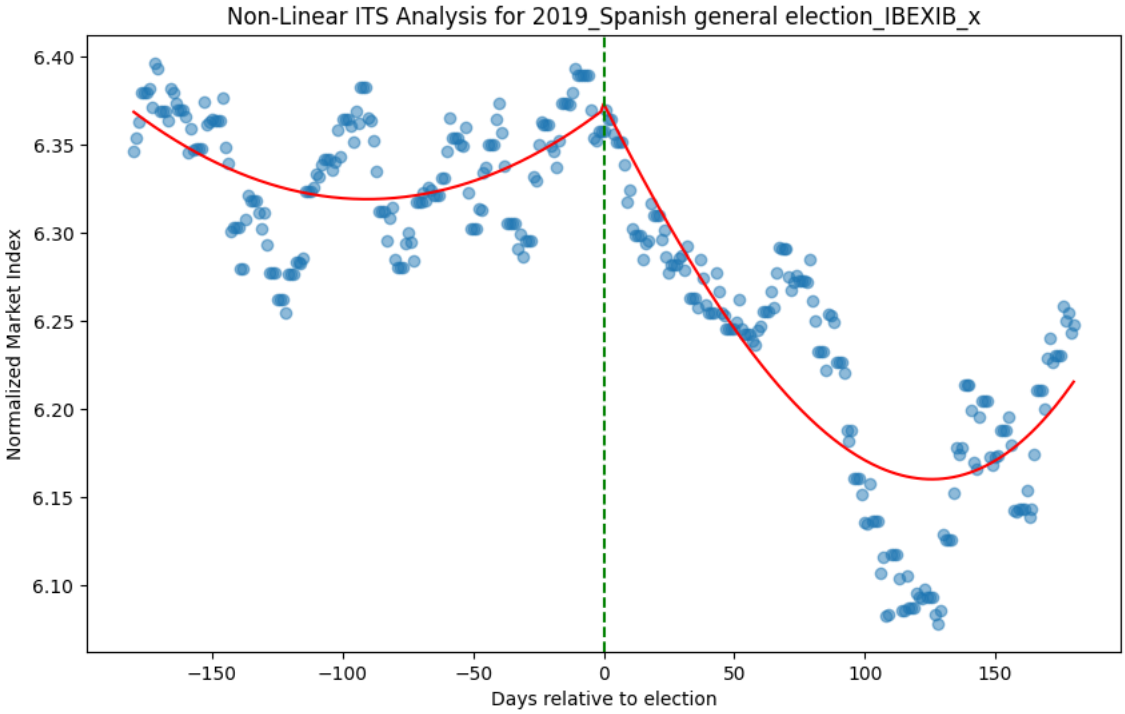
OLS Regression Results

Dep. Variable:	index	R-squared:	0.810
Model:	OLS	Adj. R-squared:	0.808
Method:	Least Squares	F-statistic:	303.2
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	9.94e-126
Time:	17:32:22	Log-Likelihood:	692.11
No. Observations:	361	AIC:	-1372.
Df Residuals:	355	BIC:	-1349.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.3686	0.008	809.028	0.000	6.353	6.384
time	-0.0011	0.000	-5.477	0.000	-0.002	-0.001
time_squared	3.095e-06	5.46e-07	5.670	0.000	2.02e-06	4.17e-06
intervention	0.0034	0.010	0.337	0.736	-0.016	0.023
time_after_intervention	-0.0041	0.000	-13.028	0.000	-0.005	-0.003
time_after_intervention_squared	1.162e-08	2.8e-09	4.149	0.000	6.11e-09	1.71e-08
time_after_intervention_3	1.744e-08	2.8e-09	6.234	0.000	1.19e-08	2.29e-08
time_3	3.095e-06	5.46e-07	5.670	0.000	2.02e-06	4.17e-06

Omnibus:	1.718	Durbin-Watson:	0.130
Prob(Omnibus):	0.424	Jarque-Bera (JB):	1.556
Skew:	-0.043	Prob(JB):	0.459
Kurtosis:	2.690	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Spanish general election_IBEXIB_x
Normalized Market Index
6.40
6.35
6.30
6.25
6.20
6.15
6.10
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Spanish general ele

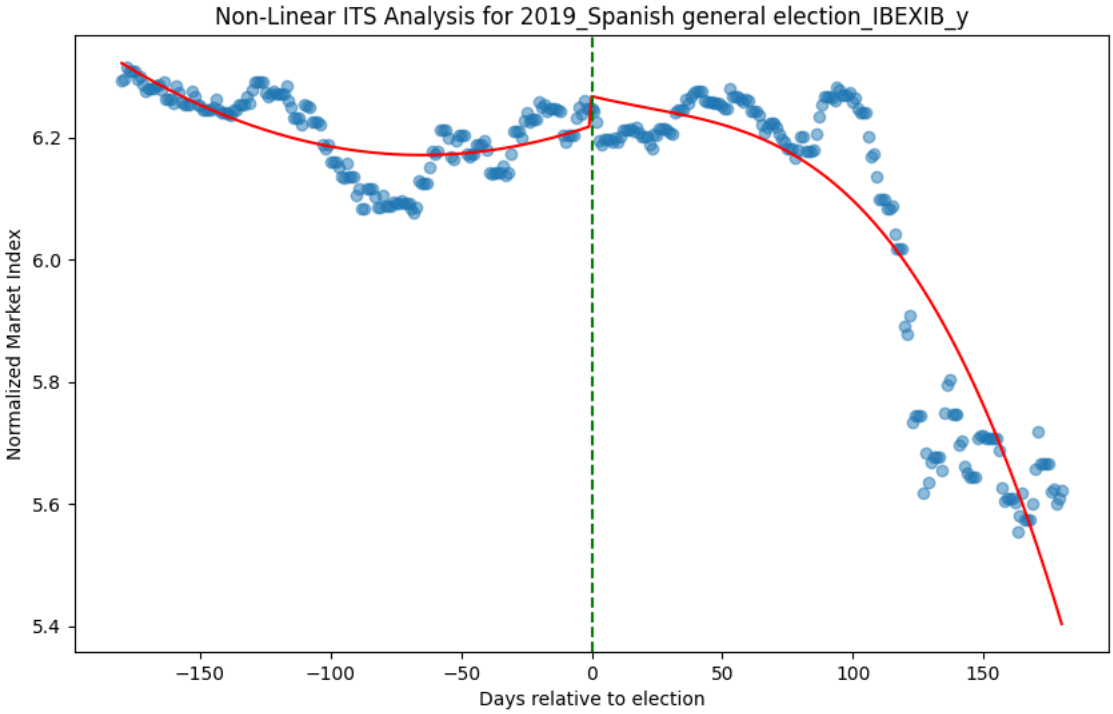
OLS Regression Results

Dep. Variable:	index	R-squared:	0.849
Model:	OLS	Adj. R-squared:	0.846
Method:	Least Squares	F-statistic:	398.0
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	4.14e-143
Time:	17:32:22	Log-Likelihood:	392.25
No. Observations:	361	AIC:	-772.5
Df Residuals:	355	BIC:	-749.2
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.3223	0.018	349.995	0.000	6.287	6.358
time	-0.0026	0.000	-5.645	0.000	-0.004	-0.002
time_squared	5.686e-06	1.25e-06	4.540	0.000	3.22e-06	8.15e-06
intervention	0.0485	0.023	2.105	0.036	0.003	0.094
time_after_intervention	-0.0025	0.001	-3.541	0.000	-0.004	-0.001
time_after_intervention_squared	-9.238e-08	6.43e-09	-14.372	0.000	-1.05e-07	-7.97e-08
time_after_intervention_3	-8.66e-08	6.42e-09	-13.491	0.000	-9.92e-08	-7.4e-08
time_3	5.686e-06	1.25e-06	4.540	0.000	3.22e-06	8.15e-06

Omnibus:	41.520	Durbin-Watson:	0.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	96.229
Skew:	-0.586	Prob(JB):	1.27e-21
Kurtosis:	5.242	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Spanish general election_IBEXIB_y
Normalized Market Index
6.2
6.0
5.8
5.6
5.4
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Portuguese legislati

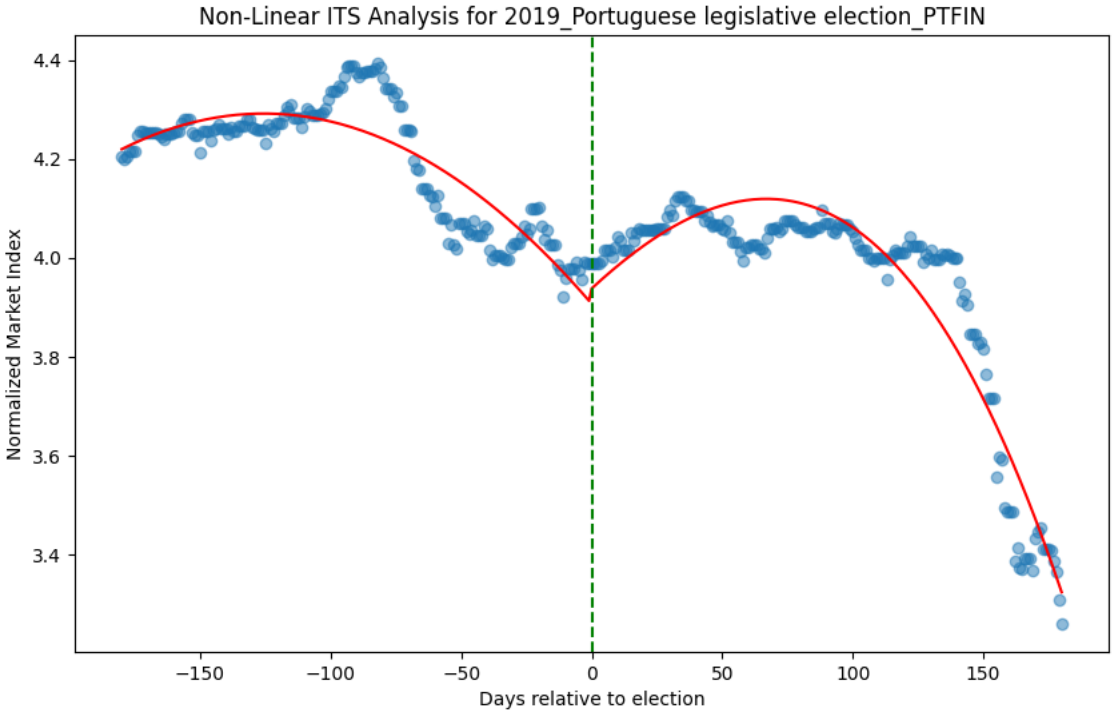
OLS Regression Results

Dep. Variable:	index	R-squared:	0.906
Model:	OLS	Adj. R-squared:	0.904
Method:	Least Squares	F-statistic:	682.8
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.20e-179
Time:	17:32:22	Log-Likelihood:	456.78
No. Observations:	361	AIC:	-901.6
Df Residuals:	355	BIC:	-878.2
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	4.2201	0.015	279.337	0.000	4.190	4.250
time	0.0027	0.000	6.836	0.000	0.002	0.003
time_squared	-1.219e-05	1.05e-06	-11.638	0.000	-1.43e-05	-1.01e-05
intervention	0.0309	0.019	1.607	0.109	-0.007	0.069
time_after_intervention	0.0110	0.001	18.433	0.000	0.010	0.012
time_after_intervention_squared	-6.217e-08	5.38e-09	-11.565	0.000	-7.27e-08	-5.16e-08
time_after_intervention_3	-5.832e-08	5.37e-09	-10.862	0.000	-6.89e-08	-4.78e-08
time_3	-1.219e-05	1.05e-06	-11.638	0.000	-1.43e-05	-1.01e-05

Omnibus:	2.981	Durbin-Watson:	0.085
Prob(Omnibus):	0.225	Jarque-Bera (JB):	2.951
Skew:	0.221	Prob(JB):	0.229
Kurtosis:	2.962	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Portuguese legislative election_PTFIN
Normalized Market Index
4.4
4.2
4.0
3.8
3.6
3.4
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Greek legislative ele

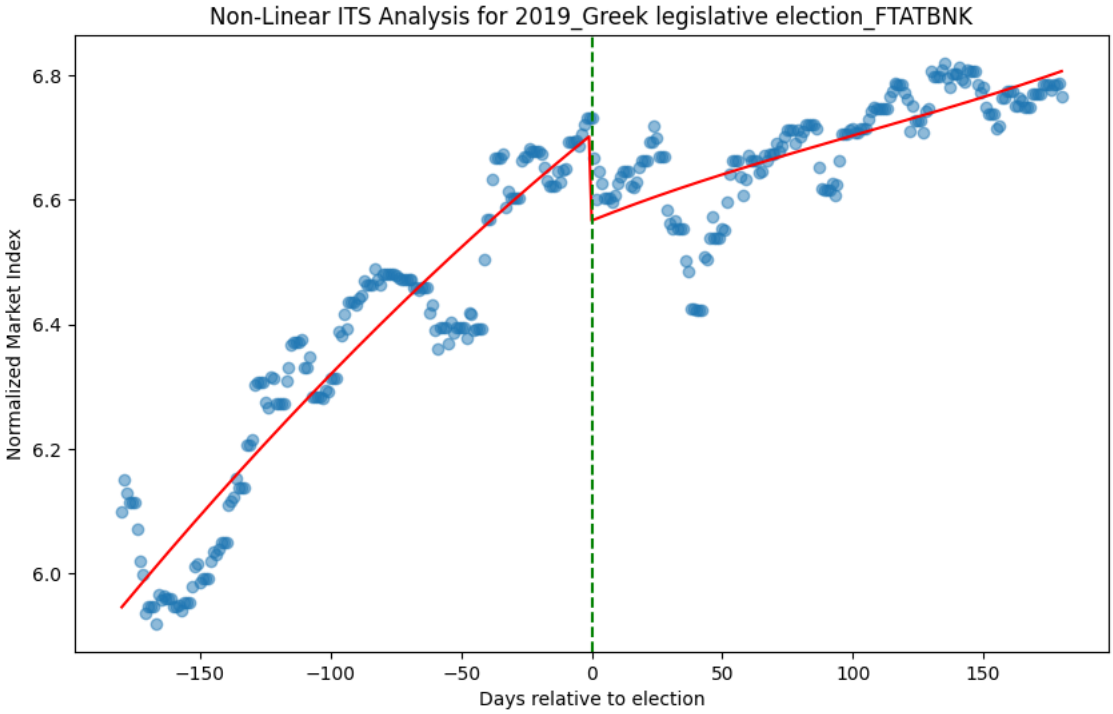
OLS Regression Results

Dep. Variable:	index	R-squared:	0.919
Model:	OLS	Adj. R-squared:	0.918
Method:	Least Squares	F-statistic:	801.8
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	6.10e-191
Time:	17:32:23	Log-Likelihood:	447.44
No. Observations:	361	AIC:	-882.9
Df Residuals:	355	BIC:	-859.5
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	5.9462	0.016	383.543	0.000	5.916	5.977
time	0.0050	0.000	12.644	0.000	0.004	0.006
time_squared	-2.27e-06	1.07e-06	-2.112	0.035	-4.38e-06	-1.56e-07
intervention	-0.1382	0.020	-6.993	0.000	-0.177	-0.099
time_after_intervention	-0.0017	0.001	-2.820	0.005	-0.003	-0.001
time_after_intervention_squared	4.699e-09	5.52e-09	0.852	0.395	-6.15e-09	1.55e-08
time_after_intervention_3	1.013e-08	5.51e-09	1.838	0.067	-7.09e-10	2.1e-08
time_3	-2.27e-06	1.07e-06	-2.112	0.035	-4.38e-06	-1.56e-07

Omnibus:	11.451	Durbin-Watson:	0.120
Prob(Omnibus):	0.003	Jarque-Bera (JB):	11.685
Skew:	-0.433	Prob(JB):	0.00290
Kurtosis:	3.167	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Greek legislative election_FTATBNK
Normalized Market Index
6.8
6.6
6.4
6.2
6.0
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Belgian federal elec

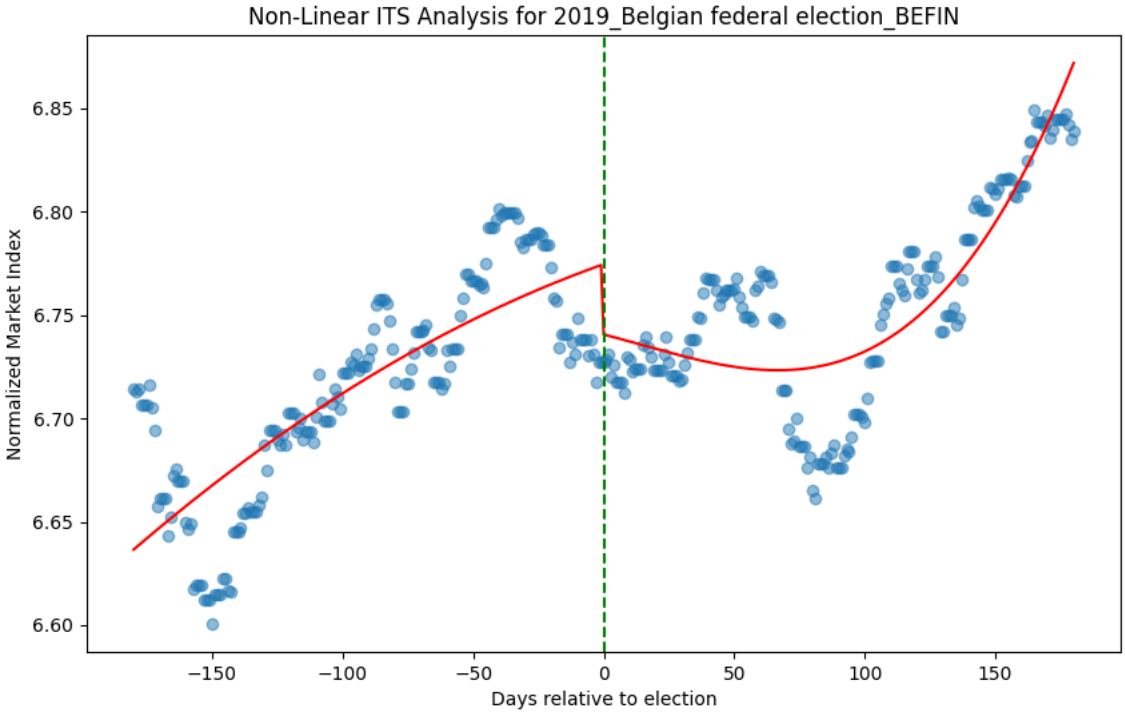
OLS Regression Results

Dep. Variable:	index	R-squared:	0.710
Model:	OLS	Adj. R-squared:	0.706
Method:	Least Squares	F-statistic:	173.5
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	4.99e-93
Time:	17:32:23	Log-Likelihood:	773.84
No. Observations:	361	AIC:	-1536.
Df Residuals:	355	BIC:	-1512.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.6366	0.006	1057.292	0.000	6.624	6.649
time	0.0011	0.000	6.742	0.000	0.001	0.001
time_squared	-8.866e-07	4.35e-07	-2.037	0.042	-1.74e-06	-3.07e-08
intervention	-0.0340	0.008	-4.252	0.000	-0.050	-0.018
time_after_intervention	-0.0008	0.000	-3.139	0.002	-0.001	-0.000
time_after_intervention_squared	1.826e-08	2.23e-09	8.174	0.000	1.39e-08	2.26e-08
time_after_intervention_3	2.432e-08	2.23e-09	10.902	0.000	1.99e-08	2.87e-08
time_3	-8.866e-07	4.35e-07	-2.037	0.042	-1.74e-06	-3.06e-08

Omnibus:	1.984	Durbin-Watson:	0.087
Prob(Omnibus):	0.371	Jarque-Bera (JB):	1.692
Skew:	0.008	Prob(JB):	0.429
Kurtosis:	2.665	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Belgian federal election_BEFIN
Normalized Market Index
6.85
6.80
6.75
6.70
6.65
6.60
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Danish general elec

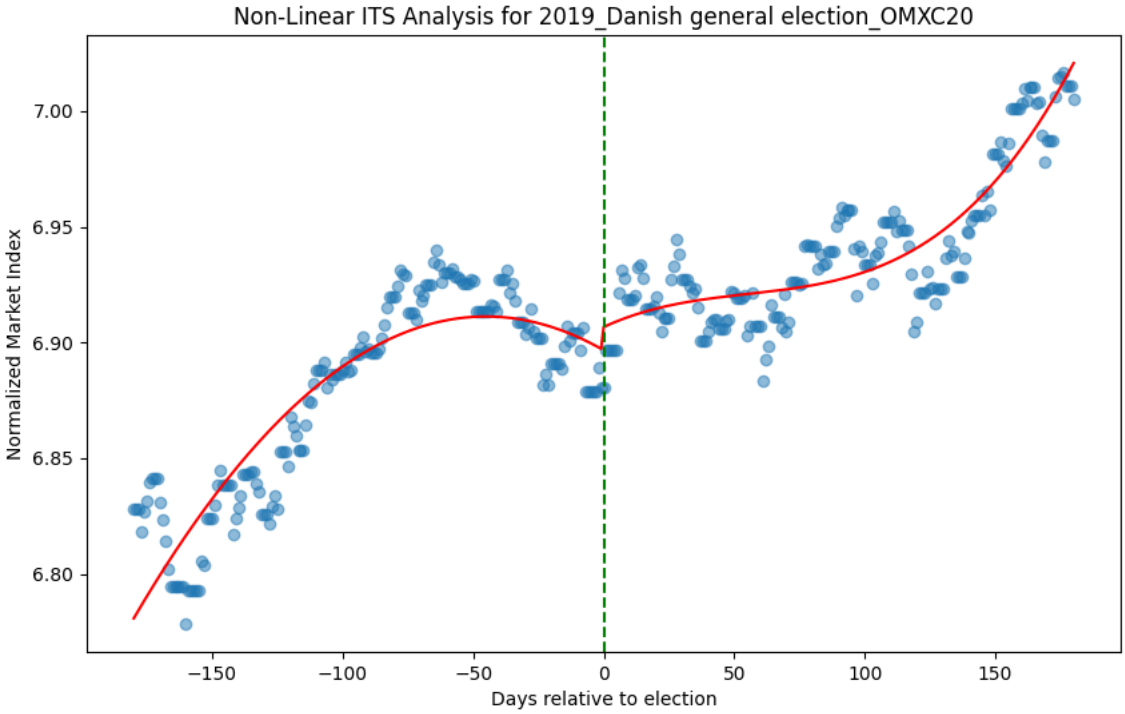
OLS Regression Results

Dep. Variable:	index	R-squared:	0.878
Model:	OLS	Adj. R-squared:	0.877
Method:	Least Squares	F-statistic:	513.3
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	4.94e-160
Time:	17:32:23	Log-Likelihood:	957.70
No. Observations:	361	AIC:	-1903.
Df Residuals:	355	BIC:	-1880.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.7808	0.004	1797.720	0.000	6.773	6.788
time	0.0019	9.68e-05	19.974	0.000	0.002	0.002
time_squared	-3.584e-06	2.62e-07	-13.703	0.000	-4.1e-06	-3.07e-06
intervention	0.0100	0.005	2.086	0.038	0.001	0.019
time_after_intervention	0.0012	0.000	7.838	0.000	0.001	0.001
time_after_intervention_squared	1.853e-08	1.34e-09	13.807	0.000	1.59e-08	2.12e-08
time_after_intervention_3	2.472e-08	1.34e-09	18.445	0.000	2.21e-08	2.74e-08
time_3	-3.584e-06	2.62e-07	-13.703	0.000	-4.1e-06	-3.07e-06

Omnibus:	2.156	Durbin-Watson:	0.192
Prob(Omnibus):	0.340	Jarque-Bera (JB):	2.203
Skew:	0.185	Prob(JB):	0.332
Kurtosis:	2.901	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Danish general election_OMXC20
Normalized Market Index
7.00
6.95
6.90
6.85
6.80
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Finnish parliamenta

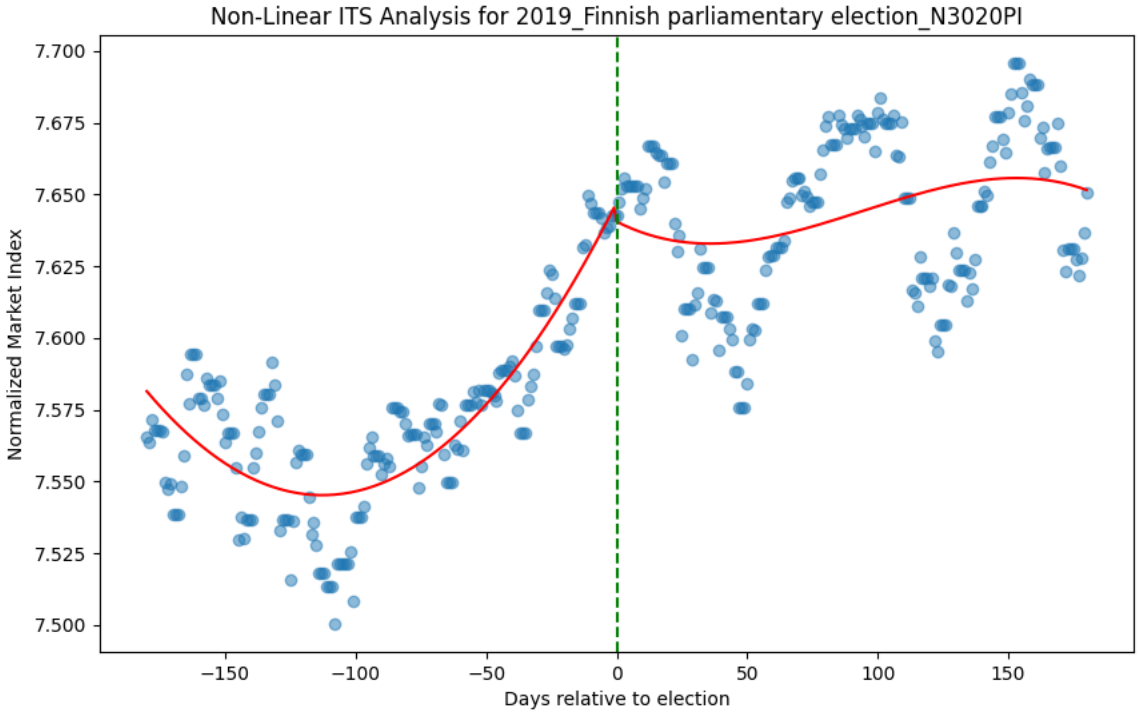
OLS Regression Results

Dep. Variable:	index	R-squared:	0.776
Model:	OLS	Adj. R-squared:	0.773
Method:	Least Squares	F-statistic:	246.2
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.18e-113
Time:	17:32:23	Log-Likelihood:	859.76
No. Observations:	361	AIC:	-1708.
Df Residuals:	355	BIC:	-1684.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.5815	0.005	1532.373	0.000	7.572	7.591
time	-0.0011	0.000	-8.482	0.000	-0.001	-0.001
time_squared	4.007e-06	3.43e-07	11.680	0.000	3.33e-06	4.68e-06
intervention	-0.0067	0.006	-1.058	0.291	-0.019	0.006
time_after_intervention	-0.0023	0.000	-11.618	0.000	-0.003	-0.002
time_after_intervention_squared	-1.761e-08	1.76e-09	-10.002	0.000	-2.11e-08	-1.41e-08
time_after_intervention_3	-1.068e-08	1.76e-09	-6.076	0.000	-1.41e-08	-7.23e-09
time_3	4.007e-06	3.43e-07	11.680	0.000	3.33e-06	4.68e-06

Omnibus:	22.110	Durbin-Watson:	0.154
Prob(Omnibus):	0.000	Jarque-Bera (JB):	13.850
Skew:	-0.340	Prob(JB):	0.000983
Kurtosis:	2.323	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Finnish parliamentary election_N3020PI
Normalized Market Index
7.700
7.675
7.650
7.625
7.600
7.575
7.550
7.525
7.500
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2019_Spanish general ele

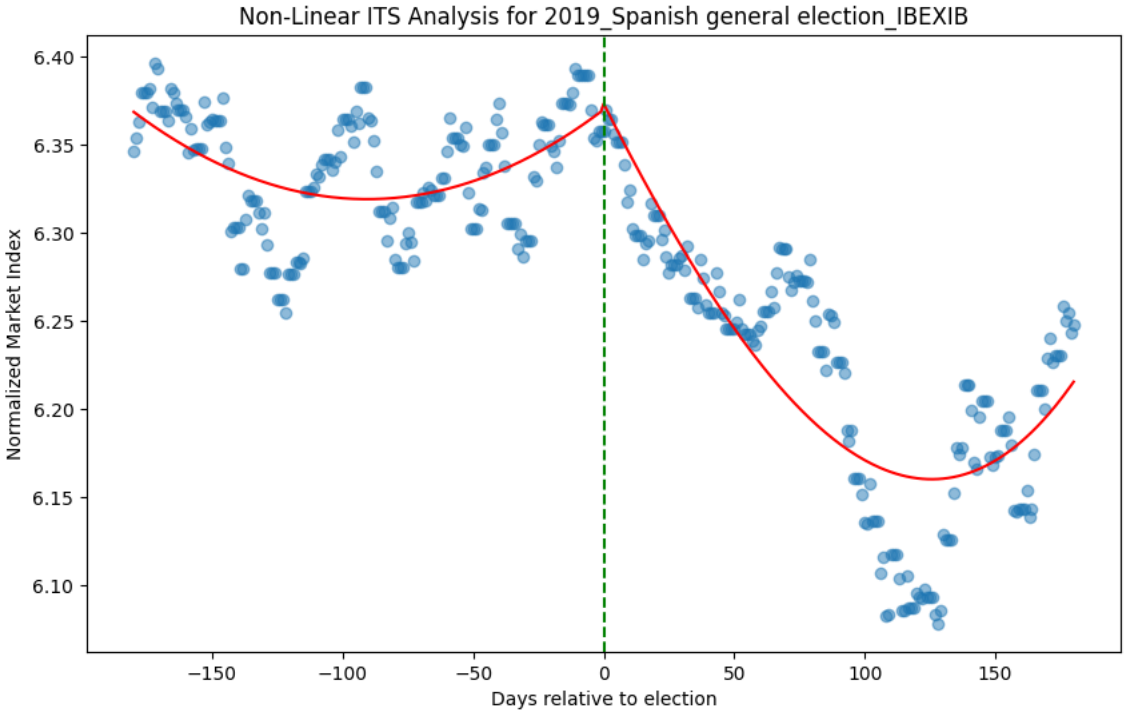
OLS Regression Results

Dep. Variable:	index	R-squared:	0.810
Model:	OLS	Adj. R-squared:	0.808
Method:	Least Squares	F-statistic:	303.2
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	9.94e-126
Time:	17:32:24	Log-Likelihood:	692.11
No. Observations:	361	AIC:	-1372.
Df Residuals:	355	BIC:	-1349.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.3686	0.008	809.028	0.000	6.353	6.384
time	-0.0011	0.000	-5.477	0.000	-0.002	-0.001
time_squared	3.095e-06	5.46e-07	5.670	0.000	2.02e-06	4.17e-06
intervention	0.0034	0.010	0.337	0.736	-0.016	0.023
time_after_intervention	-0.0041	0.000	-13.028	0.000	-0.005	-0.003
time_after_intervention_squared	1.162e-08	2.8e-09	4.149	0.000	6.11e-09	1.71e-08
time_after_intervention_3	1.744e-08	2.8e-09	6.234	0.000	1.19e-08	2.29e-08
time_3	3.095e-06	5.46e-07	5.670	0.000	2.02e-06	4.17e-06

Omnibus:	1.718	Durbin-Watson:	0.130
Prob(Omnibus):	0.424	Jarque-Bera (JB):	1.556
Skew:	-0.043	Prob(JB):	0.459
Kurtosis:	2.690	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2019_Spanish general election_IBEXIB
Normalized Market Index
6.40
6.35
6.30
6.25
6.20
6.15
6.10
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2018_Swedish general ele

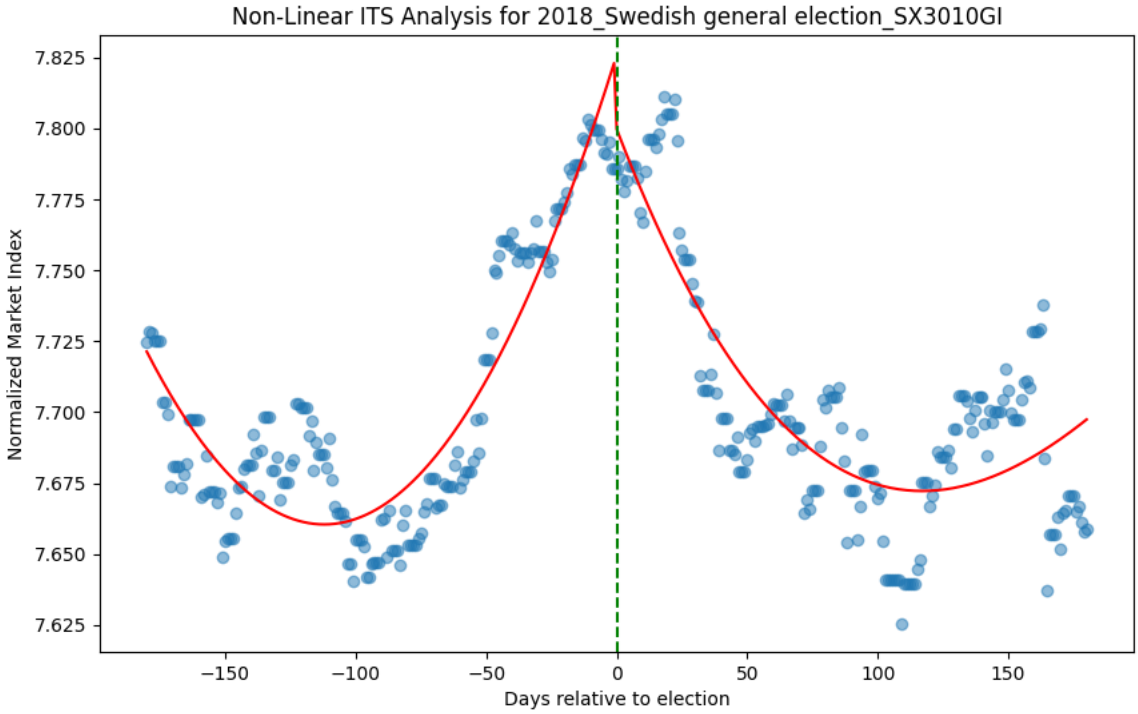
OLS Regression Results

Dep. Variable:	index	R-squared:	0.764
Model:	OLS	Adj. R-squared:	0.760
Method:	Least Squares	F-statistic:	229.5
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	7.12e-109
Time:	17:32:24	Log-Likelihood:	869.27
No. Observations:	361	AIC:	-1727.
Df Residuals:	355	BIC:	-1703.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.7214	0.005	1602.289	0.000	7.712	7.731
time	-0.0018	0.000	-14.488	0.000	-0.002	-0.002
time_squared	6.592e-06	3.34e-07	19.729	0.000	5.94e-06	7.25e-06
intervention	-0.0262	0.006	-4.260	0.000	-0.038	-0.014
time_after_intervention	-0.0054	0.000	-28.143	0.000	-0.006	-0.005
time_after_intervention_squared	-1.179e-08	1.71e-09	-6.873	0.000	-1.52e-08	-8.41e-09
time_after_intervention_3	-4.734e-09	1.71e-09	-2.765	0.006	-8.1e-09	-1.37e-09
time_3	6.592e-06	3.34e-07	19.729	0.000	5.94e-06	7.25e-06

Omnibus:	18.738	Durbin-Watson:	0.177
Prob(Omnibus):	0.000	Jarque-Bera (JB):	10.247
Skew:	0.234	Prob(JB):	0.00595
Kurtosis:	2.321	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2018_Swedish general election_SX3010GI
Normalized Market Index
7.825
7.800
7.775
7.750
7.725
7.700
7.675
7.650
7.625
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2018_Italian general elect

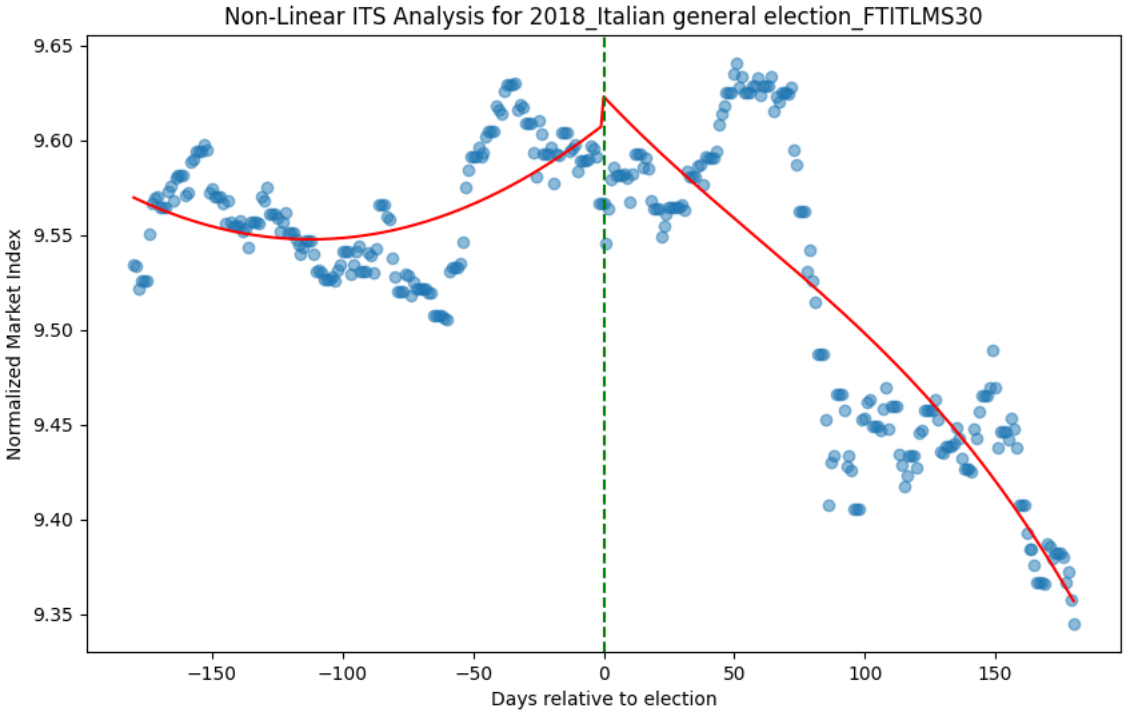
OLS Regression Results

Dep. Variable:	index	R-squared:	0.731
Model:	OLS	Adj. R-squared:	0.727
Method:	Least Squares	F-statistic:	193.0
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	6.48e-99
Time:	17:32:24	Log-Likelihood:	680.39
No. Observations:	361	AIC:	-1349.
Df Residuals:	355	BIC:	-1325.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	9.5697	0.008	1176.865	0.000	9.554	9.586
time	-0.0007	0.000	-3.116	0.002	-0.001	-0.000
time_squared	2.401e-06	5.64e-07	4.259	0.000	1.29e-06	3.51e-06
intervention	0.0147	0.010	1.422	0.156	-0.006	0.035
time_after_intervention	-0.0025	0.000	-7.883	0.000	-0.003	-0.002
time_after_intervention_squared	-1.806e-08	2.89e-09	-6.242	0.000	-2.38e-08	-1.24e-08
time_after_intervention_3	-9.321e-09	2.89e-09	-3.226	0.001	-1.5e-08	-3.64e-09
time_3	2.401e-06	5.64e-07	4.259	0.000	1.29e-06	3.51e-06

Omnibus:	6.220	Durbin-Watson:	0.077
Prob(Omnibus):	0.045	Jarque-Bera (JB):	6.033
Skew:	0.279	Prob(JB):	0.0490
Kurtosis:	3.301	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2018_Italian general election_FTITLMS30
Normalized Market Index
9.65
9.60
9.55
9.50
9.45
9.40
9.35
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2017_German federal elec

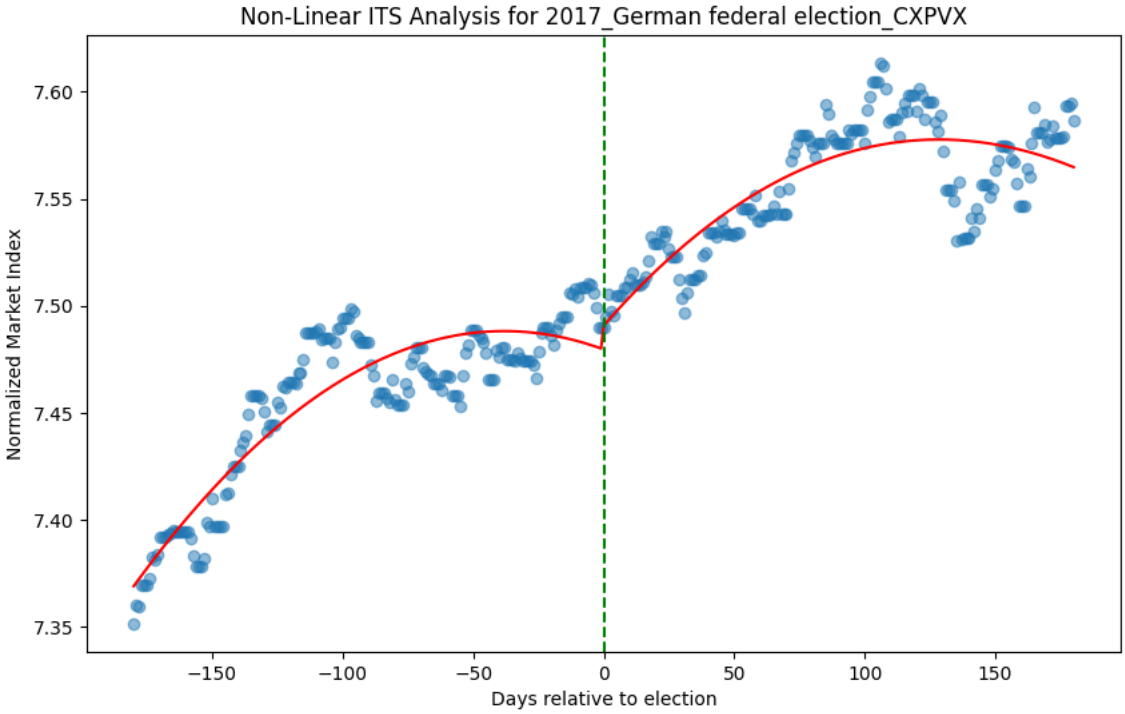
OLS Regression Results

Dep. Variable:	index	R-squared:	0.920
Model:	OLS	Adj. R-squared:	0.919
Method:	Least Squares	F-statistic:	820.9
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.31e-192
Time:	17:32:24	Log-Likelihood:	954.38
No. Observations:	361	AIC:	-1897.
Df Residuals:	355	BIC:	-1873.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.3691	0.004	1935.792	0.000	7.362	7.377
time	0.0017	9.77e-05	17.176	0.000	0.001	0.002
time_squared	-2.957e-06	2.64e-07	-11.201	0.000	-3.48e-06	-2.44e-06
intervention	0.0111	0.005	2.298	0.022	0.002	0.021
time_after_intervention	0.0018	0.000	12.265	0.000	0.002	0.002
time_after_intervention_squared	-2.127e-09	1.35e-09	-1.570	0.117	-4.79e-09	5.37e-10
time_after_intervention_3	4.603e-09	1.35e-09	3.403	0.001	1.94e-09	7.26e-09
time_3	-2.957e-06	2.64e-07	-11.201	0.000	-3.48e-06	-2.44e-06

Omnibus:	6.789	Durbin-Watson:	0.134
Prob(Omnibus):	0.034	Jarque-Bera (JB):	5.188
Skew:	-0.183	Prob(JB):	0.0747
Kurtosis:	2.541	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2017_German federal election_CXPVX
Normalized Market Index
7.60
7.55
7.50
7.45
7.40
7.35
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2017_French presidential

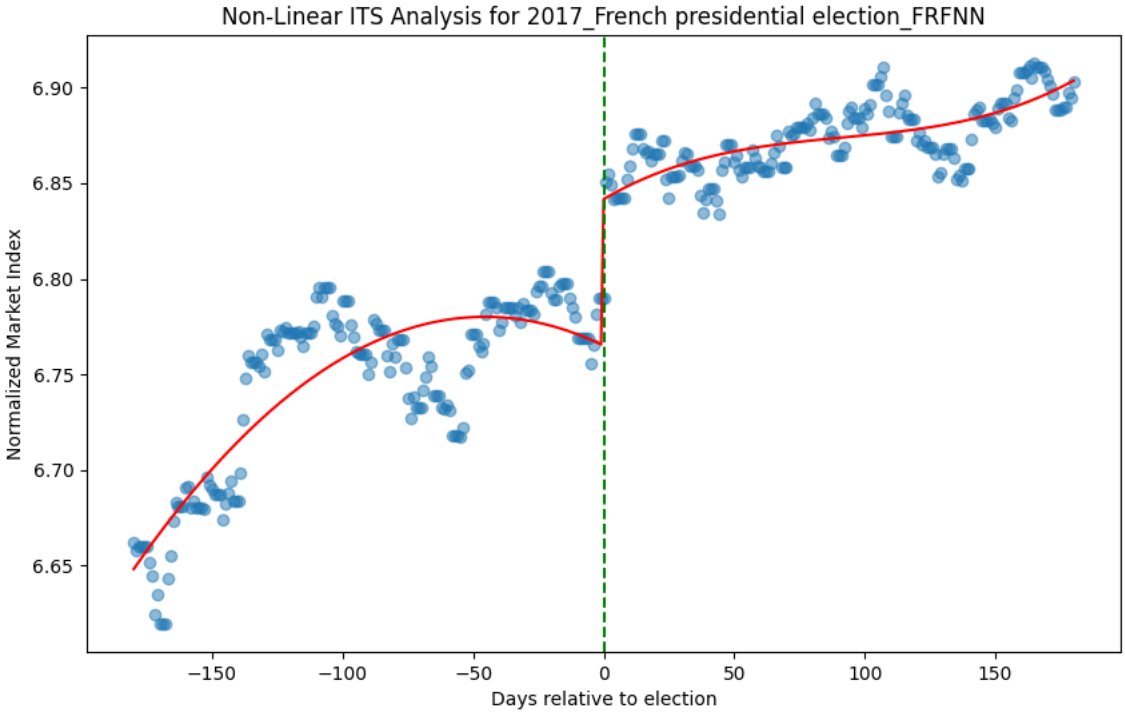
OLS Regression Results

Dep. Variable:	index	R-squared:	0.920
Model:	OLS	Adj. R-squared:	0.919
Method:	Least Squares	F-statistic:	819.8
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.63e-192
Time:	17:32:25	Log-Likelihood:	888.57
No. Observations:	361	AIC:	-1765.
Df Residuals:	355	BIC:	-1742.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.6480	0.005	1455.348	0.000	6.639	6.657
time	0.0020	0.000	16.744	0.000	0.002	0.002
time_squared	-3.649e-06	3.17e-07	-11.519	0.000	-4.27e-06	-3.03e-06
intervention	0.0767	0.006	13.179	0.000	0.065	0.088
time_after_intervention	0.0015	0.000	8.095	0.000	0.001	0.002
time_after_intervention_squared	1.024e-08	1.63e-09	6.299	0.000	7.04e-09	1.34e-08
time_after_intervention_3	1.631e-08	1.62e-09	10.049	0.000	1.31e-08	1.95e-08
time_3	-3.649e-06	3.17e-07	-11.519	0.000	-4.27e-06	-3.03e-06

Omnibus:	14.084	Durbin-Watson:	0.187
Prob(Omnibus):	0.001	Jarque-Bera (JB):	14.731
Skew:	-0.452	Prob(JB):	0.000633
Kurtosis:	3.402	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2017_French presidential election_FRFNN
Normalized Market Index
6.90
6.85
6.80
6.75
6.70
6.65
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2017_French legislative e

OLS Regression Results

Dep. Variable:	index	R-squared:	0.890
Model:	OLS	Adj. R-squared:	0.888
Method:	Least Squares	F-statistic:	572.0
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	2.08e-167
Time:	17:32:25	Log-Likelihood:	935.09
No. Observations:	361	AIC:	-1858.
Df Residuals:	355	BIC:	-1835.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.7788	0.004	1688.054	0.000	6.771	6.787
time	-0.0008	0.000	-7.370	0.000	-0.001	-0.001
time_squared	3.822e-06	2.78e-07	13.727	0.000	3.27e-06	4.37e-06
intervention	-0.0203	0.005	-3.970	0.000	-0.030	-0.010
time_after_intervention	-0.0022	0.000	-13.623	0.000	-0.002	-0.002
time_after_intervention_squared	-2.221e-08	1.43e-09	-15.543	0.000	-2.5e-08	-1.94e-08
time_after_intervention_3	-1.602e-08	1.43e-09	-11.225	0.000	-1.88e-08	-1.32e-08
time_3	3.822e-06	2.78e-07	13.727	0.000	3.27e-06	4.37e-06

Omnibus:	2.380	Durbin-Watson:	0.167
Prob(Omnibus):	0.304	Jarque-Bera (JB):	2.155
Skew:	-0.181	Prob(JB):	0.340
Kurtosis:	3.108	Cond. No.	1.18e+18

Notes:
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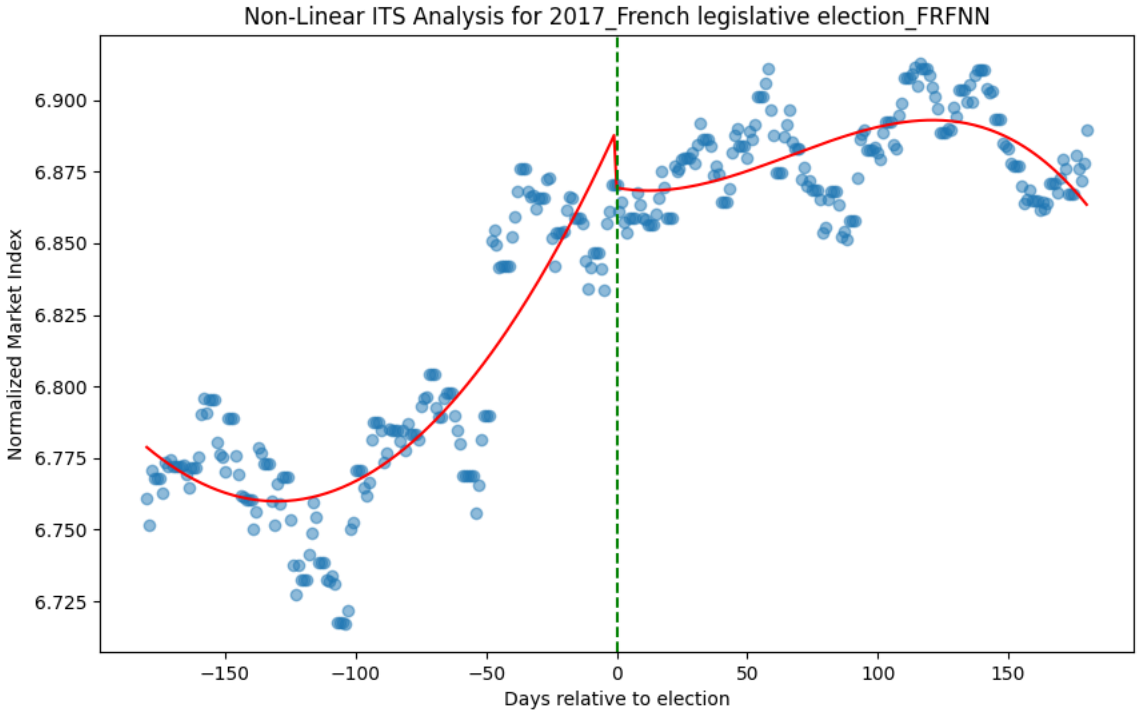
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2017_French legislative election_FRFNN
Normalized Market Index
6.900
6.875
6.850
6.825
6.800
6.775
6.750
6.725
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2017_United Kingdom ge

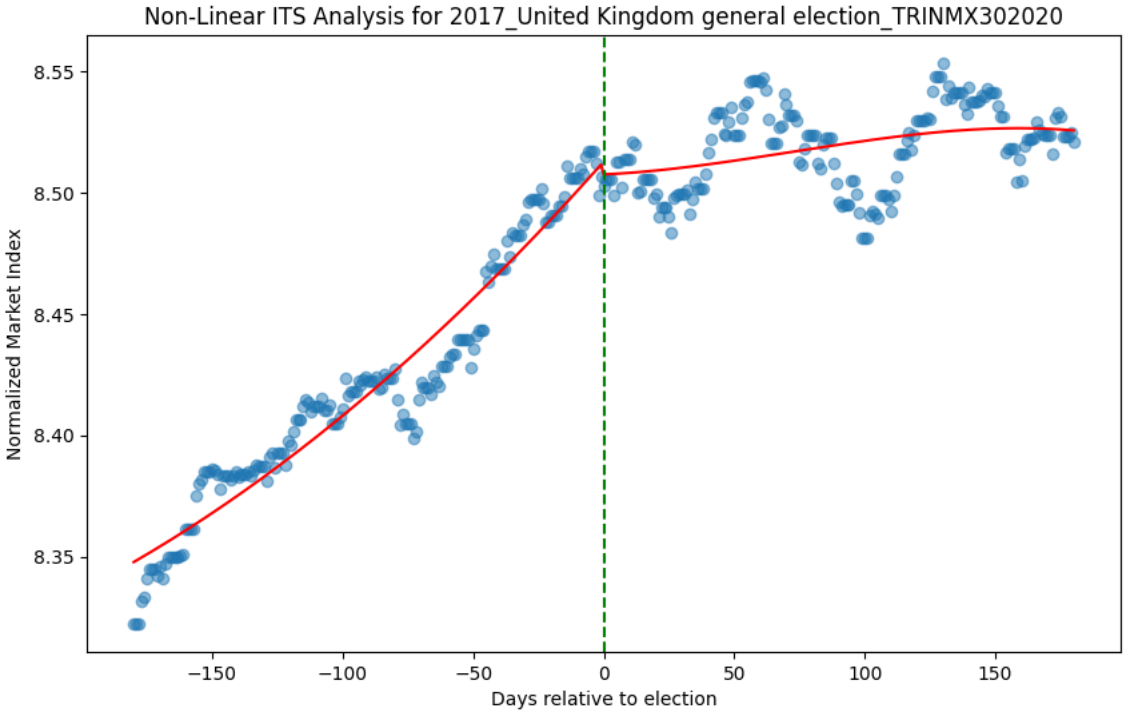
OLS Regression Results

Dep. Variable:	index	R-squared:	0.946
Model:	OLS	Adj. R-squared:	0.945
Method:	Least Squares	F-statistic:	1233.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	7.54e-222
Time:	17:32:25	Log-Likelihood:	1021.5
No. Observations:	361	AIC:	-2031.
Df Residuals:	355	BIC:	-2008.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.3479	0.003	2641.006	0.000	8.342	8.354
time	0.0006	8.11e-05	7.677	0.000	0.000	0.001
time_squared	8.162e-07	2.19e-07	3.724	0.000	3.85e-07	1.25e-06
intervention	-0.0053	0.004	-1.311	0.191	-0.013	0.003
time_after_intervention	-0.0012	0.000	-9.288	0.000	-0.001	-0.001
time_after_intervention_squared	-7.566e-09	1.12e-09	-6.727	0.000	-9.78e-09	-5.35e-09
time_after_intervention_3	5.841e-11	1.12e-09	0.052	0.959	-2.15e-09	2.27e-09
time_3	8.162e-07	2.19e-07	3.724	0.000	3.85e-07	1.25e-06

Omnibus:	9.257	Durbin-Watson:	0.143
Prob(Omnibus):	0.010	Jarque-Bera (JB):	9.547
Skew:	-0.381	Prob(JB):	0.00845
Kurtosis:	2.768	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2017_United Kingdom general election_TRINMX302020
Normalized Market Index
8.55
8.50
8.45
8.40
8.35
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2017_Dutch general electi

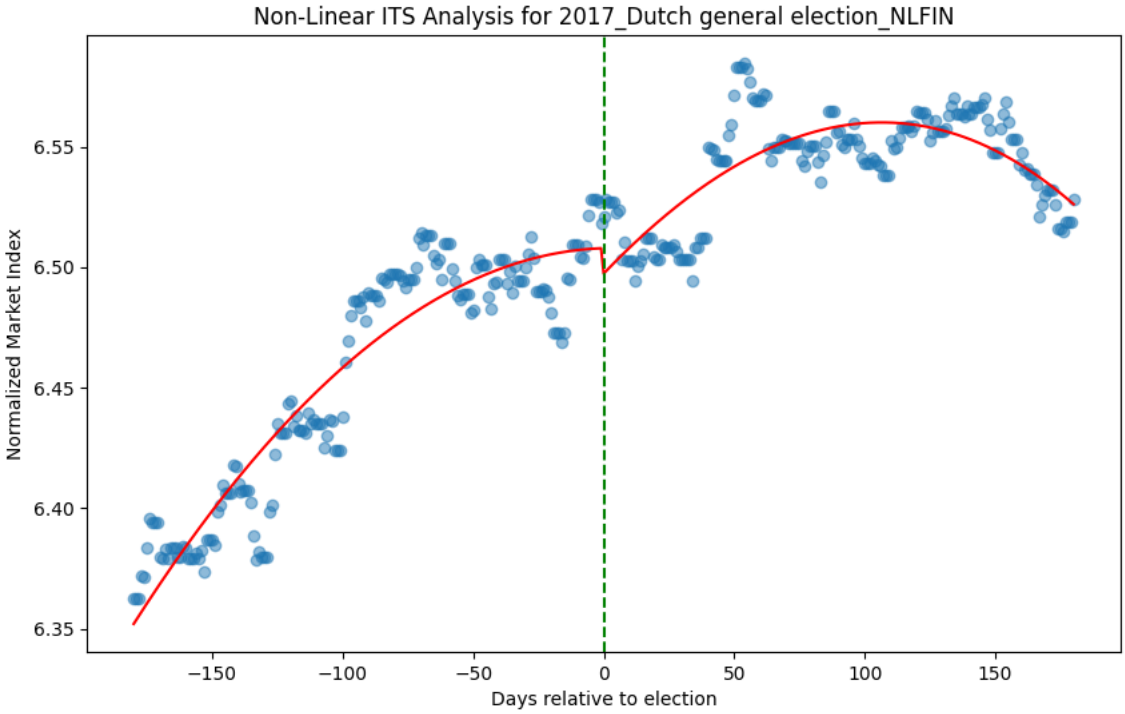
OLS Regression Results

Dep. Variable:	index	R-squared:	0.923
Model:	OLS	Adj. R-squared:	0.922
Method:	Least Squares	F-statistic:	854.7
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.77e-195
Time:	17:32:26	Log-Likelihood:	975.49
No. Observations:	361	AIC:	-1939.
Df Residuals:	355	BIC:	-1916.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.3520	0.004	1769.086	0.000	6.345	6.359
time	0.0017	9.22e-05	18.441	0.000	0.002	0.002
time_squared	-2.315e-06	2.49e-07	-9.299	0.000	-2.8e-06	-1.83e-06
intervention	-0.0105	0.005	-2.304	0.022	-0.020	-0.002
time_after_intervention	0.0011	0.000	7.730	0.000	0.001	0.001
time_after_intervention_squared	-5.009e-09	1.28e-09	-3.921	0.000	-7.52e-09	-2.5e-09
time_after_intervention_3	7.917e-10	1.28e-09	0.620	0.535	-1.72e-09	3.3e-09
time_3	-2.315e-06	2.49e-07	-9.299	0.000	-2.8e-06	-1.83e-06

Omnibus:	0.281	Durbin-Watson:	0.153
Prob(Omnibus):	0.869	Jarque-Bera (JB):	0.213
Skew:	-0.059	Prob(JB):	0.899
Kurtosis:	3.018	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2017_Dutch general election_NLFIN
Normalized Market Index
6.55
6.50
6.45
6.40
6.35
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2016_United States presid

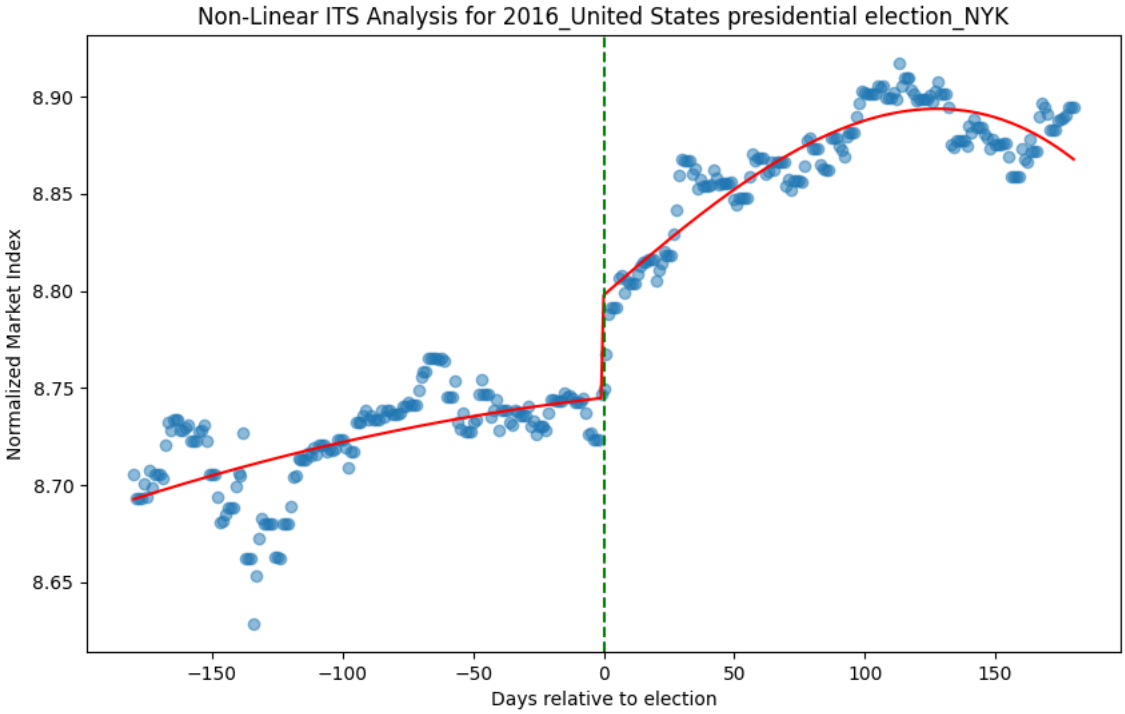
OLS Regression Results

Dep. Variable:	index	R-squared:	0.950
Model:	OLS	Adj. R-squared:	0.950
Method:	Least Squares	F-statistic:	1359.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.53e-229
Time:	17:32:26	Log-Likelihood:	955.44
No. Observations:	361	AIC:	-1899.
Df Residuals:	355	BIC:	-1876.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.6927	0.004	2290.183	0.000	8.685	8.700
time	0.0004	9.74e-05	4.402	0.000	0.000	0.001
time_squared	-3.86e-07	2.63e-07	-1.467	0.143	-9.04e-07	1.32e-07
intervention	0.0528	0.005	10.922	0.000	0.043	0.062
time_after_intervention	0.0010	0.000	6.839	0.000	0.001	0.001
time_after_intervention_squared	-1.399e-08	1.35e-09	-10.357	0.000	-1.66e-08	-1.13e-08
time_after_intervention_3	-6.048e-09	1.35e-09	-4.484	0.000	-8.7e-09	-3.4e-09
time_3	-3.86e-07	2.63e-07	-1.467	0.143	-9.04e-07	1.32e-07

Omnibus:	41.916	Durbin-Watson:	0.215
Prob(Omnibus):	0.000	Jarque-Bera (JB):	79.580
Skew:	-0.661	Prob(JB):	5.24e-18
Kurtosis:	4.883	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2016_United States presidential election_NYK
Normalized Market Index
8.90
8.85
8.80
8.75
8.70
8.65
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2016_United States Senat

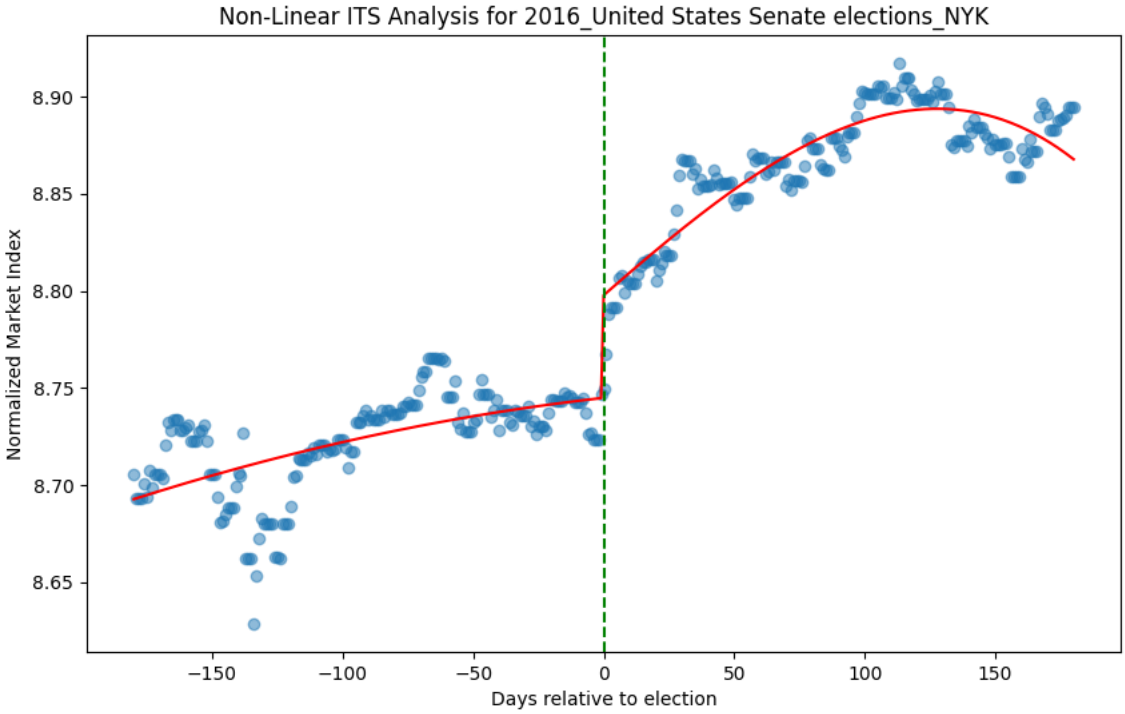
OLS Regression Results

Dep. Variable:	index	R-squared:	0.950
Model:	OLS	Adj. R-squared:	0.950
Method:	Least Squares	F-statistic:	1359.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.53e-229
Time:	17:32:26	Log-Likelihood:	955.44
No. Observations:	361	AIC:	-1899.
Df Residuals:	355	BIC:	-1876.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.6927	0.004	2290.183	0.000	8.685	8.700
time	0.0004	9.74e-05	4.402	0.000	0.000	0.001
time_squared	-3.86e-07	2.63e-07	-1.467	0.143	-9.04e-07	1.32e-07
intervention	0.0528	0.005	10.922	0.000	0.043	0.062
time_after_intervention	0.0010	0.000	6.839	0.000	0.001	0.001
time_after_intervention_squared	-1.399e-08	1.35e-09	-10.357	0.000	-1.66e-08	-1.13e-08
time_after_intervention_3	-6.048e-09	1.35e-09	-4.484	0.000	-8.7e-09	-3.4e-09
time_3	-3.86e-07	2.63e-07	-1.467	0.143	-9.04e-07	1.32e-07

Omnibus:	41.916	Durbin-Watson:	0.215
Prob(Omnibus):	0.000	Jarque-Bera (JB):	79.580
Skew:	-0.661	Prob(JB):	5.24e-18
Kurtosis:	4.883	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2016_United States Senate elections_NYK
Normalized Market Index
8.90
8.85
8.80
8.75
8.70
8.65
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2016_United States House

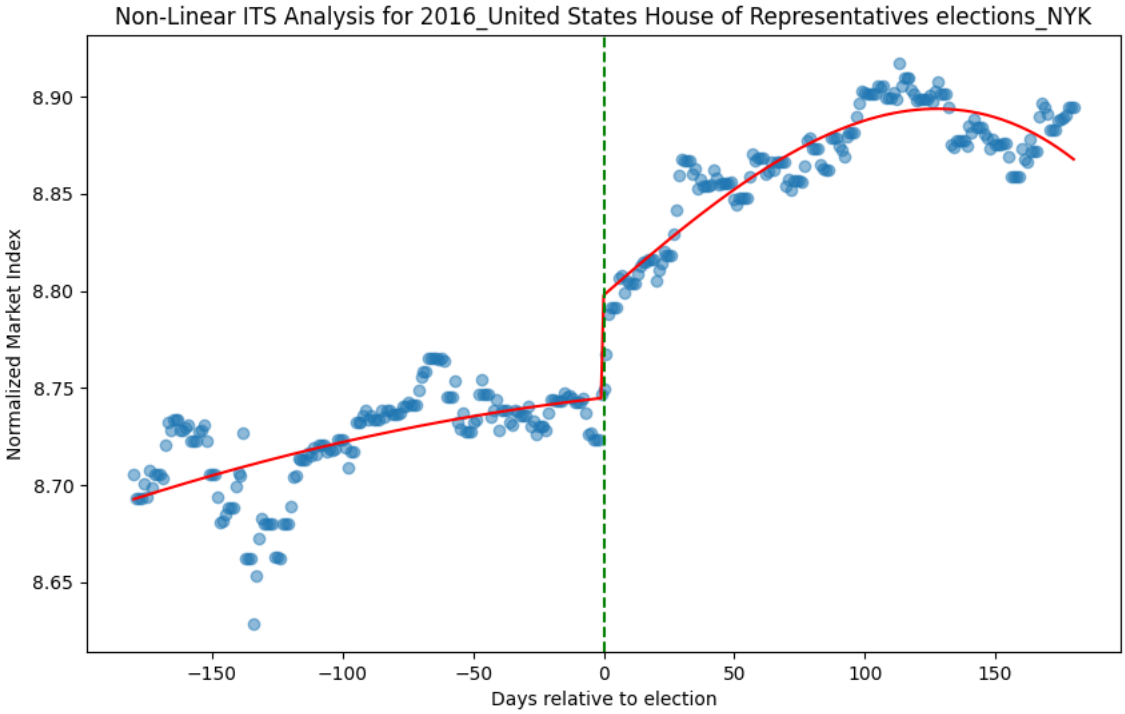
OLS Regression Results

Dep. Variable:	index	R-squared:	0.950
Model:	OLS	Adj. R-squared:	0.950
Method:	Least Squares	F-statistic:	1359.
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.53e-229
Time:	17:32:26	Log-Likelihood:	955.44
No. Observations:	361	AIC:	-1899.
Df Residuals:	355	BIC:	-1876.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.6927	0.004	2290.183	0.000	8.685	8.700
time	0.0004	9.74e-05	4.402	0.000	0.000	0.001
time_squared	-3.86e-07	2.63e-07	-1.467	0.143	-9.04e-07	1.32e-07
intervention	0.0528	0.005	10.922	0.000	0.043	0.062
time_after_intervention	0.0010	0.000	6.839	0.000	0.001	0.001
time_after_intervention_squared	-1.399e-08	1.35e-09	-10.357	0.000	-1.66e-08	-1.13e-08
time_after_intervention_3	-6.048e-09	1.35e-09	-4.484	0.000	-8.7e-09	-3.4e-09
time_3	-3.86e-07	2.63e-07	-1.467	0.143	-9.04e-07	1.32e-07

Omnibus:	41.916	Durbin-Watson:	0.215
Prob(Omnibus):	0.000	Jarque-Bera (JB):	79.580
Skew:	-0.661	Prob(JB):	5.24e-18
Kurtosis:	4.883	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2016_United States House of Representatives elections_NYK
Normalized Market Index
8.90
8.85
8.80
8.75
8.70
8.65
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2016_Spanish general ele

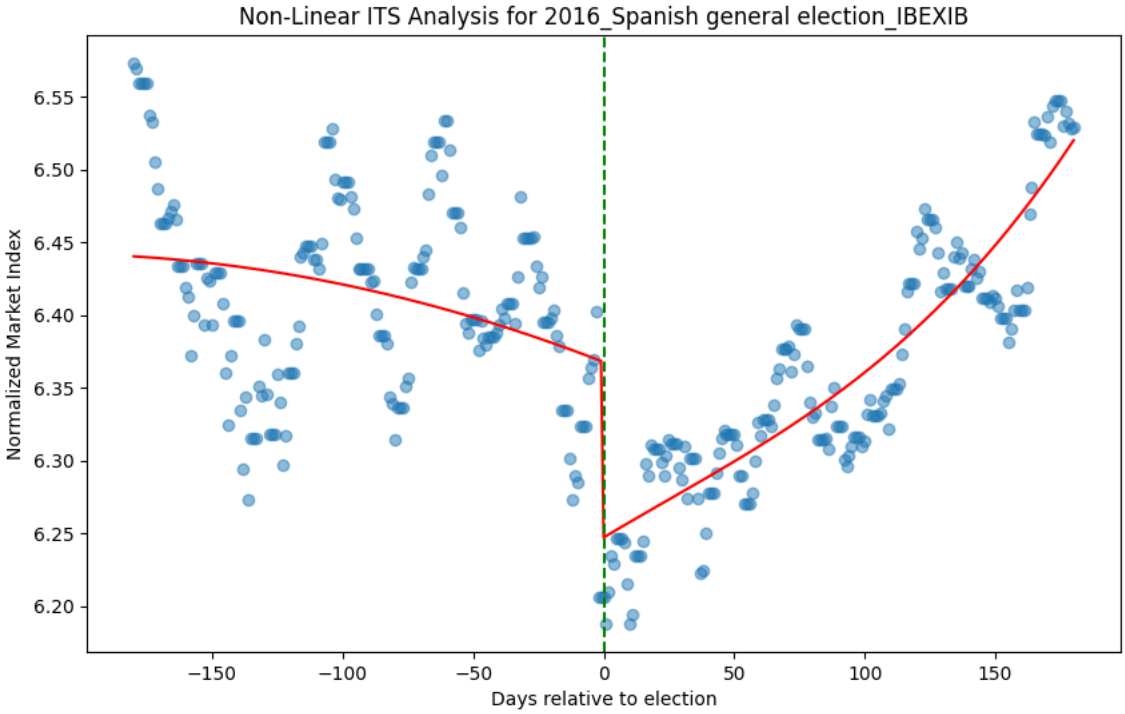
OLS Regression Results

Dep. Variable:	index	R-squared:	0.576
Model:	OLS	Adj. R-squared:	0.571
Method:	Least Squares	F-statistic:	96.65
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	4.64e-64
Time:	17:32:26	Log-Likelihood:	546.13
No. Observations:	361	AIC:	-1080.
Df Residuals:	355	BIC:	-1057.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.4403	0.012	546.023	0.000	6.417	6.464
time	-0.0001	0.000	-0.369	0.712	-0.001	0.000
time_squared	-8.106e-07	8.18e-07	-0.991	0.322	-2.42e-06	7.98e-07
intervention	-0.1206	0.015	-8.021	0.000	-0.150	-0.091
time_after_intervention	0.0018	0.000	3.781	0.000	0.001	0.003
time_after_intervention_squared	8.494e-09	4.2e-09	2.024	0.044	2.4e-10	1.67e-08
time_after_intervention_3	1.437e-08	4.19e-09	3.429	0.001	6.13e-09	2.26e-08
time_3	-8.106e-07	8.18e-07	-0.991	0.322	-2.42e-06	7.98e-07

Omnibus:	2.791	Durbin-Watson:	0.179
Prob(Omnibus):	0.248	Jarque-Bera (JB):	2.601
Skew:	-0.139	Prob(JB):	0.272
Kurtosis:	3.310	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2016_Spanish general election_IBEXIB
Normalized Market Index
6.55
6.50
6.45
6.40
6.35
6.30
6.25
6.20
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2016_United Kingdom Bre

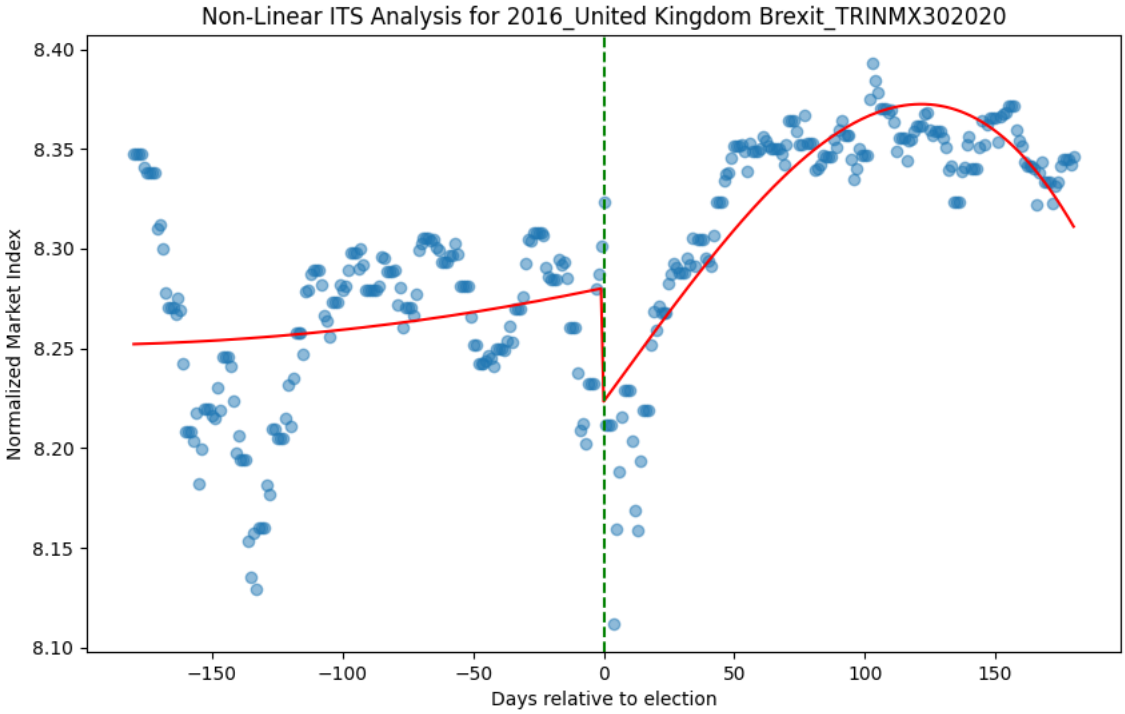
OLS Regression Results

Dep. Variable:	index	R-squared:	0.628
Model:	OLS	Adj. R-squared:	0.623
Method:	Least Squares	F-statistic:	119.8
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.86e-74
Time:	17:32:27	Log-Likelihood:	701.67
No. Observations:	361	AIC:	-1391.
Df Residuals:	355	BIC:	-1368.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.2522	0.008	1076.434	0.000	8.237	8.267
time	3.672e-05	0.000	0.187	0.852	-0.000	0.000
time_squared	3.324e-07	5.32e-07	0.625	0.532	-7.13e-07	1.38e-06
intervention	-0.0569	0.010	-5.824	0.000	-0.076	-0.038
time_after_intervention	0.0015	0.000	5.022	0.000	0.001	0.002
time_after_intervention_squared	-2.584e-08	2.73e-09	-9.473	0.000	-3.12e-08	-2.05e-08
time_after_intervention_3	-1.83e-08	2.72e-09	-6.719	0.000	-2.37e-08	-1.29e-08
time_3	3.324e-07	5.32e-07	0.625	0.532	-7.13e-07	1.38e-06

Omnibus:	29.271	Durbin-Watson:	0.174
Prob(Omnibus):	0.000	Jarque-Bera (JB):	54.191
Skew:	-0.483	Prob(JB):	1.71e-12
Kurtosis:	4.634	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2016_United Kingdom Brexit_TRINMX302020
Normalized Market Index
8.40
8.35
8.30
8.25
8.20
8.15
8.10
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2015_Portuguese legislati

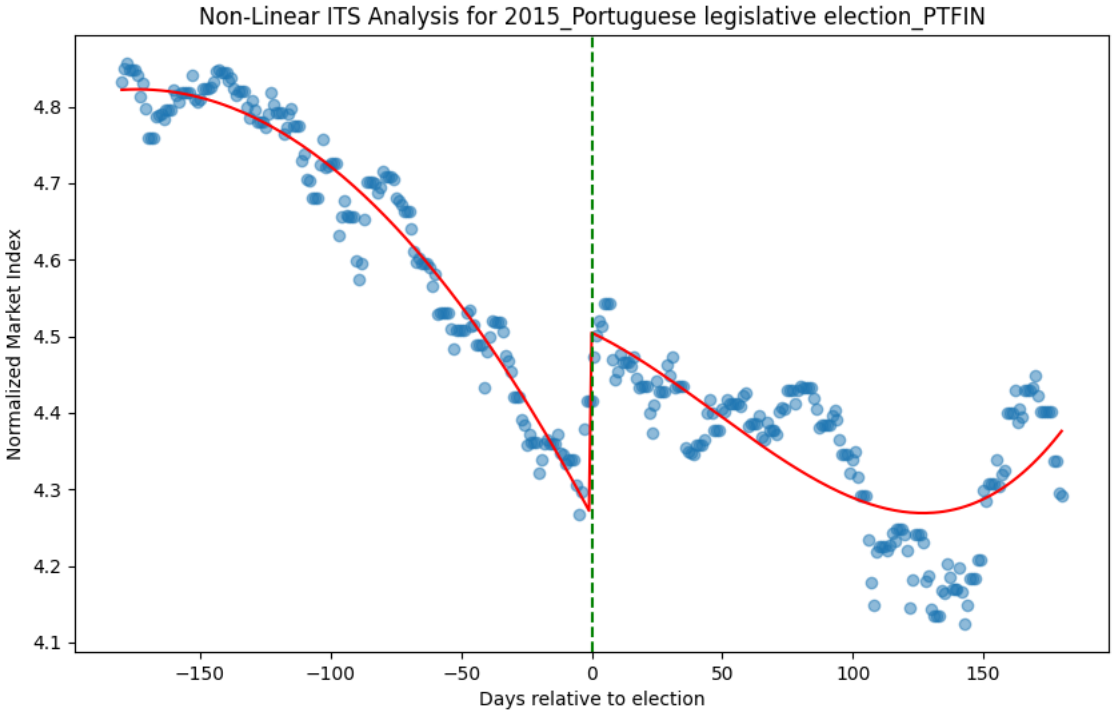
OLS Regression Results

Dep. Variable:	index	R-squared:	0.929
Model:	OLS	Adj. R-squared:	0.928
Method:	Least Squares	F-statistic:	927.9
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	2.45e-201
Time:	17:32:27	Log-Likelihood:	541.93
No. Observations:	361	AIC:	-1072.
Df Residuals:	355	BIC:	-1049.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	4.8221	0.012	404.098	0.000	4.799	4.846
time	0.0002	0.000	0.707	0.480	-0.000	0.001
time_squared	-9.188e-06	8.27e-07	-11.105	0.000	-1.08e-05	-7.56e-06
intervention	0.2390	0.015	15.712	0.000	0.209	0.269
time_after_intervention	0.0048	0.000	10.133	0.000	0.004	0.006
time_after_intervention_squared	6.281e-08	4.25e-09	14.793	0.000	5.45e-08	7.12e-08
time_after_intervention_3	6.722e-08	4.24e-09	15.851	0.000	5.89e-08	7.56e-08
time_3	-9.188e-06	8.27e-07	-11.105	0.000	-1.08e-05	-7.56e-06

Omnibus:	0.943	Durbin-Watson:	0.228
Prob(Omnibus):	0.624	Jarque-Bera (JB):	0.782
Skew:	-0.108	Prob(JB):	0.677
Kurtosis:	3.074	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2015_Portuguese legislative election_PTFIN
Normalized Market Index
4.8
4.7
4.6
4.5
4.4
4.3
4.2
4.1
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2015_Spanish general ele

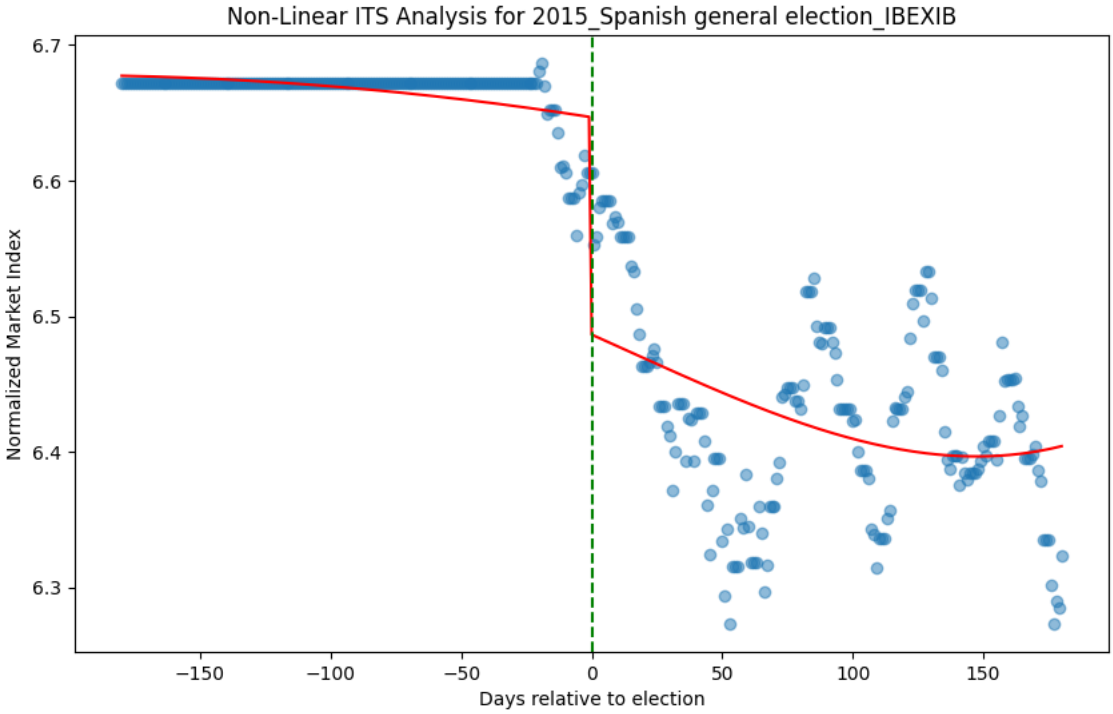
OLS Regression Results

Dep. Variable:	index	R-squared:	0.860
Model:	OLS	Adj. R-squared:	0.858
Method:	Least Squares	F-statistic:	435.3
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	5.36e-149
Time:	17:32:27	Log-Likelihood:	574.06
No. Observations:	361	AIC:	-1136.
Df Residuals:	355	BIC:	-1113.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.6773	0.011	611.651	0.000	6.656	6.699
time	-3.823e-05	0.000	-0.136	0.892	-0.001	0.001
time_squared	-3.651e-07	7.57e-07	-0.482	0.630	-1.85e-06	1.12e-06
intervention	-0.1603	0.014	-11.519	0.000	-0.188	-0.133
time_after_intervention	-0.0006	0.000	-1.295	0.196	-0.001	0.000
time_after_intervention_squared	5.201e-09	3.88e-09	1.339	0.181	-2.44e-09	1.28e-08
time_after_intervention_3	1.13e-08	3.88e-09	2.912	0.004	3.67e-09	1.89e-08
time_3	-3.651e-07	7.57e-07	-0.482	0.630	-1.85e-06	1.12e-06

Omnibus:	14.356	Durbin-Watson:	0.138
Prob(Omnibus):	0.001	Jarque-Bera (JB):	26.348
Skew:	-0.210	Prob(JB):	1.90e-06
Kurtosis:	4.255	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2015_Spanish general election_IBEXIB
Normalized Market Index
6.7
6.6
6.5
6.4
6.3
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2015_United Kingdom ge

OLS Regression Results

Dep. Variable:	index	R-squared:	0.895
Model:	OLS	Adj. R-squared:	0.893
Method:	Least Squares	F-statistic:	604.3
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	3.49e-171
Time:	17:32:27	Log-Likelihood:	886.47
No. Observations:	361	AIC:	-1761.
Df Residuals:	355	BIC:	-1738.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	8.1365	0.005	1770.834	0.000	8.127	8.146
time	0.0016	0.000	13.169	0.000	0.001	0.002
time_squared	-5.667e-07	3.19e-07	-1.779	0.076	-1.19e-06	5.99e-08
intervention	0.0061	0.006	1.050	0.294	-0.005	0.018
time_after_intervention	-0.0022	0.000	-11.900	0.000	-0.003	-0.002
time_after_intervention_squared	9.727e-09	1.63e-09	5.949	0.000	6.51e-09	1.29e-08
time_after_intervention_3	1.716e-08	1.63e-09	10.508	0.000	1.39e-08	2.04e-08
time_3	-5.667e-07	3.19e-07	-1.779	0.076	-1.19e-06	5.99e-08

Omnibus:	17.427	Durbin-Watson:	0.228
Prob(Omnibus):	0.000	Jarque-Bera (JB):	18.777
Skew:	-0.555	Prob(JB):	8.37e-05
Kurtosis:	3.126	Cond. No.	1.18e+18

Notes:
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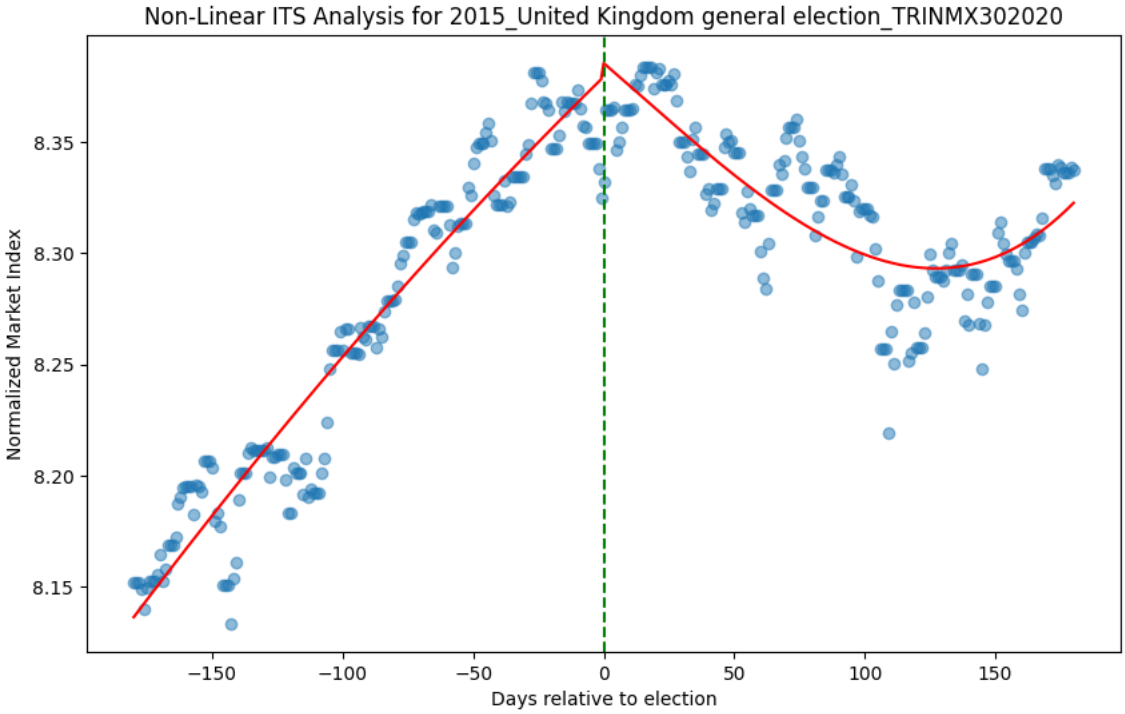
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2015_United Kingdom general election_TRINMX302020
Normalized Market Index
8.35
8.30
8.25
8.20
8.15
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2014_Swedish general ele

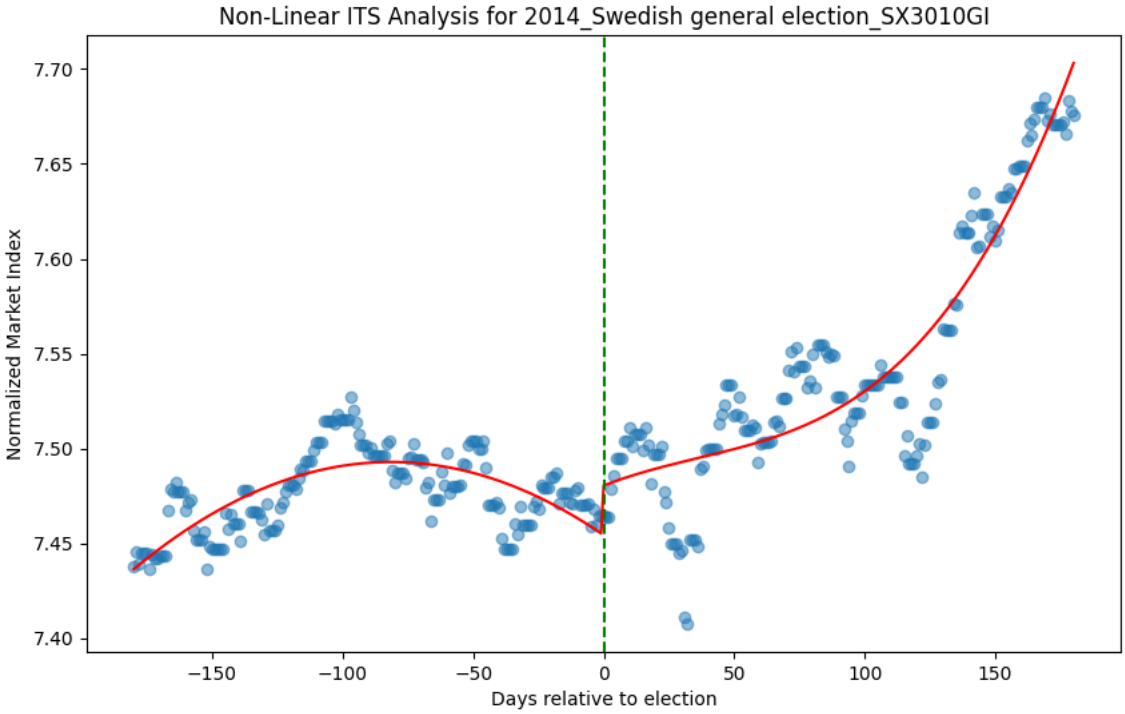
OLS Regression Results

Dep. Variable:	index	R-squared:	0.870
Model:	OLS	Adj. R-squared:	0.868
Method:	Least Squares	F-statistic:	473.5
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.34e-154
Time:	17:32:28	Log-Likelihood:	874.00
No. Observations:	361	AIC:	-1736.
Df Residuals:	355	BIC:	-1713.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	7.4363	0.005	1563.493	0.000	7.427	7.446
time	0.0011	0.000	9.397	0.000	0.001	0.001
time_squared	-2.909e-06	3.3e-07	-8.822	0.000	-3.56e-06	-2.26e-06
intervention	0.0261	0.006	4.309	0.000	0.014	0.038
time_after_intervention	0.0015	0.000	7.917	0.000	0.001	0.002
time_after_intervention_squared	2.352e-08	1.69e-09	13.895	0.000	2.02e-08	2.68e-08
time_after_intervention_3	3.031e-08	1.69e-09	17.931	0.000	2.7e-08	3.36e-08
time_3	-2.909e-06	3.3e-07	-8.822	0.000	-3.56e-06	-2.26e-06

Omnibus:	49.757	Durbin-Watson:	0.185
Prob(Omnibus):	0.000	Jarque-Bera (JB):	73.236
Skew:	-0.887	Prob(JB):	1.25e-16
Kurtosis:	4.312	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2014_Swedish general election_SX3010GI
Normalized Market Index
7.70
7.65
7.60
7.55
7.50
7.45
7.40
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2014_Belgian federal elec

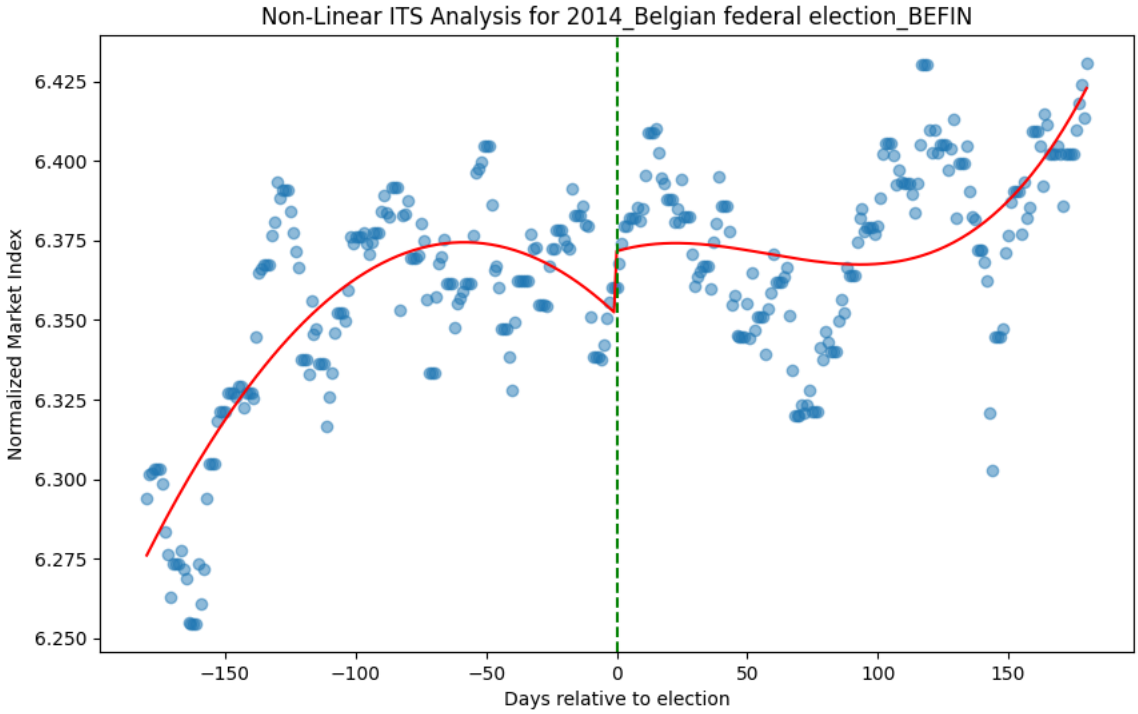
OLS Regression Results

Dep. Variable:	index	R-squared:	0.556
Model:	OLS	Adj. R-squared:	0.550
Method:	Least Squares	F-statistic:	88.98
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.78e-60
Time:	17:32:28	Log-Likelihood:	852.03
No. Observations:	361	AIC:	-1692.
Df Residuals:	355	BIC:	-1669.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.2761	0.005	1241.658	0.000	6.266	6.286
time	0.0016	0.000	12.466	0.000	0.001	0.002
time_squared	-3.326e-06	3.5e-07	-9.490	0.000	-4.02e-06	-2.64e-06
intervention	0.0199	0.006	3.091	0.002	0.007	0.033
time_after_intervention	0.0010	0.000	5.107	0.000	0.001	0.001
time_after_intervention_squared	1.625e-08	1.8e-09	9.036	0.000	1.27e-08	1.98e-08
time_after_intervention_3	2.198e-08	1.8e-09	12.239	0.000	1.85e-08	2.55e-08
time_3	-3.326e-06	3.5e-07	-9.490	0.000	-4.02e-06	-2.64e-06

Omnibus:	1.847	Durbin-Watson:	0.181
Prob(Omnibus):	0.397	Jarque-Bera (JB):	1.675
Skew:	-0.163	Prob(JB):	0.433
Kurtosis:	3.067	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2014_Belgian federal election_BEFIN
Normalized Market Index
6.425
6.400
6.375
6.350
6.325
6.300
6.275
6.250
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2013_German federal elec

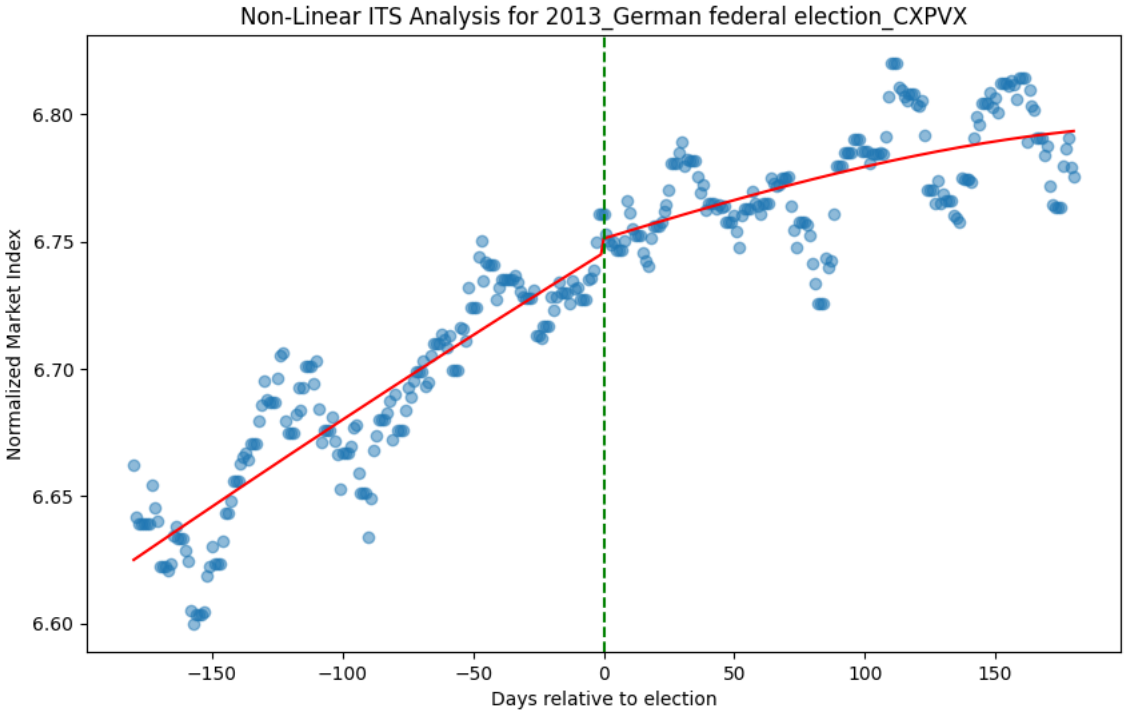
OLS Regression Results

Dep. Variable:	index	R-squared:	0.897
Model:	OLS	Adj. R-squared:	0.896
Method:	Least Squares	F-statistic:	619.7
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	6.49e-173
Time:	17:32:28	Log-Likelihood:	947.90
No. Observations:	361	AIC:	-1884.
Df Residuals:	355	BIC:	-1860.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.6251	0.004	1709.371	0.000	6.617	6.633
time	0.0007	9.95e-05	7.050	0.000	0.001	0.001
time_squared	-9e-08	2.69e-07	-0.335	0.738	-6.19e-07	4.39e-07
intervention	0.0056	0.005	1.128	0.260	-0.004	0.015
time_after_intervention	-0.0003	0.000	-2.103	0.036	-0.001	-2.09e-05
time_after_intervention_squared	-3.763e-09	1.38e-09	-2.729	0.007	-6.48e-09	-1.05e-09
time_after_intervention_3	2.288e-09	1.38e-09	1.661	0.098	-4.21e-10	5e-09
time_3	-8.997e-08	2.69e-07	-0.335	0.738	-6.18e-07	4.39e-07

Omnibus:	3.828	Durbin-Watson:	0.171
Prob(Omnibus):	0.147	Jarque-Bera (JB):	3.681
Skew:	-0.246	Prob(JB):	0.159
Kurtosis:	3.049	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2013_German federal election_CXPVX
Normalized Market Index
6.80
6.75
6.70
6.65
6.60
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2013_Italian general elect

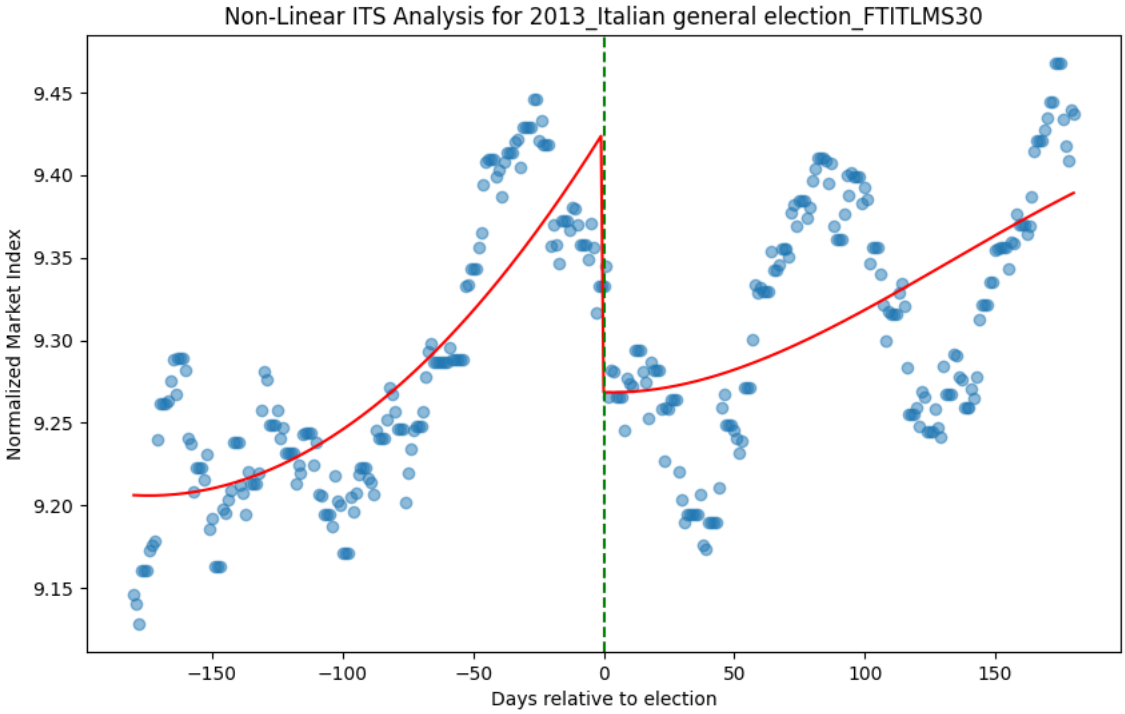
OLS Regression Results

Dep. Variable:	index	R-squared:	0.546
Model:	OLS	Adj. R-squared:	0.540
Method:	Least Squares	F-statistic:	85.45
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	9.11e-59
Time:	17:32:28	Log-Likelihood:	553.28
No. Observations:	361	AIC:	-1095.
Df Residuals:	355	BIC:	-1071.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	9.2061	0.012	796.126	0.000	9.183	9.229
time	-8.312e-05	0.000	-0.280	0.780	-0.001	0.001
time_squared	3.628e-06	8.02e-07	4.525	0.000	2.05e-06	5.2e-06
intervention	-0.1578	0.015	-10.705	0.000	-0.187	-0.129
time_after_intervention	-0.0026	0.000	-5.630	0.000	-0.003	-0.002
time_after_intervention_squared	-1.332e-08	4.11e-09	-3.237	0.001	-2.14e-08	-5.23e-09
time_after_intervention_3	-4.913e-09	4.11e-09	-1.196	0.233	-1.3e-08	3.17e-09
time_3	3.628e-06	8.02e-07	4.525	0.000	2.05e-06	5.2e-06

Omnibus:	36.174	Durbin-Watson:	0.120
Prob(Omnibus):	0.000	Jarque-Bera (JB):	11.251
Skew:	0.034	Prob(JB):	0.00360
Kurtosis:	2.138	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2013_Italian general election_FTITLMS30
Normalized Market Index
9.45
9.40
9.35
9.30
9.25
9.20
9.15
−150
−100
−50
0
50
100
150
Days relative to election

Non-Linear Interrupted Time Series Analysis for 2013_Norwegian parliame

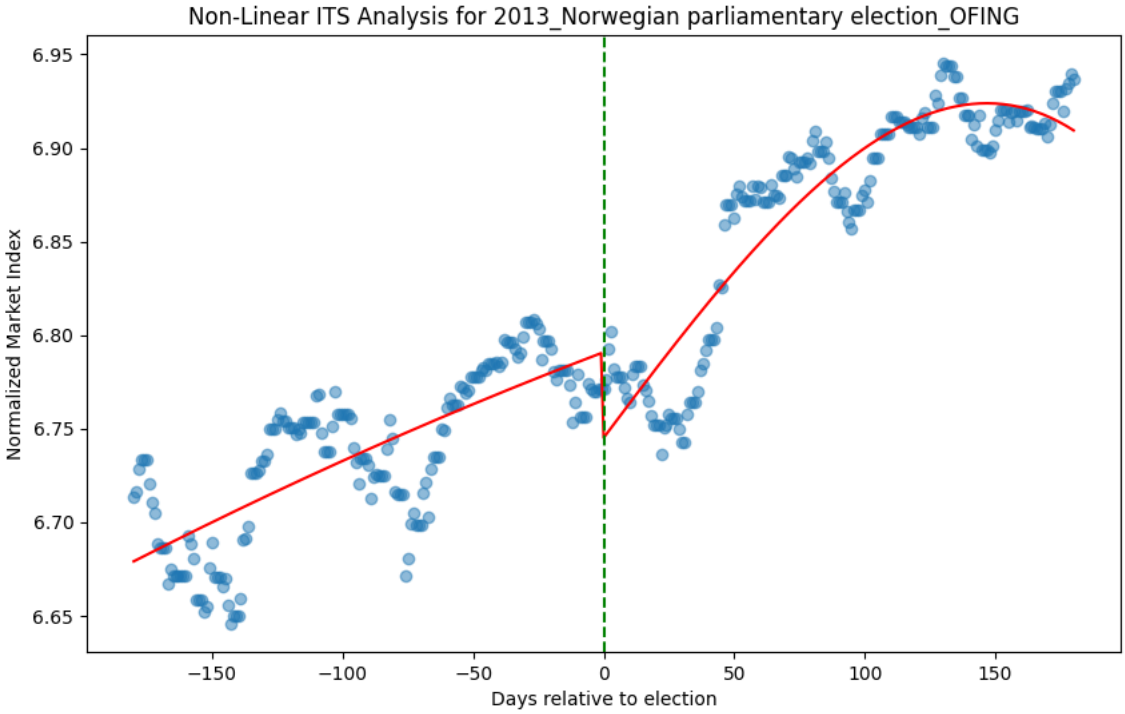
OLS Regression Results

Dep. Variable:	index	R-squared:	0.907
Model:	OLS	Adj. R-squared:	0.905
Method:	Least Squares	F-statistic:	690.6
Date:	Thu, 11 Jul 2024	Prob (F-statistic):	1.91e-180
Time:	17:32:28	Log-Likelihood:	811.37
No. Observations:	361	AIC:	-1611.
Df Residuals:	355	BIC:	-1587.
Df Model:	5		
Covariance Type:	nonrobust		

	coef	std err	t	P>|t|	[0.025	0.975]
const	6.6792	0.006	1180.629	0.000	6.668	6.690
time	0.0007	0.000	4.896	0.000	0.000	0.001
time_squared	-2.505e-07	3.92e-07	-0.639	0.524	-1.02e-06	5.21e-07
intervention	-0.0457	0.007	-6.341	0.000	-0.060	-0.032
time_after_intervention	0.0013	0.000	5.961	0.000	0.001	0.002
time_after_intervention_squared	-1.634e-08	2.01e-09	-8.117	0.000	-2.03e-08	-1.24e-08
time_after_intervention_3	-1.024e-08	2.01e-09	-5.094	0.000	-1.42e-08	-6.29e-09
time_3	-2.505e-07	3.92e-07	-0.638	0.524	-1.02e-06	5.21e-07

Omnibus:	14.840	Durbin-Watson:	0.120
Prob(Omnibus):	0.001	Jarque-Bera (JB):	11.711
Skew:	-0.348	Prob(JB):	0.00286
Kurtosis:	2.457	Cond. No.	1.18e+18

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
[2] The smallest eigenvalue is 1.28e-21. This might indicate that there are
strong multicollinearity problems or that the design matrix is singular.


Non-Linear ITS Analysis for 2013_Norwegian parliamentary election_OFING
Normalized Market Index
6.95
6.90
6.85
6.80
6.75
6.70
6.65
−150
−100
−50
0
50
100
150
Days relative to election