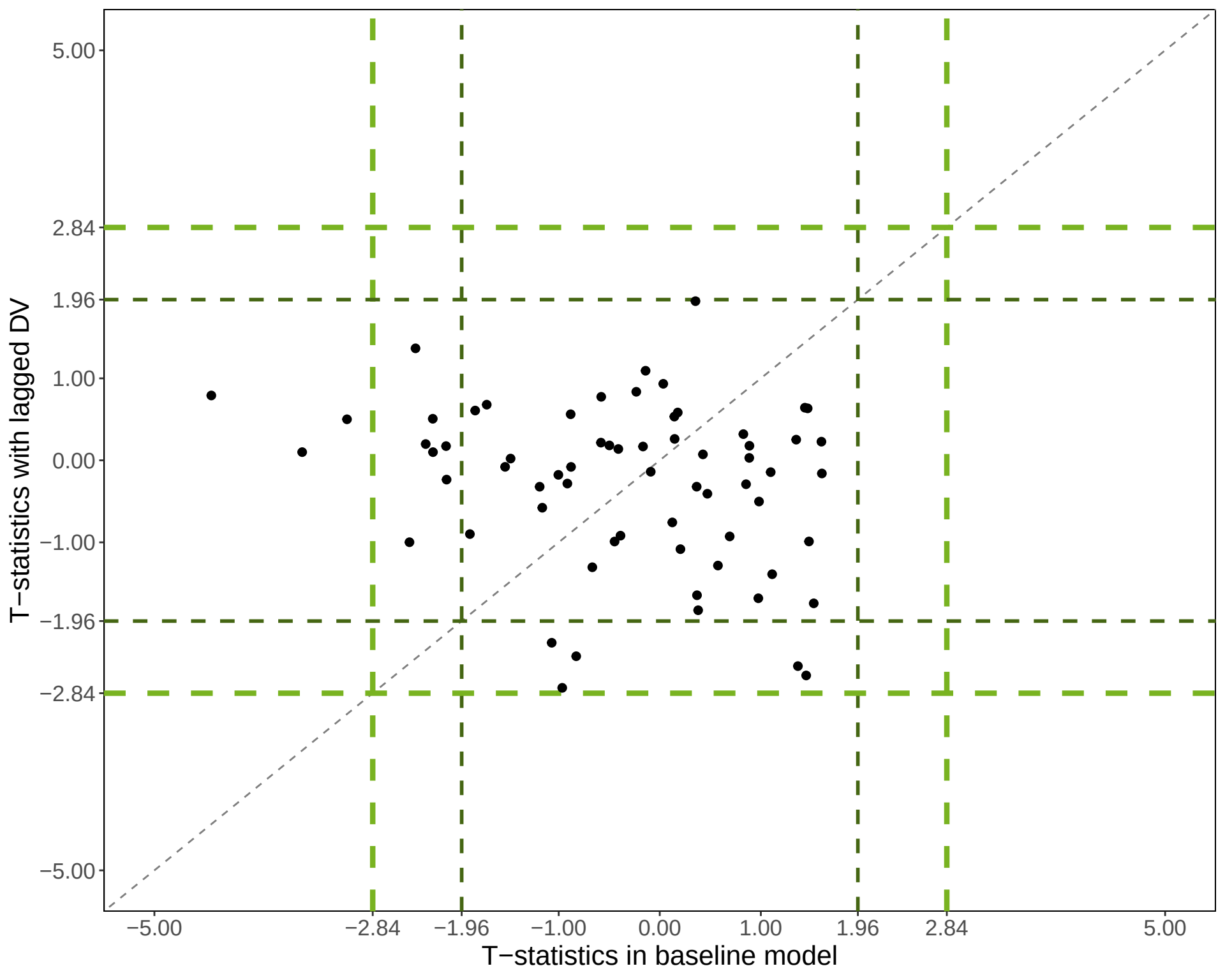
5.00
2.84
1.96
1.00
0.00
−1.00
−1.96
−2.84
−5.00
T−statistics with lagged DV
−5.00
−2.84
−1.96
−1.00
0.00
1.00
1.96
2.84
5.00
T−statistics in baseline model