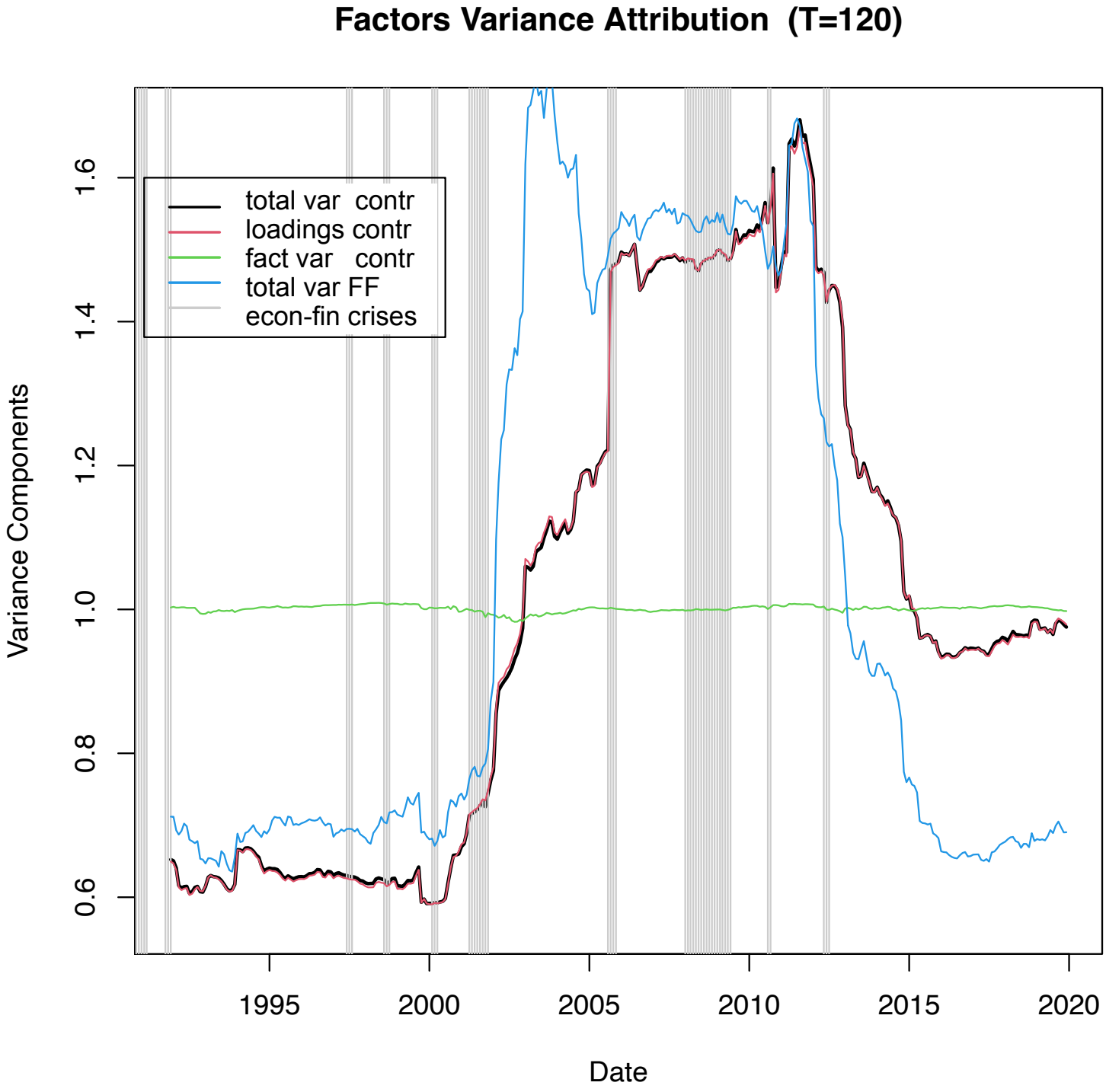
Factors Variance Attribution (T=120)
total var contr
loadings contr
fact var contr
total var FF
econ-fin crises
Variance Components
0.6
0.8
1.0
1.2
1.4
1.6
1995
2000
2005
2010
2015
2020
Date