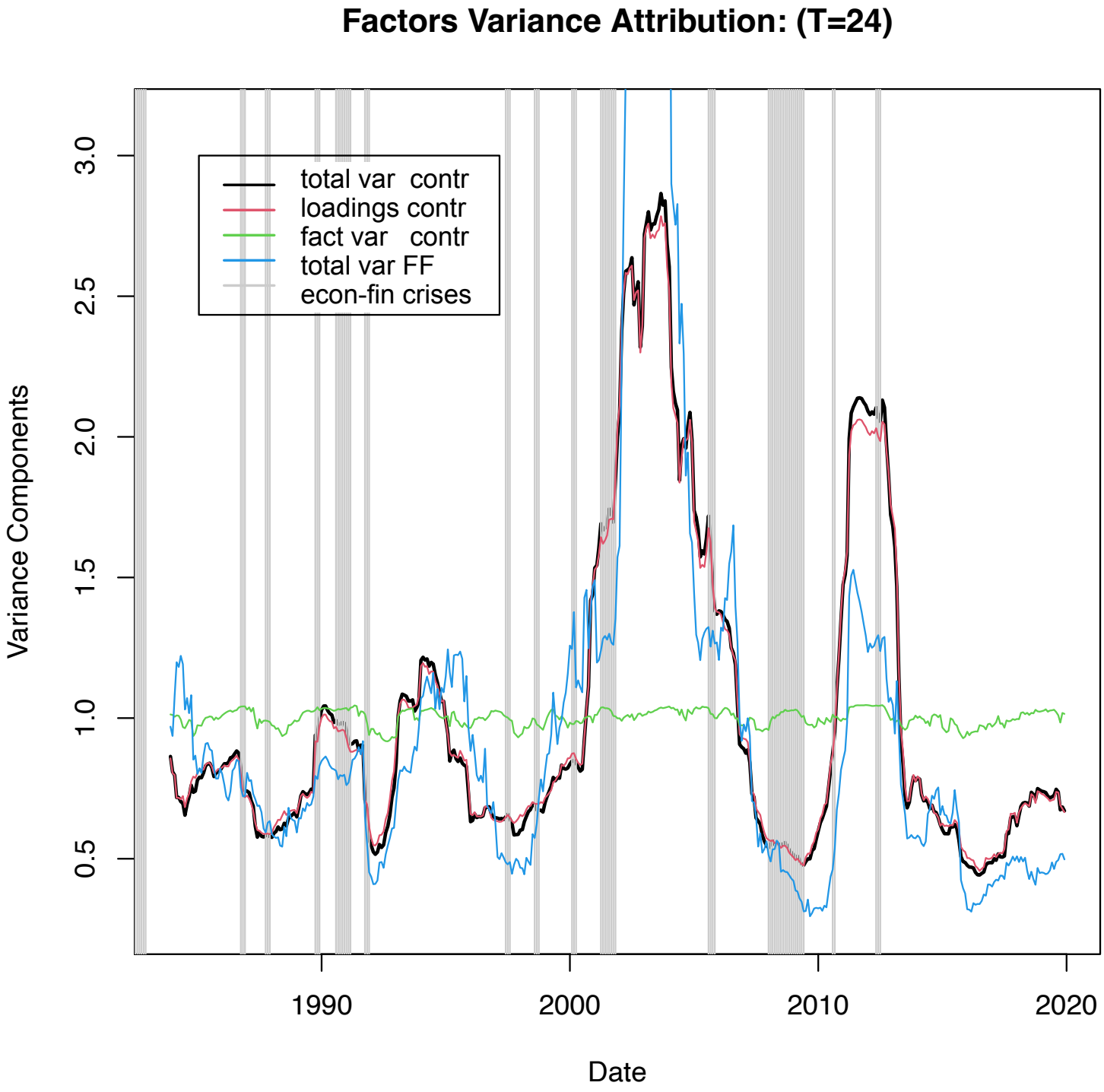
Factors Variance Attribution: (T=24)
total var contr
loadings contr
fact var contr
total var FF
econ-fin crises
Variance Components
0.5
1.0
1.5
2.0
2.5
3.0
1990
2000
2010
2020
Date