

### Replication files

An R replication file is provided for each figure that presents statistical results. Below are the .csv data files that each replication code draws upon, and identifies whether the file is raw data or author-calculated.

#### **“Figure03\_Left\_Code.R”**

| File Name                                 | File Type   |
|---|---|
| “FinReturnMatrix.csv”                     | raw data  |
| “FinReturnMatrixColNamesCompanyNames.csv” | raw data  |
| “NonFinReturnMatrix.csv”                  | raw data  |
| “spreturn.csv”                            | raw data  |
| “E1lasso152to171p1.csv”                   | author-calculated, code in “Figure04_Left_Code.R” |
| “E2lasso223to242p1.csv”                   | author-calculated, code in “Figure04_Left_Code.R” |
| “E3lasso373to392p1.csv”                   | author-calculated, code in “Figure04_Left_Code.R” |
| “E4lasso407to426p1.csv”                   | author-calculated, code in “Figure04_Left_Code.R” |
| “E5lasso474to493p1.csv”                   | author-calculated, code in “Figure04_Left_Code.R” |

#### **“Figure03\_Right\_Code.R”**

| File Name                        | File Type                            |
|----------------------------------|--------------------------------------|
| “NonFinReturnMatrix.csv”         | raw data                             |
| “NonFinReturnMatrixColNames.csv” | raw data                             |
| “spreturn.csv”                   | raw data                             |
| “NonFin_CleanSIC_data.csv”       | raw data                             |
| “RmseE1.csv”                     | author-calculated, code in this file |
| “RmseE2.csv”                     | author-calculated, code in this file |
| “RmseE3.csv”                     | author-calculated, code in this file |
| “RmseE4.csv”                     | author-calculated, code in this file |
| “RmseE5.csv”                     | author-calculated, code in this file |

#### **“Figure04\_Left\_Code.R”**

| File Name                                 | File Type                            |
|---|--------------------------------------|
| <b>20-day fit (baseline)</b>              |                                      |
| “FinReturnMatrix.csv”                     | raw data                             |
| “NonFinReturnMatrix.csv”                  | raw data                             |
| “FinReturnMatrixColNamesCompanyNames.csv” | raw data                             |
| “COMPUSTAT.csv”                           | raw data                             |
| “E1lasso152to171p1.csv”                   | author-calculated, code in this file |
| “E2lasso223to242p1.csv”                   | author-calculated, code in this file |
| “E3lasso373to392p1.csv”                   | author-calculated, code in this file |
| “E4lasso407to426p1.csv”                   | author-calculated, code in this file |
| “E5lasso474to493p1.csv”                   | author-calculated, code in this file |
| “E1abboot152to171p1.csv”                  | author-calculated, code in this file |
| “E2abboot223to242p1.csv”                  | author-calculated, code in this file |
| “E3abboot373to392p1.csv”                  | author-calculated, code in this file |
| “E4abboot407to426p1.csv”                  | author-calculated, code in this file |
| “E5abboot474to493p1.csv”                  | author-calculated, code in this file |

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**“Figure04\_Left\_Code.R” (cont.)**

| File Name                        | File Type                            |
|----------------------------------|--------------------------------------|
| <b><u>Placebo</u></b>            |                                      |
| “NonFinReturnMatrix.csv”         | raw data                             |
| “NonFinReturnMatrixColNames.csv” | raw data                             |
| “PlaceboDataabE1.csv”            | author-calculated, code in this file |
| “PlaceboDataabE2.csv”            | author-calculated, code in this file |
| “PlaceboDataabE3.csv”            | author-calculated, code in this file |
| “PlaceboDataabE4.csv”            | author-calculated, code in this file |
| “PlaceboDataabE5.csv”            | author-calculated, code in this file |

**“Figure04\_Right\_Code.R”**

| File Name   | File Type                            |
|---|--------------------------------------|
| <b>20-day fit (baseline)</b>                      | <all code in “Figure04_Left_Code.R”> |
| <b><u>Foreign-HQed, US-Exchange</u></b>           |                                      |
| “NonFinReturnMatrix.csv”                          | raw data                             |
| “ForeignFinReturnMatrix.csv”                      | raw data                             |
| “ForeignFinReturnMatrixColNames.csv”              | raw data                             |
| “ForeignFinReturnMatrixColTickers.csv”            | raw data                             |
| “E1lasso152to171p1FOR.csv”                        | author-calculated, code in this file |
| “E2lasso223to242p1FOR.csv”                        | author-calculated, code in this file |
| “E3lasso373to392p1FOR.csv”                        | author-calculated, code in this file |
| “E4lasso407to426p1FOR.csv”                        | author-calculated, code in this file |
| “E5lasso474to493p1FOR.csv”                        | author-calculated, code in this file |
| “E1abboot152to171p1FOR.csv”                       | author-calculated, code in this file |
| “E2abboot223to242p1FOR.csv”                       | author-calculated, code in this file |
| “E3abboot373to392p1FOR.csv”                       | author-calculated, code in this file |
| “E4abboot407to426p1FOR.csv”                       | author-calculated, code in this file |
| “E5abboot474to493p1FOR.csv”                       | author-calculated, code in this file |
| <b><u>Japanese-HQed, Tokyo Stock Exchange</u></b> |                                      |
| “tks_ydata_e1.csv”                                | raw data                             |
| “tks_ydata_e2.csv”                                | raw data                             |
| “tks_ydata_e3.csv”                                | raw data                             |
| “tks_ydata_e4.csv”                                | raw data                             |
| “tks_ydata_e5.csv”                                | raw data                             |
| “tks_nfmatrix_e1.csv”                             | raw data                             |
| “tks_nfmatrix_e2.csv”                             | raw data                             |
| “tks_nfmatrix_e3.csv”                             | raw data                             |
| “tks_nfmatrix_e4.csv”                             | raw data                             |
| “tks_nfmatrix_e5.csv”                             | raw data                             |
| “E1lassoM20toM01DOI1_tks.csv”                     | author-calculated, code in this file |
| “E2lassoM20toM01DOI1_tks.csv”                     | author-calculated, code in this file |
| “E3lassoM20toM01DOI1_tks.csv”                     | author-calculated, code in this file |
| “E4lassoM20toM01DOI1_tks.csv”                     | author-calculated, code in this file |
| “E5lassoM20toM01DOI1_tks.csv”                     | author-calculated, code in this file |
| “E1abbootM20toM01DOI1_tks.csv”                    | author-calculated, code in this file |
| “E2abbootM20toM01DOI1_tks.csv”                    | author-calculated, code in this file |
| “E3abbootM20toM01DOI1_tks.csv”                    | author-calculated, code in this file |
| “E4abbootM20toM01DOI1_tks.csv”                    | author-calculated, code in this file |
| “E5abbootM20toM01DOI1_tks.csv”                    | author-calculated, code in this file |

## “Figure05\_Code.R”

| File Name                                 | File Type   |
|---|---|
| <b>20-day fit (baseline)</b>              | <b>&lt;all code in “Figure04_Left_Code.R”&gt;</b> |
| <b>30-day fit</b>                         |   |
| “FinReturnMatrix.csv”                     | raw data  |
| “FinReturnMatrixColNamesCompanyNames.csv” | raw data  |
| “NonFinReturnMatrix.csv”                  | raw data  |
| “E1lasso142to171p1.csv”                   | author-calculated, code in this file              |
| “E2lasso213to242p1.csv”                   | author-calculated, code in this file              |
| “E3lasso363to392p1.csv”                   | author-calculated, code in this file              |
| “E4lasso397to426p1.csv”                   | author-calculated, code in this file              |
| “E5lasso464to493p1.csv”                   | author-calculated, code in this file              |
| “E1abboot142to171p1.csv”                  | author-calculated, code in this file              |
| “E2abboot213to242p1.csv”                  | author-calculated, code in this file              |
| “E3abboot363to392p1.csv”                  | author-calculated, code in this file              |
| “E4abboot397to426p1.csv”                  | author-calculated, code in this file              |
| “E5abboot464to493p1.csv”                  | author-calculated, code in this file              |
| <b>180-day fit</b>                        |   |
| “FinReturnMatrix.csv”                     | raw data  |
| “FinReturnMatrixColNamesCompanyNames.csv” | raw data  |
| “NonFinReturnMatrix.csv”                  | raw data  |
| “E1lasso001to171p1.csv”                   | author-calculated, code in this file              |
| “E2lasso063to242p1.csv”                   | author-calculated, code in this file              |
| “E3lasso213to392p1.csv”                   | author-calculated, code in this file              |
| “E4lasso247to426p1.csv”                   | author-calculated, code in this file              |
| “E5lasso314to493p1.csv”                   | author-calculated, code in this file              |
| “E1abboot001to171p1.csv”                  | author-calculated, code in this file              |
| “E2abboot063to242p1.csv”                  | author-calculated, code in this file              |
| “E3abboot213to392p1.csv”                  | author-calculated, code in this file              |
| “E4abboot247to426p1.csv”                  | author-calculated, code in this file              |
| “E5abboot314to493p1.csv”                  | author-calculated, code in this file              |
| <b>20-day + 10-day anticipation fit</b>   |   |
| “FinReturnMatrix.csv”                     | raw data  |
| “FinReturnMatrixColNamesCompanyNames.csv” | raw data  |
| “NonFinReturnMatrix.csv”                  | raw data  |
| “E1lasso142to161p1.csv”                   | author-calculated, code in this file              |
| “E2lasso213to232p1.csv”                   | author-calculated, code in this file              |
| “E3lasso363to382p1.csv”                   | author-calculated, code in this file              |
| “E4lasso397to416p1.csv”                   | author-calculated, code in this file              |
| “E5lasso464to483p1.csv”                   | author-calculated, code in this file              |
| “E1abboot142to161p1.csv”                  | author-calculated, code in this file              |
| “E2abboot213to232p1.csv”                  | author-calculated, code in this file              |
| “E3abboot363to382p1.csv”                  | author-calculated, code in this file              |
| “E4abboot397to416p1.csv”                  | author-calculated, code in this file              |
| “E5abboot464to483p1.csv”                  | author-calculated, code in this file              |

## “Figure06\_Code.R”

| File Name                              | File Type   |
|--|---|
| “RawStockData, Fin, EventDaysOnly.csv” | raw data  |
| “E1lasso152to171p1.csv”                | author-calculated, code in “Figure04_Left_Code.R” |
| “E2lasso223to242p1.csv”                | author-calculated, code in “Figure04_Left_Code.R” |
| “E3lasso373to392p1.csv”                | author-calculated, code in “Figure04_Left_Code.R” |
| “E4lasso407to426p1.csv”                | author-calculated, code in “Figure04_Left_Code.R” |
| “E5lasso474to493p1.csv”                | author-calculated, code in “Figure04_Left_Code.R” |
| “E1abboot152to171p1.csv”               | author-calculated, code in “Figure04_Left_Code.R” |
| “E2abboot223to242p1.csv”               | author-calculated, code in “Figure04_Left_Code.R” |
| “E3abboot373to392p1.csv”               | author-calculated, code in “Figure04_Left_Code.R” |
| “E4abboot407to426p1.csv”               | author-calculated, code in “Figure04_Left_Code.R” |
| “E5abboot474to493p1.csv”               | author-calculated, code in “Figure04_Left_Code.R” |