	VWM^e	SMB	HML
	6.664	2.873	2.808
	(0.599)	(0.401)	(0.430)
J-stat: 95.3			
(0.000)			

	VWM^e	SMB	HML
Size: S, Value: L	1.310 (0.127)	1.289 (0.167)	0.394 (0.275)
Size: S, Value: 2	1.085 (0.064)	1.610 (0.189)	0.332 (0.144)
Size: S, Value: 3	1.075 (0.042)	1.181 (0.094)	0.465 (0.072)
Size: S, Value: 4	0.963 (0.023)	1.225 (0.100)	0.585 (0.035)
Size: S, Value: H	0.985 (0.026)	1.345 (0.082)	0.905 (0.061)
Size: 2, Value: L	1.069 (0.032)	1.052 (0.061)	−0.265 (0.059)
Size: 2, Value: 2	1.042 (0.017)	0.988 (0.078)	0.188 (0.035)
Size: 2, Value: 3	0.959 (0.017)	0.862 (0.073)	0.355 (0.032)
Size: 2, Value: 4	0.979 (0.014)	0.818 (0.045)	0.556 (0.028)
Size: 2, Value: H	1.050 (0.018)	0.937 (0.028)	0.849 (0.026)
Size: 3, Value: L	1.142 (0.019)	0.788 (0.045)	−0.198 (0.041)
Size: 3, Value: 2	1.013 (0.018)	0.515 (0.034)	0.072 (0.033)
Size: 3, Value: 3	1.013 (0.027)	0.413 (0.032)	0.338 (0.032)
Size: 3, Value: 4	0.961 (0.014)	0.465 (0.048)	0.507 (0.030)
Size: 3, Value: H	1.145 (0.020)	0.497 (0.051)	0.914 (0.039)
Size: 4, Value: L	1.066 (0.015)	0.286 (0.044)	−0.369 (0.032)
Size: 4, Value: 2	1.031 (0.022)	0.243 (0.030)	0.133 (0.029)
Size: 4, Value: 3	1.010 (0.021)	0.221 (0.044)	0.298 (0.049)
Size: 4, Value: 4	1.044 (0.022)	0.202 (0.034)	0.586 (0.048)
Size: 4, Value: H	1.228 (0.022)	0.297 (0.049)	0.983 (0.038)
Size: B, Value: L	1.031 (0.010)	−0.151 (0.025)	−0.251 (0.017)
Size: B, Value: 2	0.958 (0.017)	−0.189 (0.024)	−0.011 (0.024)
Size: B, Value: 3	0.975 (0.018)	−0.217 (0.031)	0.313 (0.026)
Size: B, Value: 4	1.055 (0.023)	−0.173 (0.030)	0.712 (0.032)
Size: B, Value: H	1.105 (0.114)	0.008 (0.159)	0.853 (0.149)