



```

name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/Billsacrat_stky_
> pr.smcl
log type: smcl
opened on: 18 Jul 2024, 15:59:58

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Interaction effects of stky_pr and rules on Billsacrat at various horizons

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obtaining LAD starting values ... done
iterating RLS ..... done
fitting empty model ... done
computing standard errors ... done

```

```

M regression (95% efficiency)          Number of obs   =      228
Wald chi2(5)                          =      11.96
Prob > chi2                            =      0.0354
Pseudo R2                              =      0.0671
Biweight k                             =      4.685
Scale                                  =     .39448171

```

Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	-.2472531	.208945	-1.18	0.238	-.6590225	.1645163
rule_g						
0	0 (empty)					
1	.2793496	.2555342	1.09	0.275	-.2242336	.7829328
rule_itr						
0	0 (empty)					
1	.2603632	.2605445	1.00	0.319	-.2530937	.7738202
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0600676	.2625886	0.23	0.819	-.4574178	.5775529
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1329979	.2687618	-0.49	0.621	-.6626488	.396653
_cons	.4290015	.2044963	2.10	0.037	.0259991	.8320039

 Interaction effects of stky_pr and rules on Billsacrat at various horizons

obtaining LAD starting values ... done

iterating RLS done

fitting empty model ... done

computing standard errors ... done

M regression (95% efficiency)

Number of obs = 228
 Wald chi2(5) = 2.00
 Prob > chi2 = 0.8486
 Pseudo R2 = 0.0622
 Biweight k = 4.685
 Scale = .43098043

Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	-.1341058	.1297158	-1.03	0.302	-.3897376	.121526
rule_g						
0	0 (empty)					
1	1.06141	1.222169	0.87	0.386	-1.347127	3.469947
rule_itr						
0	0 (empty)					
1	.881421	.887209	0.99	0.322	-.8670083	2.62985
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.7170624	1.223886	-0.59	0.559	-3.128984	1.694859
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.7421404	.8904195	-0.83	0.405	-2.496897	1.012616
_cons	.286842	.1203431	2.38	0.018	.049681	.524003

 Interaction effects of stky_pr and rules on Billsacrat at various horizons

obtaining LAD starting values ... done

iterating RLS done

> done

fitting empty model ... done

computing standard errors ... done

M regression (95% efficiency)

Number of obs = 228
 Wald chi2(5) = 2.43
 Prob > chi2 = 0.7871
 Pseudo R2 = 0.0443
 Biweight k = 4.685
 Scale = .42101919

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	-.1260202	.1099609	-1.15	0.253	-.3427209	.0906806
rule_g						
0	0 (empty)					
1	.3611405	.445668	0.81	0.419	-.5171406	1.239422
rule_itr						
0	0 (empty)					
1	.3777033	.686003	0.55	0.582	-.9742079	1.729614
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0176029	.4505942	-0.04	0.969	-.9055923	.8703865
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2353077	.6906606	-0.34	0.734	-1.596398	1.125782
_cons	.2724254	.0981526	2.78	0.006	.0789952	.4658555

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