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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per
> _rr_stky_pr_other.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:53
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Interaction effects of stky_pr_other and rules on infl_per_rr at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_other#1.rule_g omitted because of collinearity.
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)       =          75.88
                                             Prob > chi2        =          0.0000
                                             Pseudo R2         =          0.1378
                                             Biweight k        =           4.685
                                             Scale             =       .25461069

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|      |                        | Coefficient | Robust<br>std. err. | t     | P> t  | [95% conf. interval] |         |
|------|------------------------|-------------|---------------------|-------|-------|----------------------|---------|
| > 1] | infl_per_rr20          |             |                     |       |       |                      |         |
|      | stky_pr_other          |             |                     |       |       |                      |         |
|      | 0                      | 0 (empty)   |                     |       |       |                      |         |
| > 33 | 1                      | -.0679052   | .1119388            | -0.61 | 0.545 | -.2885037            | .15269  |
|      | rule_tr                |             |                     |       |       |                      |         |
|      | 0                      | 0 (empty)   |                     |       |       |                      |         |
| > 64 | 1                      | .4312272    | .0591256            | 7.29  | 0.000 | .314708              | .54774  |
|      | rule_itr               |             |                     |       |       |                      |         |
|      | 0                      | 0 (empty)   |                     |       |       |                      |         |
| > 32 | 1                      | .2690239    | .0673714            | 3.99  | 0.000 | .1362545             | .40179  |
|      | rule_g                 |             |                     |       |       |                      |         |
|      | 0                      | 0 (empty)   |                     |       |       |                      |         |
|      | 1                      | 0 (empty)   |                     |       |       |                      |         |
|      | stky_pr_other#rule_tr  |             |                     |       |       |                      |         |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |         |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |         |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |         |
| > 92 | 1 1                    | -.0183447   | .1415603            | -0.13 | 0.897 | -.2973186            | .26062  |
|      | stky_pr_other#rule_itr |             |                     |       |       |                      |         |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |         |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |         |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |         |
| > 63 | 1 1                    | -.1224913   | .1428104            | -0.86 | 0.392 | -.4039289            | .15894  |
|      | stky_pr_other#rule_g   |             |                     |       |       |                      |         |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |         |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |         |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |         |
|      | 1 1                    | 0 (empty)   |                     |       |       |                      |         |
| > 81 | _cons                  | -.4851886   | .0567819            | -8.54 | 0.000 | -.5970891            | -.37328 |

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 Interaction effects of stky\_pr\_other and rules on infl\_per\_rr 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)  | = | 87.23     |
|                               | Prob > chi2   | = | 0.0000    |
|                               | Pseudo R2     | = | 0.1250    |
|                               | Biweight k    | = | 4.685     |
|                               | Scale         | = | .29230746 |

|      | infl_per_rr40          | Coefficient | Robust<br>std. err. | t     | P> t  | [95% conf. interval] |
|------|------------------------|-------------|---------------------|-------|-------|----------------------|
| > 1] |                        |             |                     |       |       |                      |
|      | stky_pr_other          |             |                     |       |       |                      |
|      | 0                      | 0 (empty)   |                     |       |       |                      |
| > 87 | 1                      | -.0813723   | .109205             | -0.75 | 0.457 | -.2965833 .13383     |
|      | rule_tr                |             |                     |       |       |                      |
|      | 0                      | 0 (empty)   |                     |       |       |                      |
| > 45 | 1                      | .4721758    | .0614037            | 7.69  | 0.000 | .3511671 .59318      |
|      | rule_itr               |             |                     |       |       |                      |
|      | 0                      | 0 (empty)   |                     |       |       |                      |
| > 32 | 1                      | .3042426    | .073309             | 4.15  | 0.000 | .159772 .44871       |
|      | rule_g                 |             |                     |       |       |                      |
|      | 0                      | 0 (empty)   |                     |       |       |                      |
|      | 1                      | 0 (empty)   |                     |       |       |                      |
|      | stky_pr_other#rule_tr  |             |                     |       |       |                      |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |
| > 87 | 1 1                    | -.0362759   | .1451583            | -0.25 | 0.803 | -.3223405 .24978     |
|      | stky_pr_other#rule_itr |             |                     |       |       |                      |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |
| > 13 | 1 1                    | -.16657     | .1615577            | -1.03 | 0.304 | -.484953 .1518       |
|      | stky_pr_other#rule_g   |             |                     |       |       |                      |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |
|      | 1 1                    | 0 (empty)   |                     |       |       |                      |
| > 47 | _cons                  | -.5175684   | .0579049            | -8.94 | 0.000 | -.6316822 -.40345    |

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 obtaining LAD starting values ... done  
 iterating RLS ..... done  
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 computing standard errors ... done

|                               |               |   |           |
|-------------------------------|---------------|---|-----------|
| M regression (95% efficiency) | Number of obs | = | 228       |
|                               | Wald chi2(5)  | = | 79.11     |
|                               | Prob > chi2   | = | 0.0000    |
|                               | Pseudo R2     | = | 0.1178    |
|                               | Biweight k    | = | 4.685     |
|                               | Scale         | = | .29055062 |

|      |                        | Coefficient | Robust<br>std. err. | t     | P> t  | [95% conf. interval] |        |
|------|------------------------|-------------|---------------------|-------|-------|----------------------|--------|
| > 1] | infl_per_rr60          |             |                     |       |       |                      |        |
|      | stky_pr_other          |             |                     |       |       |                      |        |
|      | 0                      | 0 (empty)   |                     |       |       |                      |        |
| > 16 | 1                      | -.0759242   | .114779             | -0.66 | 0.509 | -.3021199            | .15027 |
|      | rule_tr                |             |                     |       |       |                      |        |
|      | 0                      | 0 (empty)   |                     |       |       |                      |        |
| > 96 | 1                      | .4826621    | .0672081            | 7.18  | 0.000 | .3502146             | .61510 |
|      | rule_itr               |             |                     |       |       |                      |        |
|      | 0                      | 0 (empty)   |                     |       |       |                      |        |
| > 14 | 1                      | .3054412    | .0791456            | 3.86  | 0.000 | .1494684             | .4614  |
|      | rule_g                 |             |                     |       |       |                      |        |
|      | 0                      | 0 (empty)   |                     |       |       |                      |        |
|      | 1                      | 0 (empty)   |                     |       |       |                      |        |
|      | stky_pr_other#rule_tr  |             |                     |       |       |                      |        |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |        |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |        |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |        |
| > 09 | 1 1                    | -.0425378   | .149296             | -0.28 | 0.776 | -.3367566            | .25168 |
|      | stky_pr_other#rule_itr |             |                     |       |       |                      |        |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |        |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |        |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |        |
| > 35 | 1 1                    | -.1672533   | .1774829            | -0.94 | 0.347 | -.5170202            | .18251 |
|      | stky_pr_other#rule_g   |             |                     |       |       |                      |        |
|      | 0 0                    | 0 (empty)   |                     |       |       |                      |        |
|      | 0 1                    | 0 (empty)   |                     |       |       |                      |        |
|      | 1 0                    | 0 (empty)   |                     |       |       |                      |        |
|      | 1 1                    | 0 (empty)   |                     |       |       |                      |        |
| > 06 | _cons                  | -.5284139   | .063839             | -8.28 | 0.000 | -.6542219            | -.4026 |

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      log type: smcl  
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