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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_stky_pr_rottemberg.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:52
*****
Interaction effects of stky_pr_rottemberg and rules on Billsacrat at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_rottemberg#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)                                =      34.48
Prob > chi2                                  =      0.0000
Pseudo R2                                    =      0.0673
Biweight k                                  =      4.685
Scale                                        =    .38042999

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	Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> eval]						
	stky_pr_rottemberg					
	0	0 (empty)				
> 233391	1	.1976161	.1145391	1.73	0.086	-.0281069 .4
	rule_tr					
	0	0 (empty)				
> 903848	1	-.3154356	.0634548	-4.97	0.000	-.4404864 -.1
	rule_itr					
	0	0 (empty)				
> 707415	1	-.2084377	.0698715	-2.98	0.003	-.3461339 -.0
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_rottemberg#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 473648	1 1	-.1641171	.1580559	-1.04	0.300	-.475599 .1
	stky_pr_rottemberg#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 279599	1 1	.0274864	.1524699	0.18	0.857	-.2729871 .3
	stky_pr_rottemberg#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 889538	_cons	.5032726	.0434774	11.58	0.000	.4175913 .5

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note: 1.rule\_g omitted because of collinearity.

note: 1.stky\_pr\_rottemberg#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) = 32.95  
 Prob > chi2 = 0.0000  
 Pseudo R2 = 0.0581  
 Biweight k = 4.685  
 Scale = .40211127

	Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> erval]						
	stky_pr_rottemberg					
	0	0 (empty)				
> 369467	1	.2214471	.1093513	2.03	0.044	.0059476 .4
	rule_tr					
	0	0 (empty)				
> 743466	1	-.3053664	.0664837	-4.59	0.000	-.4363863 -.1
	rule_itr					
	0	0 (empty)				
> 581941	1	-.2109839	.0775304	-2.72	0.007	-.3637737 -.0
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_rottemberg#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 929214	1 1	-.2505497	.1742882	-1.44	0.152	-.5940208 .0
	stky_pr_rottemberg#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 796329	1 1	.0597262	.1623309	0.37	0.713	-.2601806 .3
	stky_pr_rottemberg#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 538799	_cons	.465136	.0450315	10.33	0.000	.3763921 .5

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note: 1.stky\_pr\_rottemberg#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) = 30.90  
 Prob > chi2 = 0.0000  
 Pseudo R2 = 0.0539  
 Biweight k = 4.685  
 Scale = .41201732

	Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> erval]						
	stky_pr_rottemberg					
	0	0 (empty)				
> 322466	1	.2187292	.1083456	2.02	0.045	.0052117 .4
	rule_tr					
	0	0 (empty)				
> 673188	1	-.3029373	.0688172	-4.40	0.000	-.4385557 -.1
	rule_itr					
	0	0 (empty)				
> 485495	1	-.2090928	.0814648	-2.57	0.011	-.369636 -.0
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_rottemberg#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 936569	1 1	-.2391619	.1688829	-1.42	0.158	-.5719807 .0
	stky_pr_rottemberg#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 997394	1 1	.0635881	.1705739	0.37	0.710	-.2725632 .3
	stky_pr_rottemberg#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 485432	_cons	.4582807	.0458021	10.01	0.000	.3680182 .5

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