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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> ntwrth.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:39
*****
Interaction effects of ntwrth and rules on IScurve at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.ntwrth#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)                          =      26.81
Prob > chi2                           =      0.0001
Pseudo R2                             =      0.0796
Biweight k                            =      4.685
Scale                                 =     .50289191

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IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0 (empty)					
1	-.1996842	.5335816	-0.37	0.709	-1.251217	.851849
rule_tr						
0	0 (empty)					
1	.5305307	.1052372	5.04	0.000	.3231389	.7379225
rule_itr						
0	0 (empty)					
1	.1953401	.1086926	1.80	0.074	-.0188612	.4095414
rule_g						
0	0 (empty)					
1	0 (empty)					
ntwrth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2372295	.5631544	-0.42	0.674	-1.347042	.8725831
ntwrth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2802531	.5856214	-0.48	0.633	-1.434342	.8738353
ntwrth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	-.8009985	.0938458	-8.54	0.000	-.9859411	-.6160559

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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)	=	28.71
	Prob > chi2	=	0.0000
	Pseudo R2	=	0.0885
	Biweight k	=	4.685
	Scale	=	.54778851

IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0 (empty)					
1	-.2403813	.3948943	-0.61	0.543	-1.018603	.5378398
rule_tr						
0	0 (empty)					
1	.5679081	.112383	5.05	0.000	.3464341	.7893822
rule_itr						
0	0 (empty)					
1	.21174	.1161869	1.82	0.070	-.0172305	.4407105
rule_g						
0	0 (empty)					
1	0 (empty)					
ntwrth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2892653	.4455129	-0.65	0.517	-1.167241	.5887103
ntwrth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.4188943	.4985476	-0.84	0.402	-1.401386	.5635972
ntwrth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	-.8410663	.0994704	-8.46	0.000	-1.037093	-.6450393

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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)	=	31.56
	Prob > chi2	=	0.0000
	Pseudo R2	=	0.0939
	Biweight k	=	4.685
	Scale	=	.54904064

IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0 (empty)					
1	-.3179823	.3888529	-0.82	0.414	-1.084298	.448333
rule_tr						
0	0 (empty)					
1	.5787844	.1105064	5.24	0.000	.3610086	.7965602
rule_itr						
0	0 (empty)					
1	.2219785	.1151926	1.93	0.055	-.0050324	.4489894
rule_g						
0	0 (empty)					
1	0 (empty)					
ntwrth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2529331	.4566617	-0.55	0.580	-1.15288	.6470135
ntwrth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.415427	.5288533	-0.79	0.433	-1.457642	.6267881
ntwrth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	-.854372	.0977136	-8.74	0.000	-1.046937	-.661807

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