name: <unnamed> log: /Users/connorbrennan/Library/CloudStorage/OneDrive-TheUniversityo > fChicago/mmb/output/stepwise_regressions/y_timing_max_frics_sim.smcl log type: smcl opened on: 29 Jun 2025, 20:24:26 ******************************** > ** Outcomes of bi-directional stepwise regressions with y_timing_max with rule fi > xed effects Independent Variable set: frics_sim ******************************* > ** Fitting Poisson model: Iteration 0: Log pseudolikelihood = -382.87074 Iteration 1: Log pseudolikelihood = -382.86976 Iteration 2: Log pseudolikelihood = -382.86976 Fitting constant-only model: Iteration 0: Log pseudolikelihood = -446.52804 Iteration 1: Log pseudolikelihood = -414.23222 Iteration 2: Log pseudolikelihood = -414.22879 Iteration 3: Log pseudolikelihood = -414.22879 Fitting full model: Iteration 0: Log pseudolikelihood = -381.64378 Iteration 1: Log pseudolikelihood = -375.63684 Iteration 2: Log pseudolikelihood = -375.25276 Iteration 3: Log pseudolikelihood = -375.24884 Iteration 4: Log pseudolikelihood = -375.24883 Number of obs = Negative binomial regression 221 Wald chi2(5) = 207.72

Dispersion: mean

Log pseudolikelihood = -375.24883

Prob > chi2 = 0.0000

= 0.0941

Pseudo R2

> > > rval]	iming_max		Robust std. err.	Z	P> z	[95% conf.	inte
> > 10544	wlth	4257901	.1044589	-4.08	0.000	6305258	22
	wg_ndx	. 5933492	.1194414	4.97	0.000	.3592483	.82
	rotemberg	-1.423485	.112945	-12.60	0.000	-1.644853	-1.2
> 02117 stky_pr_calvo > 54056		8713189	.1101619	-7.91	0.000	-1.087232	65
> 34030	open	2666963	. 1079528	-2.47	0.013	47828	05
> 51126 > 94898						1.295426	
>	/lnalpha	-2.260776	. 791142			-3.811386	71
>	alpha	.1042696	. 082492			.0221175	.49

name: <unnamed>

log: /Users/connorbrennan/Library/CloudStorage/OneDrive-TheUniversityo

> fChicago/mmb/output/stepwise_regressions/y_timing_max_frics_sim.smcl

log type: smcl

closed on: 29 Jun 2025, 20:24:26