

name: <unnamed> /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per log: rr_other_channel.smcl log type: smcl opened on: 18 Jul 2024, 15:09:35 Interaction effects of other_channel and rules on infl_per_rr at various horizons note: 1.rule_g omitted because of collinearity. note: 1.other_channel#1.rule_g omitted because of collinearity. obtaining LAD starting values ... done computing standard errors ... done Number of obs M regression (95% efficiency) 228 Wald chi2(5) = 58.64 Prob > chi2 = 0.0000 Pseudo R2 = 0.1339 Biweight k 4.685 .26381963 Scale Robust Coefficient std. err. infl_per_rr20 t P>|t| [95% conf. interva > 1] other_channel 0 (empty) 0 -.0355925 .1041862 -0.34 0.733 -.2409131 .16972 > 81 rule tr 0 (empty) 0 1 .4039274 .0773396 5.22 0.000 .2515137 .55634 > 11 rule_itr 0 (empty) 0 1 .185771 .0932307 1.99 0.048 .0020406 .36950 > 14 rule_g 0 0 (empty) 0 (empty) other_channel#rule_tr 0 (empty) 0 0 0 1 0 (empty) 1 0 0 (empty) .0659079 .108714 0.545 .28015 1 1 0.61 -.1483355 > 13 other_channel#rule_itr 0 0 0 (empty) (empty) 0 0 1 1 0 0 (empty) 1 1 .1312532 .126288 0.300 - .1176236 .380 1.04 > 13 other_channel#rule_g 0 0 0 (empty) 0 (empty) 0 1 1 0 0 (empty) 1 1 0 (empty) _cons 0.000 -.6297699 -.4817443 .0751129 -6.41 -.33371 > 87

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************************ Interaction effects of other_channel and rules on infl_per_rr at various horizons note: 1.rule_g omitted because of collinearity. note: $1.other_channel \# 1.rule_g$ 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) 60.39 Prob > chi2 0.0000 Pseudo R2 = 0.1245 Biweight k = 4.685 Scale .28920838 Robust Coefficient std. err. infl_per_rr40 t P>|t| [95% conf. interva > 1] other_channel 0 0 (empty) 1 -.0067079 .1044606 -0.06 0.949 -.2125692 . 19915 > 35 rule_tr (empty) 0 0 1 .4364038 .0750311 5.82 0.000 . 2885395 . 58426 > 81 rule_itr 0 (empty) 0 1 .1941078 .0885344 2.19 0.029 .0196324 .36858 > 32 rule_g 0 0 (empty) 0 (empty) other_channel#rule_tr 0 0 0 (empty) 0 1 (empty) 0 1 0 0 (empty) 1 1 .0612901 .1109914 0.55 0.581 -.1574414 .28002 > 16 other_channel#rule_itr 0 0 0 (empty) 0 1 0 (emptý) 1 0 0 (empty 1 1 .1657477 .1331258 1.25 0.214 -.0966042 .42809 > 96 other_channel#rule_g 0 0 0 (empty) 0 1 0 (empty) 1 0 0 (empty) 1 1 0 (empty) _cons -.522491 .0717596 -7.28 0.000 -.6639082 -.38107

_cons

> 24

-.5571242

************************ Interaction effects of other_channel and rules on infl_per_rr at various horizons note: 1.rule_g omitted because of collinearity. note: $1.other_channel \# 1.rule_g$ omitted because of collinearity. obtaining LAD starting values ... done iterating RLS done iterating RLS done fitting empty model ... done computing standard errors ... done M regression (95% efficiency) Number of obs 228 Wald chi2(5) 53.61 Prob > chi2 0.0000 Pseudo R2 = 0.1182 Biweight k = 4.685 Scale .30317827 Robust Coefficient std. err. infl_per_rr60 t P>|t| [95% conf. interva > 1] other_channel 0 0 (empty) .1149229 1 .0214818 0.19 0.852 -.2049976 .24796 > 12 rule_tr 0 0 (empty) 1 .4706849 .0867014 5.43 0.000 .2998218 . 6415 > 48 rule_itr 0 (empty) 0 .2129517 .102262 1 2.08 0.038 .0114231 .41448 > 03 rule_g 0 0 (empty) 0 (empty) other_channel#rule_tr 0 0 0 (empty) 0 1 (empty) 0 1 0 0 (empty) 1 1 .0344776 .1218863 0.28 0.778 -.2057246 .27467 > 98 other_channel#rule_itr 0 0 0 (empty) 0 1 0 (emptý) 1 0 0 (empty 1 1 .1542451 .1478678 1.04 0.298 -.1371591 .44564 > 93 other_channel#rule_g 0 0 0 (empty) 0 1 0 (empty) 1 0 0 (empty) 1 1 0 (empty)

.0829001

-6.72

0.000

- . 720496

-.39375

name: <unnamed>

/msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per

log: /msu/scratch
- _rr_other_channel.smcl
log type: smcl
closed on: 18 Jul 2024, smcl 18 Jul 2024, 15:09:35