Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per
> _rr_mod_Oth.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:33
********************************************************************************
Outcomes of bi-directional stepwise regressions
with infl_per_rr across different horizons with rule fixed effects
Independent Variable set: mod_Oth
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****
Dependent Variable: infl_per_rr20
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note: **rule_tr** 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(**3**)	**88.73**
Prob > chi2	**0.0000**
Pseudo R2	**0.1578**
Biweight k	**4.685**
Scale	**.22537287**

infl_per_~20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**-.4370313**	**.0510991**	**-8.55**	**0.000**	**-.5377276**	**-.3363349**
rule_itr	**-.1792497**	**.0350315**	**-5.12**	**0.000**	**-.2482831**	**-.1102163**
rule_tr	**0**	(omitted)				
wg_ndx	**.1304134**	**.0327736**	**3.98**	**0.000**	**.0658294**	**.1949973**
_cons	**-.1073546**	**.0202865**	**-5.29**	**0.000**	**-.1473314**	**-.0673778**

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Dependent Variable: infl_per_rr40
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note: **rule_tr** 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**)	= **92.02**
Prob > chi2	= **0.0000**
Pseudo R2	= **0.1581**
Biweight k	= **4.685**
Scale	= **.22962277**

infl_per_~40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**-.4413694**	**.0502713**	**-8.78**	**0.000**	**-.5404394**	**-.3422995**
rule_itr	**-.1928147**	**.0366173**	**-5.27**	**0.000**	**-.2649766**	**-.1206528**
rule_tr	**0**	(omitted)				
wg_ndx	**.1421792**	**.0350599**	**4.06**	**0.000**	**.0730865**	**.2112719**
stky_pr	**-.1089778**	**.0710931**	**-1.53**	**0.127**	**-.2490815**	**.031126**
learning	**-.3263976**	**.1287224**	**-2.54**	**0.012**	**-.5800718**	**-.0727234**
_cons	**-.0026786**	**.0683698**	**-0.04**	**0.969**	**-.1374154**	**.1320583**

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Dependent Variable: infl_per_rr60
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note: rule_tr 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)      =      99.01
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1821
                                                Biweight k        =      4.685
                                                Scale             =  .23706796
```

infl_per_~60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	-.4524656	.050648	-8.93	0.000	-.552278	-.3526532
rule_itr	-.2136126	.0361284	-5.91	0.000	-.2848111	-.1424141
rule_tr	0	(omitted)				
wg_ndx	.2279708	.0664127	3.43	0.001	.0970908	.3588508
pr_ndx	-.1004788	.0658848	-1.53	0.129	-.2303185	.0293608
learning	-.6182602	.0983225	-6.29	0.000	-.8120251	-.4244953
_cons	-.0858876	.023417	-3.67	0.000	-.1320356	-.0397396

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  log type:  smcl
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