STATA
Statistics/Data analysis

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```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per
> _rr_stky_pr_calvo.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:09:48
```
****
Interaction effects of stky_pr_calvo and rules on infl_per_rr at various horizons
****
note: **1.rule_g** omitted because of collinearity.
note: **1.stky_pr_calvo#1.rule_g** omitted because of collinearity.
obtaining LAD starting values ... done
iterating RLS .... done
fitting empty model ... done
computing standard errors ... done

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M regression (95% efficiency)                Number of obs   =        228
                                             Wald chi2(5)    =      56.75
                                             Prob > chi2     =     0.0000
                                             Pseudo R2       =     0.1576
                                             Biweight k      =      4.685
                                             Scale           =   .2144748
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infl_per_rr20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interva > l]
stky_pr_calvo					
0	0	(empty)			
1	.076209	.0902034	0.84	0.399	-.1015555 .25397 > 36
rule_tr					
0	0	(empty)			
1	.4333553	.0716257	6.05	0.000	.2922021 .57450 > 85
rule_itr					
0	0	(empty)			
1	.1428397	.0826013	1.73	0.085	-.0199432 .30562 > 27
rule_g					
0	0	(empty)			
1	0	(empty)			
stky_pr_calvo#rule_tr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	-.0383482	.0957742	-0.40	0.689	-.2270911 .15039 > 48
stky_pr_calvo#rule_itr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	.130082	.1103221	1.18	0.240	-.0873306 .34749 > 46
stky_pr_calvo#rule_g					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	0	(empty)			
_cons	-.5187712	.0663842	-7.81	0.000	-.6495951 -.38794 > 73

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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)	=	51.15
Prob > chi2	=	0.0000
Pseudo R2	=	0.1297
Biweight k	=	4.685
Scale	=	.27647508

infl_per_rr40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	0	(empty)				
1	.043953	.1002454	0.44	0.661	-.1536014	.2415073
rule_tr						
0	0	(empty)				
1	.4525885	.0806804	5.61	0.000	.2935911	.6115859
rule_itr						
0	0	(empty)				
1	.1618056	.0945317	1.71	0.088	-.0244888	.3481
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr_calvo#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.0115945	.1082087	0.11	0.915	-.2016532	.2248423
stky_pr_calvo#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.1690882	.1284853	1.32	0.190	-.0841188	.4222951
stky_pr_calvo#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	-.5484014	.0734587	-7.47	0.000	-.6931669	-.4036359

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computing standard errors ... done

M regression (95% efficiency)

Number of obs	= **228**
Wald chi2(**5**)	= **49.01**
Prob > chi2	= **0.0000**
Pseudo R2	= **0.1196**
Biweight k	= **4.685**
Scale	= **.29334705**

infl_per_rr60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	**0**	(empty)				
1	**.0280717**	**.1079544**	**0.26**	**0.795**	**-.1846748**	**.24081** > 83
rule_tr						
0	**0**	(empty)				
1	**.4683653**	**.0841319**	**5.57**	**0.000**	**.302566**	**.63416** > 46
rule_itr						
0	**0**	(empty)				
1	**.1742504**	**.0988467**	**1.76**	**0.079**	**-.0205476**	**.36904** > 84
rule_g						
0	**0**	(empty)				
1	**0**	(empty)				
stky_pr_calvo#rule_tr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.0217114**	**.1165994**	**0.19**	**0.852**	**-.2080719**	**.25149** > 47
stky_pr_calvo#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.1742885**	**.1385392**	**1.26**	**0.210**	**-.0987317**	**.44730** > 87
stky_pr_calvo#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**0**	(empty)				
_cons	**-.558842**	**.0759725**	**-7.36**	**0.000**	**-.7085615**	**-.40912** > 25

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