name: <unnamed> log: /Users/connorbrennan/Library/CloudStorage/OneDrive-TheUniversityo > fChicago/mmb/output/stepwise\_regressions/y\_timing\_max\_mod\_0th.smcl log type: smcl opened on: 10 Jan 2025, 09:52:13 \* > \*\* Outcomes of bi-directional stepwise regressions with y\_timing\_max with rule fi > xed effects Independent Variable set: mod\_Oth \* note: rule\_tr omitted because of collinearity. Fitting Poisson model: Iteration 0: Log pseudolikelihood = -393.41606 Iteration 1: Log pseudolikelihood = -393.40156 Iteration 2: Log pseudolikelihood = -393.40156 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 = -388.00507 Iteration 1: Log pseudolikelihood = -384.11621 Iteration 2: Log pseudolikelihood = -383.92556 Iteration 3: Log pseudolikelihood = -383.92409 Iteration 4: Log pseudolikelihood = -383.92409 Number of obs = Negative binomial regression 221 Wald chi2(5) = 94.18Dispersion: mean Prob > chi2 = 0.0000

Pseudo R2

= 0.0732

Log pseudolikelihood = -383.92409

| y_timing_max  | Coefficient  | Robust<br>std. err.  | Z   | P> z   | [95% conf.   | interval]  |
|---|--|--|---|--|--|--|
| rule_g rule_itr rule_tr wg_ndx stky_pr learning _cons | .4249004<br>.2459213<br>0<br>.6178073<br>-1.049926<br>.480146<br>1.28293 | .166304<br>.1405614<br>(omitted)<br>.1308691<br>.1227431<br>.1922541<br>.1425711 | 2.55<br>1.75<br>4.72<br>-8.55<br>2.50<br>9.00 | 0.011<br>0.080<br>0.000<br>0.000<br>0.013<br>0.000 | .0989505<br>029574<br>.3613087<br>-1.290498<br>.103335<br>1.003496 | .7508502<br>.5214166<br>.874306<br>8093539<br>.8569571<br>1.562364 |
| /lnalpha  | -2.092207<br>.1234144  | .681731  |   |  | -3.428376<br>.0324396  | 7560393<br>.4695224  |

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> fChicago/mmb/output/stepwise\_regressions/y\_timing\_max\_mod\_Oth.smcl

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