



```
      name: <unnamed>
      log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _mod_All.smcl
   log type: smcl
  opened on: 23 Jul 2024, 10:16:27
*****
Outcomes of bi-directional stepwise regressions
with sacratio across different horizons with rule fixed effects
Independent Variable set: mod_All
*****
```

Dependent Variable: sacratio20

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	=	203
	Wald chi2(7)	=	72.58
	Prob > chi2	=	0.0000
	Pseudo R2	=	0.1339
	Biweight k	=	4.685
	Scale	=	4.283924

sacratio20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_g	2.913129	.7706648	3.78	0.000	1.393221	4.433038
rule_itr	1.522197	.618956	2.46	0.015	.3014898	2.742905
rule_tr	0	(omitted)				
wg_ndx	3.368348	.8591281	3.92	0.000	1.673972	5.062724
pr_ndx	-1.274003	.7464404	-1.71	0.089	-2.746136	.1981296
stky_pr	-6.238626	1.161	-5.37	0.000	-8.528355	-3.948896
stky_wg	-1.257765	.7325665	-1.72	0.088	-2.702536	.1870051
ntwrth	1.533191	.6733009	2.28	0.024	.2053045	2.861078
_cons	8.729886	1.136176	7.68	0.000	6.489115	10.97066

 Dependent Variable: sacratio40

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 = **203**
 Wald chi2(6) = **64.40**
 Prob > chi2 = **0.0000**
 Pseudo R2 = **0.1023**
 Biweight k = **4.685**
 Scale = **5.023076**

sacratio40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_g	2.935986	1.086749	2.70	0.008	.7927623	5.079209
rule_itr	1.614488	.8757516	1.84	0.067	-.1126175	3.341594
rule_tr	0	(omitted)				
wg_ndx	4.01747	1.147077	3.50	0.001	1.755273	6.279668
stky_wg	-2.328907	1.022091	-2.28	0.024	-4.344615	-.3131984
stky_pr	-7.257164	1.074852	-6.75	0.000	-9.376923	-5.137405
ntwrth	3.32788	1.109503	3.00	0.003	1.139783	5.515977
_cons	9.438711	1.196844	7.89	0.000	7.078365	11.79906

 Dependent Variable: sacratio60

obtaining LAD starting values ... done
 iterating RLS done
 fitting empty model ... done
 computing standard errors ... done

M regression (95% efficiency)	Number of obs	=	203
	Wald chi2(5)	=	73.58
	Prob > chi2	=	0.0000
	Pseudo R2	=	0.0837
	Biweight k	=	4.685
	Scale	=	6.3802346

sacratio60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_g	2.301257	1.255775	1.83	0.068	-.1752303	4.777745
wg_ndx	5.809688	1.524122	3.81	0.000	2.803998	8.815378
stky_wg	-3.158035	1.286878	-2.45	0.015	-5.695861	-.6202101
stky_pr	-7.277151	1.055353	-6.90	0.000	-9.358391	-5.195911
ntwrth	4.237802	1.618806	2.62	0.010	1.045389	7.430214
_cons	10.6809	1.113607	9.59	0.000	8.484784	12.87702

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