STaTa®
Statistics/Data analysis

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     name:  <unnamed>
      log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> nonmod_Est.smcl
 log type:  smcl
opened on:  23 Jul 2024, 10:16:26
****************************************************************************
Outcomes of bi-directional stepwise regressions
with IScurve across different horizons with rule fixed effects
Independent Variable set: nonmod_Est
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Dependent Variable: IScurve20
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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	=	**131**
Wald chi2(**3**)	=	**28.63**
Prob > chi2	=	**0.0000**
Pseudo R2	=	**0.1145**
Biweight k	=	**4.685**
Scale	=	**.48145959**

IScurve20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
rule_itr	**-.3627741**	**.0789074**	**-4.60**	**0.000**	**-.5189176**	**-.2066305**
rule_g	**-.6133092**	**.1710549**	**-3.59**	**0.000**	**-.9517959**	**-.2748224**
rule_tr	**0**	(omitted)				
cb_authors_ext	**-.2282165**	**.0930062**	**-2.45**	**0.015**	**-.4122589**	**-.044174**
_cons	**-.1099046**	**.0798354**	**-1.38**	**0.171**	**-.2678845**	**.0480752**

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*****************************************************************************
Dependent Variable: IScurve40
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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

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M regression (95% efficiency)              Number of obs   =        131
                                           Wald chi2(4)    =      30.15
                                           Prob > chi2     =     0.0000
                                           Pseudo R2       =     0.1279
                                           Biweight k      =      4.685
                                           Scale           =  .44972271
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IScurve40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
rule_itr	-.4062841	.0874011	-4.65	0.000	-.5792482	-.2333199
rule_g	-.6209013	.16537	-3.75	0.000	-.9481636	-.293639
rule_tr	0	(omitted)				
vint_late	-.1762472	.0985326	-1.79	0.076	-.3712402	.0187458
cb_authors_ext	-.2545761	.0926472	-2.75	0.007	-.4379222	-.0712301
_cons	.0399595	.1103997	0.36	0.718	-.1785183	.2584372

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Dependent Variable: IScurve60
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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	=	131	
			Wald chi2(**4**)	=	33.37	
			Prob > chi2	=	0.0000	
			Pseudo R2	=	0.1414	
			Biweight k	=	4.685	
			Scale	=	.43328391	

IScurve60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_itr	-.4310804	.0881345	-4.89	0.000	-.6054959	-.2566649
rule_g	-.6634243	.1665458	-3.98	0.000	-.9930134	-.3338351
rule_tr	0	(omitted)				
vint_late	-.1810788	.0981559	-1.84	0.067	-.3753265	.0131689
cb_authors_ext	-.261633	.0934003	-2.80	0.006	-.4464695	-.0767966
_cons	.0637234	.1082975	0.59	0.557	-.1505941	.2780409

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