Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per
> _rr_mod_All.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:34
********************************************************************************
Outcomes of bi-directional stepwise regressions
with infl_per_rr across different horizons with rule fixed effects
Independent Variable set: mod_All
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```

****
Dependent Variable: infl_per_rr20
****

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**)	= **85.05**
Prob > chi2	= **0.0000**
Pseudo R2	= **0.1682**
Biweight k	= **4.685**
Scale	= **.23216952**

infl_per_~20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**-.444748**	**.0534977**	**-8.31**	**0.000**	**-.5501763**	**-.3393197**
rule_itr	**-.179706**	**.0351114**	**-5.12**	**0.000**	**-.2489003**	**-.1105117**
rule_tr	**0**	(omitted)				
wg_ndx	**.1105403**	**.0344242**	**3.21**	**0.002**	**.0427002**	**.1783803**
wlth	**-.0638964**	**.0415104**	**-1.54**	**0.125**	**-.1457013**	**.0179084**
ntwrth	**.0870728**	**.0399579**	**2.18**	**0.030**	**.0083275**	**.1658181**
_cons	**-.1046915**	**.0240062**	**-4.36**	**0.000**	**-.1520007**	**-.0573823**

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**************************************************************************
Dependent Variable: infl_per_rr40
**************************************************************************

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(6)      =      92.49
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1623
                                                Biweight k        =      4.685
                                                Scale             =  .23740313
```

infl_per_~40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	-.4421672	.0508499	-8.70	0.000	-.54238	-.3419543
rule_itr	-.1870089	.0385928	-4.85	0.000	-.2630659	-.1109519
rule_tr	0	(omitted)				
wg_ndx	.1159133	.0391824	2.96	0.003	.0386943	.1931323
stky_pr	-.1211599	.0715996	-1.69	0.092	-.2622652	.0199454
learning	-.3388676	.1519105	-2.23	0.027	-.6382462	-.039489
ntwrth	.0985483	.0483434	2.04	0.043	.0032753	.1938212
_cons	-.0041333	.0686627	-0.06	0.952	-.1394507	.1311841

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*******************************************************************************
Dependent Variable: infl_per_rr60
*******************************************************************************

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(6)      =     208.08
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1830
                                                Biweight k        =      4.685
                                                Scale             =   .2451941
```

infl_per_~60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	-.4525183	.0513675	-8.81	0.000	-.553751	-.3512855
rule_itr	-.204892	.0383267	-5.35	0.000	-.2804245	-.1293595
rule_tr	0	(omitted)				
wg_ndx	.1373475	.0392092	3.50	0.001	.0600758	.2146192
learning	-.6807115	.091076	-7.47	0.000	-.8602001	-.5012228
ntwrth	.0892972	.0474479	1.88	0.061	-.0042111	.1828054
stky_pr	-.1366686	.0803999	-1.70	0.091	-.2951172	.0217799
_cons	.0098096	.0786245	0.12	0.901	-.1451402	.1647594

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  log type:  smcl
 closed on:  23 Jul 2024, 10:16:34
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