



```
      name: <unnamed>
      log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_mod_0th.smcl
   log type: smcl
opened on: 23 Jul 2024, 10:16:31
*****
Outcomes of bi-directional stepwise regressions
with Billsacrat across different horizons with rule fixed effects
Independent Variable set: mod_0th
*****
```

Dependent Variable: Billsacrat20

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) = 119.46
 Prob > chi2 = 0.0000
 Pseudo R2 = 0.1641
 Biweight k = 4.685
 Scale = .35309694

Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_g	.3496775	.0512182	6.83	0.000	.2487414	.4506136
rule_itr	.1494745	.0569071	2.63	0.009	.0373272	.2616219
rule_tr	0	(omitted)				
wg_ndx	-.2074476	.0436502	-4.75	0.000	-.2934694	-.1214259
learning	.631734	.0863889	7.31	0.000	.4614868	.8019812
other_channel	-.200334	.049011	-4.09	0.000	-.2969202	-.1037477
_cons	.3812938	.0511285	7.46	0.000	.2805346	.482053

 Dependent Variable: Billsacrat40

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) = 55.38
 Prob > chi2 = 0.0000
 Pseudo R2 = 0.1350
 Biweight k = 4.685
 Scale = .43289844

Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_g	.3940325	.0652483	6.04	0.000	.2654473	.5226178
rule_itr	.1851359	.075389	2.46	0.015	.0365664	.3337055
rule_tr	0	(omitted)				
wg_ndx	-.2735116	.0554709	-4.93	0.000	-.3828285	-.1641948
learning	1.600309	.9097271	1.76	0.080	-.1924973	3.393114
other_channel	-.3133683	.0638155	-4.91	0.000	-.43913	-.1876066
_cons	.4484997	.0669301	6.70	0.000	.3166	.5803994

 Dependent Variable: Billsacrat60

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) = 653.81
 Prob > chi2 = 0.0000
 Pseudo R2 = 0.1178
 Biweight k = 4.685
 Scale = .4279232

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_g	.3844758	.0587947	6.54	0.000	.2686087	.5003428
rule_itr	.184543	.0708086	2.61	0.010	.045	.324086
rule_tr	0	(omitted)				
wg_ndx	-.2134643	.0527248	-4.05	0.000	-.3173694	-.1095592
learning	3.955998	.1766647	22.39	0.000	3.607843	4.304152
other_channel	-.267608	.0590338	-4.53	0.000	-.3839464	-.1512696
_cons	.3817114	.0567996	6.72	0.000	.269776	.4936467

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