Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_nonmod_Est.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:33
********************************************************************************
Outcomes of bi-directional stepwise regressions
with Billsacrat across different horizons with rule fixed effects
Independent Variable set: nonmod_Est
********************************************************************************
```

****
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	= **131**
Wald chi2(**4**)	= **34.92**
Prob > chi2	= **0.0000**
Pseudo R2	= **0.1702**
Biweight k	= **4.685**
Scale	= **.37089505**

Billsacrat20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**.3026474**	**.0786688**	**3.85**	**0.000**	**.1469642**	**.4583307**
vint_late	**-.2711197**	**.0664994**	**-4.08**	**0.000**	**-.4027201**	**-.1395194**
rule_itr	**.1426797**	**.084596**	**1.69**	**0.094**	**-.0247334**	**.3100927**
rule_tr	**0**	(omitted)				
ln_neq	**-.1639823**	**.0431042**	**-3.80**	**0.000**	**-.2492842**	**-.0786804**
_cons	**.8337699**	**.1314207**	**6.34**	**0.000**	**.5736922**	**1.093848**

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*******************************************************************************
Dependent Variable: Billsacrat40
*******************************************************************************

note: rule_tr omitted because of collinearity.
note: vint_early 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(5)      =      20.69
                                                Prob > chi2       =     0.0009
                                                Pseudo R2         =     0.1551
                                                Biweight k        =      4.685
                                                Scale             =  .50427528
```

Billsacrat40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	.374077	.1025021	3.65	0.000	.1712126	.5769415
rule_itr	.218317	.1143681	1.91	0.059	-.0080315	.4446656
rule_tr	0	(omitted)				
vint_late	-.8203524	.3213627	-2.55	0.012	-1.456369	-.1843357
vint_mid	-.5897095	.3203808	-1.84	0.068	-1.223783	.0443639
vint_early	0	(omitted)				
ln_neq	-.21935	.0795768	-2.76	0.007	-.3768422	-.0618577
_cons	1.491406	.3274045	4.56	0.000	.8434321	2.13938

****
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	= **131**
Wald chi2(**4**)	= **20.54**
Prob > chi2	= **0.0004**
Pseudo R2	= **0.0843**
Biweight k	= **4.685**
Scale	= **.46604318**

Billsacrat60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**.3477394**	**.099941**	**3.48**	**0.001**	**.1499591**	**.5455198**
vint_late	**-.2952378**	**.0848641**	**-3.48**	**0.001**	**-.4631813**	**-.1272942**
rule_itr	**.2032006**	**.1152294**	**1.76**	**0.080**	**-.0248349**	**.4312362**
rule_tr	**0**	(omitted)				
ln_neq	**-.1823967**	**.0972083**	**-1.88**	**0.063**	**-.3747691**	**.0099758**
_cons	**.8622019**	**.2910907**	**2.96**	**0.004**	**.2861419**	**1.438262**

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