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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/IScurve_stky_pr_
> calvo.smcl
log type: smcl
opened on: 18 Jul 2024, 15:59:59
*****
Interaction effects of stky_pr_calvo and rules on IScurve at various horizons
*****
obtaining LAD starting values ... done
iterating RLS ..... done
> ..... done
fitting empty model ... done
computing standard errors ... done

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M regression (95% efficiency)      Number of obs      =      228
                                   Wald chi2(5)             =      8.52
                                   Prob > chi2               =     0.1296
                                   Pseudo R2                 =     0.0555
                                   Biweight k                 =     4.685
                                   Scale                     =     .50752927

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IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_calvo						
0	0 (empty)					
1	-.1043033	.1104018	-0.94	0.346	-.3218729	.1132663
rule_g						
0	0 (empty)					
1	-.3680555	.1270917	-2.90	0.004	-.618516	-.1175949
rule_itr						
0	0 (empty)					
1	-.3180396	.1210103	-2.63	0.009	-.5565155	-.0795638
stky_pr_calvo#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1531924	.1997851	-0.77	0.444	-.5469105	.2405257
stky_pr_calvo#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0099131	.1640103	-0.06	0.952	-.3331294	.3133032
_cons	-.29498	.0786843	-3.75	0.000	-.4500437	-.1399163

 Interaction effects of stky_pr_calvo and rules on IScurve at various horizons

obtaining LAD starting values ... done
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M regression (95% efficiency) Number of obs = 228
 Wald chi2(5) = 9.58
 Prob > chi2 = 0.0881
 Pseudo R2 = 0.0560
 Biweight k = 4.685
 Scale = .53627916

IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_calvo						
0	0 (empty)					
1	-.1563825	.122546	-1.28	0.203	-.3978847	.0851197
rule_g						
0	0 (empty)					
1	-.426549	.1378722	-3.09	0.002	-.6982548	-.1548431
rule_itr						
0	0 (empty)					
1	-.3596207	.1272461	-2.83	0.005	-.6103856	-.1088557
stky_pr_calvo#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0989778	.2089042	-0.47	0.636	-.5106669	.3127112
stky_pr_calvo#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0045941	.1818976	0.03	0.980	-.3538728	.3630609
_cons	-.2709131	.0858562	-3.16	0.002	-.4401106	-.1017156

 Interaction effects of stky_pr_calvo and rules on IScurve at various horizons

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) = 9.90
 Prob > chi2 = 0.0782
 Pseudo R2 = 0.0574
 Biweight k = 4.685
 Scale = .54629668

IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_calvo						
0	0 (empty)					
1	-.1530712	.1241253	-1.23	0.219	-.3976859	.0915435
rule_g						
0	0 (empty)					
1	-.4473163	.1421927	-3.15	0.002	-.7275366	-.1670961
rule_itr						
0	0 (empty)					
1	-.3616924	.1270712	-2.85	0.005	-.6121126	-.1112723
stky_pr_calvo#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.103375	.2109481	-0.49	0.625	-.519092	.312342
stky_pr_calvo#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0038939	.1879856	-0.02	0.983	-.3743585	.3665706
_cons	-.2775416	.0844374	-3.29	0.001	-.4439429	-.1111402

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