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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per
> _rr_stky_pr_rottemberg.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:50
*****
Interaction effects of stky_pr_rottemberg and rules on infl_per_rr at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_rottemberg#1.rule_g 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)                               =      79.53
Prob > chi2                                 =      0.0000
Pseudo R2                                   =      0.1477
Biweight k                                  =      4.685
Scale                                       =     .2177401

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	infl_per_rr20	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> eval]						
	stky_pr_rottemberg					
	0	0 (empty)				
	1	-.1158434	.1006566	-1.15	0.251	-.3142081 .0
> 825214						
	rule_tr					
	0	0 (empty)				
	1	.3920542	.0553568	7.08	0.000	.2829622 .5
> 011463						
	rule_itr					
	0	0 (empty)				
	1	.2471482	.0651358	3.79	0.000	.1187846 .3
> 755119						
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_rottemberg#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	.1090138	.1064997	1.02	0.307	-.1008658 .3
> 188935						
	stky_pr_rottemberg#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	-.0516874	.1190391	-0.43	0.665	-.2862785 .1
> 829037						
	stky_pr_rottemberg#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
	_cons	-.4491691	.0527901	-8.51	0.000	-.553203 -.3
> 451353						

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 Interaction effects of stky\_pr\_rottemberg and rules on infl\_per\_rr at various horizons  
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note: **1.rule\_g** omitted because of collinearity.  
 note: **1.stky\_pr\_rottemberg#1.rule\_g** 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)	=	69.99
	Prob > chi2	=	0.0000
	Pseudo R2	=	0.1237
	Biweight k	=	4.685
	Scale	=	.26879202

	infl_per_rr40	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> erval]						
stky_pr_rottemberg						
0		0 (empty)				
1		-.0893407	.1251789	-0.71	0.476	-.3360316 .1
> 573503						
rule_tr						
0		0 (empty)				
1		.4438114	.061631	7.20	0.000	.3223547 .5
> 652681						
rule_itr						
0		0 (empty)				
1		.2889006	.0746468	3.87	0.000	.1417937 .4
> 360075						
rule_g						
0		0 (empty)				
1		0 (empty)				
stky_pr_rottemberg#rule_tr						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		.0836091	.1314636	0.64	0.525	-.1754671 .3
> 426853						
stky_pr_rottemberg#rule_itr						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		-.0841223	.1531804	-0.55	0.583	-.3859961 .2
> 177516						
stky_pr_rottemberg#rule_g						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		0 (empty)				
_cons		-.4999106	.0578436	-8.64	0.000	-.6139035 -.3
> 859178						

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 Interaction effects of stky\_pr\_rottemberg and rules on infl\_per\_rr at various horizons  
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note: 1.rule\_g omitted because of collinearity.

note: 1.stky\_pr\_rottemberg#1.rule\_g 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)	=	63.19
	Prob > chi2	=	0.0000
	Pseudo R2	=	0.1149
	Biweight k	=	4.685
	Scale	=	.27649082

	infl_per_rr60	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> erval]						
	stky_pr_rottemberg					
	0	0 (empty)				
	1	-.079398	.1309051	-0.61	0.545	-.3373736 .1
> 785777						
	rule_tr					
	0	0 (empty)				
	1	.4607816	.0685048	6.73	0.000	.3257786 .5
> 957846						
	rule_itr					
	0	0 (empty)				
	1	.2974274	.0815609	3.65	0.000	.1366948
> .45816						
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_rottemberg#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	.0766065	.1374967	0.56	0.578	-.1943594 .3
> 475723						
	stky_pr_rottemberg#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	-.073115	.1586733	-0.46	0.645	-.3858135 .2
> 395836						
	stky_pr_rottemberg#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
	_cons	-.5167268	.0647009	-7.99	0.000	-.6442333 -.3
> 892203						

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