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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _ntwrth.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:41
*****
Interaction effects of ntwrth and rules on sacratio at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.ntwrth#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   =      203
Wald chi2(5)                          =      13.86
Prob > chi2                           =      0.0165
Pseudo R2                             =      0.0532
Biweight k                            =      4.685
Scale                                 =     4.3365046

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sacratio20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0 (empty)					
1	2.683682	1.747204	1.54	0.126	-.7619426	6.129306
rule_tr						
0	0 (empty)					
1	-2.427771	.9591824	-2.53	0.012	-4.319355	-.5361879
rule_itr						
0	0 (empty)					
1	-1.229329	1.019223	-1.21	0.229	-3.239317	.7806583
rule_g						
0	0 (empty)					
1	0 (empty)					
ntwrth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-2.060497	1.968348	-1.05	0.296	-5.942235	1.82124
ntwrth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.7403746	2.073492	-0.36	0.721	-4.829465	3.348715
ntwrth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	5.161453	.8060454	6.40	0.000	3.571867	6.751038

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 obtaining LAD starting values ... done  
 iterating RLS ..... done  
 fitting empty model ... done  
 computing standard errors ... done

M regression (95% efficiency)	Number of obs	=	203
	Wald chi2(5)	=	12.10
	Prob > chi2	=	0.0335
	Pseudo R2	=	0.0469
	Biweight k	=	4.685
	Scale	=	6.0387231

sacratio40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0	(empty)				
1	4.701625	2.549757	1.84	0.067	-.3266978	9.729947
rule_tr						
0	0	(empty)				
1	-2.746839	1.32174	-2.08	0.039	-5.353415	-.1402641
rule_itr						
0	0	(empty)				
1	-1.450816	1.373786	-1.06	0.292	-4.160031	1.258399
rule_g						
0	0	(empty)				
1	0	(empty)				
ntwrth#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-2.532322	2.997702	-0.84	0.399	-8.444027	3.379383
ntwrth#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-1.022677	3.101247	-0.33	0.742	-7.13858	5.093227
ntwrth#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	5.698186	1.106373	5.15	0.000	3.516331	7.880042

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 Interaction effects of ntwrth and rules on sacratio at various horizons  
 \*\*\*\*\*

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 obtaining LAD starting values ... done  
 iterating RLS ..... done  
 fitting empty model ... done  
 computing standard errors ... done

M regression (95% efficiency)	Number of obs	=	203
	Wald chi2(5)	=	9.44
	Prob > chi2	=	0.0927
	Pseudo R2	=	0.0409
	Biweight k	=	4.685
	Scale	=	7.1404296

sacratio60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0 (empty)					
1	6.636233	3.219227	2.06	0.041	.2876618	12.9848
rule_tr						
0	0 (empty)					
1	-2.373492	1.558462	-1.52	0.129	-5.446903	.6999178
rule_itr						
0	0 (empty)					
1	-1.076726	1.616439	-0.67	0.506	-4.264472	2.111021
rule_g						
0	0 (empty)					
1	0 (empty)					
ntwrth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-3.656719	3.984341	-0.92	0.360	-11.51415	4.200717
ntwrth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-1.828585	4.08542	-0.45	0.655	-9.885357	6.228187
ntwrth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	5.848925	1.250339	4.68	0.000	3.383157	8.314693

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