

Interaction effects of other\_channel and rules on Billsacrat 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 Wald chi2(5) Prob > chi2 Pseudo R2 228 33.00 = = 0.0000 0.0837 Biweight k 4.685 Scale .43410069

Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
other_channel 0 1	0 2536329	(empty) .0852639	-2.97	0.003	421663	0856028
rule_g 0 1	. 2872192	(empty) .1087546	2.64	0.009	. 0728957	. 5015426
rule_itr 0 1	0 .1654541	(empty) . <b>1170941</b>	1.41	0.159	0653041	.3962123
other_channel#rule_g 0 0 0 1 1 0 1 1	0 0 0 . 0910123	(empty) (empty) (empty) .1273807	0.71	0.476	1600178	. 3420424
other_channel#rule_itr 0 0 0 1 1 0 1 1	0 0 0 0295607	(empty) (empty) (empty) .1370447	-0.22	0.829	2996357	. 2405143
_cons	. 3564195	.0695531	5.12	0.000	.2193508	. 4934883

\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*\*

Interaction effects of other\_channel and rules on Billsacrat 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) = 27.01
Prob > chi2 = 0.0001
Pseudo R2 = 0.0787
Biweight k = 4.685
Scale = .45696748

cons	. 328856	.0657014	5.01	0.000	.1993777	. 4583342
other_channel#rule_itr 0 0 0 1 1 0 1 1	0 0 0 0839192	(empty) (empty) (empty) .1577968	-0.53	0.595	3948905	. 2270521
other_channel#rule_g 0 0 0 1 1 0 1 1	0 0 0 . 0627255	(empty) (empty) (empty) .1448028	0.43	0.665	2226385	. 3480895
rule_itr 0 1	0 . 225127	(empty) .1333557	1.69	0.093	0376781	. 4879322
rule_g 0 1	0 . 3286456	(empty) . <b>1251276</b>	2.63	0.009	. 0820556	. 5752356
other_channel 0 1	0 2722737	(empty) .0879694	-3.10	0.002	4456356	0989117
Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]

\*

Interaction effects of other\_channel and rules on Billsacrat 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) = 27.24
Prob > chi2 = 0.0001
Pseudo R2 = 0.0730
Biweight k = 4.685
Scale = .46948903

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
other_channel 0 1	0 2756461	(empty) .0882182	-3.12	0.002	4494983	1017938
rule_g 0 1	. 3063326	(empty) . <b>1174923</b>	2.61	0.010	. 0747896	. 5378756
rule_itr 0 1	. 2165382	(empty) . <b>1300102</b>	1.67	0.097	0396739	. 4727503
other_channel#rule_g 0 0 0 1 1 0 1 1	0 0 0 . 0847395	(empty) (empty) (empty) .139669	0.61	0.545	1905071	. 3599862
other_channel#rule_itr 0 0 0 1 1 0 1 1	0 0 0 0809176	(empty) (empty) (empty) . <b>1581796</b>	-0.51	0.609	3926433	. 2308082
_cons	. 3248567	.0639694	5.08	0.000	.1987917	. 4509217