STaTa

Statistics/Data analysis

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      name: **<unnamed>**
       log: **/msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/sacratio_stky_pr**
> _calvo.smcl
   log type: **smcl**
 opened on: **18 Jul 2024, 16:00:00**
****
Interaction effects of stky_pr_calvo and rules on sacratio 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   =   **203**
                                              Wald chi2(**5**)   =   **1.69**
                                              Prob > chi2   =   **0.8908**
                                              Pseudo R2   =   **0.0442**
                                              Biweight k   =   **4.685**
                                              Scale   = **4.0188632**

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sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	**0**	(empty)				
1	**.325551**	**1.088416**	**0.30**	**0.765**	**-1.820892**	**2.471994**
rule_g						
0	**0**	(empty)				
1	**1.86798**	**1.551972**	**1.20**	**0.230**	**-1.192632**	**4.928592**
rule_itr						
0	**0**	(empty)				
1	**1.200408**	**1.487859**	**0.81**	**0.421**	**-1.733768**	**4.134584**
stky_pr_calvo#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**1.548789**	**1.863356**	**0.83**	**0.407**	**-2.125897**	**5.223474**
stky_pr_calvo#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.5294282**	**1.668067**	**0.32**	**0.751**	**-2.760133**	**3.818989**
_cons	**2.599287**	**.988224**	**2.63**	**0.009**	**.6504312**	**4.548143**

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Interaction effects of stky_pr_calvo and rules on sacratio at various horizons
*****************************************************************************
obtaining LAD starting values ... done
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M regression (95% efficiency)

Number of obs	= 203
Wald chi2(**5**)	= 1.41
Prob > chi2	= 0.9235
Pseudo R2	= 0.0285
Biweight k	= 4.685
Scale	= 6.1118614

sacratio40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	**0**	(empty)				
1	**1.137212**	**1.456031**	0.78	0.436	**-1.734195**	**4.00862**
rule_g						
0	**0**	(empty)				
1	**2.38133**	**2.041038**	1.17	0.245	**-1.643759**	**6.406419**
rule_itr						
0	**0**	(empty)				
1	**1.030749**	**1.774241**	0.58	0.562	**-2.468195**	**4.529693**
stky_pr_calvo#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**1.467848**	**2.581382**	0.57	0.570	**-3.622841**	**6.558537**
stky_pr_calvo#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.8989857**	**2.142498**	0.42	0.675	**-3.326189**	**5.124161**
_cons	**2.705443**	**1.233371**	2.19	0.029	**.2731384**	**5.137749**

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Interaction effects of stky_pr_calvo and rules on sacratio at various horizons
*******************************************************************************
obtaining LAD starting values ... done
iterating RLS .................. done
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```

M regression (95% efficiency)

Number of obs	=	203
Wald chi2(5)	=	1.26
Prob > chi2	=	0.9387
Pseudo R2	=	0.0257
Biweight k	=	4.685
Scale	=	7.7938008

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	0	(empty)				
1	1.95797	1.797234	1.09	0.277	-1.586318	5.502258
rule_g						
0	0	(empty)				
1	1.680844	2.104284	0.80	0.425	-2.468972	5.830659
rule_itr						
0	0	(empty)				
1	.94885	1.996803	0.48	0.635	-2.989004	4.886704
stky_pr_calvo#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	2.398626	2.936282	0.82	0.415	-3.391955	8.189206
stky_pr_calvo#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	1.142899	2.62366	0.44	0.664	-4.031167	6.316965
_cons	2.830652	1.39862	2.02	0.044	.0724636	5.588841

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      log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/sacratio_stky_pr
>  _calvo.smcl
 log type:  smcl
closed on:  18 Jul 2024, 16:00:00
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