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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _stky_pr_calvo.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:48
*****
Interaction effects of stky_pr_calvo and rules on sacratio at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_calvo#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)                          =      7.65
Prob > chi2                           =     0.1764
Pseudo R2                             =     0.0442
Biweight k                            =     4.685
Scale                                 =    4.0188632

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		Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
> 1]	sacratio20						
	stky_pr_calvo						
	0	0 (empty)					
> 73	1	1.87434	1.512431	1.24	0.217	-1.108293	4.8569
	rule_tr						
	0	0 (empty)					
> 32	1	-1.86798	1.551972	-1.20	0.230	-4.928592	1.1926
	rule_itr						
	0	0 (empty)					
> 31	1	-.6675718	1.633759	-0.41	0.683	-3.889474	2.5543
	rule_g						
	0	0 (empty)					
	1	0 (empty)					
	stky_pr_calvo#rule_tr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 97	1 1	-1.548789	1.863356	-0.83	0.407	-5.223474	2.1258
	stky_pr_calvo#rule_itr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 81	1 1	-1.01936	1.971103	-0.52	0.606	-4.906531	2.867
	stky_pr_calvo#rule_g						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
	1 1	0 (empty)					
> 05	_cons	4.467267	1.196675	3.73	0.000	2.10733	6.8272

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 Interaction effects of stky\_pr\_calvo 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)	=	7.28
	Prob > chi2	=	0.2008
	Pseudo R2	=	0.0285
	Biweight k	=	4.685
	Scale	=	6.1118614

	sacratio40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]
> 1]						
	stky_pr_calvo					
	0	0 (empty)				
> 46	1	2.60506	2.13155	1.22	0.223	-1.598526 6.8086
	rule_tr					
	0	0 (empty)				
> 59	1	-2.38133	2.041038	-1.17	0.245	-6.406419 1.6437
	rule_itr					
	0	0 (empty)				
> 69	1	-1.35058	2.066727	-0.65	0.514	-5.42633 2.7251
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_calvo#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 41	1 1	-1.467848	2.581382	-0.57	0.570	-6.558537 3.6228
	stky_pr_calvo#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 01	1 1	-.5688622	2.648354	-0.21	0.830	-5.791626 4.6539
	stky_pr_calvo#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 33	_cons	5.086773	1.626233	3.13	0.002	1.879713 8.2938

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 note: **1.stky\_pr\_calvo#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)	=	7.63
	Prob > chi2	=	0.1781
	Pseudo R2	=	0.0257
	Biweight k	=	4.685
	Scale	=	7.7938008

	sacratio60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]
> 1]						
	stky_pr_calvo					
	0	0 (empty)				
> 71	1	4.356596	2.322004	1.88	0.062	-.2225795 8.9357
	rule_tr					
	0	0 (empty)				
> 72	1	-1.680844	2.104284	-0.80	0.425	-5.830659 2.4689
	rule_itr					
	0	0 (empty)				
> 95	1	-.7319935	2.122019	-0.34	0.730	-4.916782 3.4527
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_calvo#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 55	1 1	-2.398626	2.936282	-0.82	0.415	-8.189206 3.3919
	stky_pr_calvo#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 63	1 1	-1.255727	3.007532	-0.42	0.677	-7.186817 4.6753
	stky_pr_calvo#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 38	_cons	4.511496	1.57222	2.87	0.005	1.410953 7.6120

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