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      name: <unnamed>
      log: /Users/connorbrennan/Library/CloudStorage/OneDrive-TheUniversityo
> fChicago/mmb/output/stepwise_regressions/piq_timing_max_frics_sim.smcl
      log type: smcl
      opened on: 10 Jan 2025, 11:09:58
*****
> **
Outcomes of bi-directional stepwise regressions with piq_timing_max with rule
> fixed effects
Independent Variable set: frics_sim
*****
> **

Fitting Poisson model:

Iteration 0: Log pseudolikelihood = -377.32684
Iteration 1: Log pseudolikelihood = -375.1304
Iteration 2: Log pseudolikelihood = -375.12463
Iteration 3: Log pseudolikelihood = -375.12463

Fitting constant-only model:

Iteration 0: Log pseudolikelihood = -455.8057
Iteration 1: Log pseudolikelihood = -442.72954
Iteration 2: Log pseudolikelihood = -442.72952

Fitting full model:

Iteration 0: Log pseudolikelihood = -394.91789
Iteration 1: Log pseudolikelihood = -383.62691
Iteration 2: Log pseudolikelihood = -372.84857
Iteration 3: Log pseudolikelihood = -370.69355
Iteration 4: Log pseudolikelihood = -367.38186
Iteration 5: Log pseudolikelihood = -367.12521
Iteration 6: Log pseudolikelihood = -367.12428
Iteration 7: Log pseudolikelihood = -367.12428

Negative binomial regression                                Number of obs =    218
                                                            Wald chi2(8)  = 238.87
Dispersion: mean                                           Prob > chi2   = 0.0000
Log pseudolikelihood = -367.12428                         Pseudo R2    = 0.1708

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> _____							
piq_timing_max		Coefficient	Robust std. err.	z	P> z	[95% conf. inte	
> rval]							
> _____							
other_channel		-.5677413	.1600954	-3.55	0.000	-.8815225	-.5
> 25396							
wlth		-.2166013	.1288783	-1.68	0.093	-.4691981	.03
> 59954							
wg_ndx		.7527474	.1360262	5.53	0.000	.4861409	1.0
> 19354							
stky_pr_rotemberg		-1.893495	.1789645	-10.58	0.000	-2.244259	-1.5
> 42732							
stky_pr_calvo		-1.657868	.1998535	-8.30	0.000	-2.049573	-1.2
> 66162							
bnkcrdit		.3182827	.1535038	2.07	0.038	.0174208	.61
> 91446							
open		-.3496494	.1366369	-2.56	0.010	-.6174528	-.08
> 18459							
stky_wg		-.2666332	.1382519	-1.93	0.054	-.5376018	.00
> 43355							
_cons		2.348141	.1869245	12.56	0.000	1.981776	2.7
> 14507							
> _____							
/lnalpha		-2.286613	.5297923			-3.324986	-1.2
> 48239							
> _____							
alpha		.1016101	.0538322			.035973	.28
> 70098							
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