

log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/sacratio_bnkcrdi > t.smcl

log type: smcl opened on: 18 Jul 2024, 15:59:49

Interaction effects of bnkcrdit 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 Wald chi2(5) Prob > chi2 Pseudo R2 203 10.43 = = 0.0639 0.0362 Biweight k 4.685 Scale = 4.3788441

sacratio20	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
bnkcrdit 0 1	0 5111441	(empty) . 8643594	-0.59	0.555	-2.215729	1.193441
rule_g 0 1	0 2.569769	(empty) 1.020387	2.52	0.013	.5574851	4.582054
rule_itr 0 1	0 1.307334	(empty) .9387973	1.39	0.165	5440489	3.158716
bnkcrdit#rule_g 0 0 0 1 1 0 1 1	0 0 0 . 8834213	(empty) (empty) (empty) 1.933214	0.46	0.648	-2.929029	4.695872
bnkcrdit#rule_itr 0 0 0 1 1 0 1 1	0 0 0 .5922961	(empty) (empty) (empty) 1.403016	0.42	0.673	-2.174563	3.359155
_cons	3.154646	.6456716	4.89	0.000	1.881331	4.427961

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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) = 5.08
Prob > chi2 = 0.4056
Pseudo R2 = 0.0222
Biweight k = 4.685
Scale = 6.4057836

sacratio40	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
bnkcrdit 0 1	0 019347	(empty) 1.386258	-0.01	0.989	-2.753157	2.714463
rule_g 0 1	0 2.942587	(empty) 1.397033	2.11	0.036	.1875265	5.697647
rule_itr 0 1	0 1.316305	(empty) 1.19174	1.10	0.271	-1.0339	3.666511
bnkcrdit#rule_g 0 0 0 1 1 0 1 1	0 0 0 1.331207	(empty) (empty) (empty) 2.790351	0.48	0.634	-4.171586	6.834001
bnkcrdit#rule_itr 0 0 0 1 1 0 1 1	0 0 0 . 9004769	(empty) (empty) (empty) 2.131537	0.42	0.673	-3.303082	5.104036
_cons	3.545514	. 8247459	4.30	0.000	1.91905	5.171978

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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 Wald chi2(5) Prob > chi2 Pseudo R2 Riweight k 203 2.48 0.7792 0.0144 4.685 === = Biweight k Scale = = 8.1720615

sacratio60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
bnkcrdit 0 1	0 029231	(empty) 1.948845	-0.01	0.988	-3.872507	3.814046
rule_g 0 1	0 2.388983	(empty) 1.620773	1.47	0.142	8073105	5.585276
rule_itr 0 1	0 1.257393	(empty) 1.507997	0.83	0.405	-1.716497	4.231282
bnkcrdit#rule_g 0 0 0 1 1 0 1 1	0 0 0 2.418562	(empty) (empty) (empty) 3.543493	0.68	0.496	-4.569485	9.40661
bnkcrdit#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1.22364	(empty) (empty) (empty) 2.928682	0.42	0.677	-4.551953	6.999232
_cons	4.241115	1.042808	4.07	0.000	2.184615	6.297615

<unnamed>
/msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/sacratio_bnkcrdi

name:
log:
> t.smcl
log type:
closed on: smcl 18 Jul 2024, 15:59:50