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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> stky_pr_other.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:52
*****
Interaction effects of stky_pr_other and rules on IScurve at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_other#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      =          228
Wald chi2(5)                                =          16.40
Prob > chi2                                  =          0.0058
Pseudo R2                                    =          0.0523
Biweight k                                  =          4.685
Scale                                        =       .50604339

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	IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
> 1]							
	stky_pr_other						
	0	0 (empty)					
> 55	1	.2745686	.1878751	1.46	0.145	-.0956782	.64481
	rule_tr						
	0	0 (empty)					
> 37	1	.4862099	.1209788	4.02	0.000	.2477961	.72462
	rule_itr						
	0	0 (empty)					
> 57	1	.1546662	.1216363	1.27	0.205	-.0850434	.39437
	rule_g						
	0	0 (empty)					
	1	0 (empty)					
	stky_pr_other#rule_tr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 79	1 1	-.2173444	.2458367	-0.88	0.378	-.7018167	.26712
	stky_pr_other#rule_itr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 25	1 1	-.1311772	.2748859	-0.48	0.634	-.6728969	.41054
	stky_pr_other#rule_g						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
	1 1	0 (empty)					
> 22	_cons	-.8571925	.1036127	-8.27	0.000	-1.061383	-.65300

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 Interaction effects of stky_pr_other and rules on IScurve at various horizons

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 note: **1.stky_pr_other#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	=	228
	Wald chi2(5)	=	16.73
	Prob > chi2	=	0.0050
	Pseudo R2	=	0.0531
	Biweight k	=	4.685
	Scale	=	.51420216

	IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]
> 1]						
	stky_pr_other					
	0	0 (empty)				
> 73	1	.2420994	.1882816	1.29	0.200	-.1289486 .61314
	rule_tr					
	0	0 (empty)				
> 74	1	.5026943	.1245153	4.04	0.000	.2573111 .74807
	rule_itr					
	0	0 (empty)				
> 77	1	.1432241	.1262306	1.13	0.258	-.1055394 .39198
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_other#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 94	1 1	-.188096	.2473505	-0.76	0.448	-.6755514 .29935
	stky_pr_other#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 77	1 1	-.0822573	.2766748	-0.30	0.767	-.6275023 .46298
	stky_pr_other#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 12	_cons	-.874584	.104091	-8.40	0.000	-1.079717 -.66945

 Interaction effects of stky_pr_other and rules on IScurve at various horizons

note: **1.rule_g** omitted because of collinearity.
 note: **1.stky_pr_other#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	=	228
	Wald chi2(5)	=	18.42
	Prob > chi2	=	0.0025
	Pseudo R2	=	0.0538
	Biweight k	=	4.685
	Scale	=	.53523058

	IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]
> 1]						
	stky_pr_other					
	0	0 (empty)				
> 45	1	.243068	.1914929	1.27	0.206	-.1343086 .62044
	rule_tr					
	0	0 (empty)				
> 78	1	.5360865	.126884	4.23	0.000	.2860352 .78613
	rule_itr					
	0	0 (empty)				
> 94	1	.1665465	.1308682	1.27	0.204	-.0913564 .42444
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_other#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 36	1 1	-.1839761	.2501283	-0.74	0.463	-.6769058 .30895
	stky_pr_other#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 96	1 1	-.0753494	.2808124	-0.27	0.789	-.6287485 .47804
	stky_pr_other#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 56	_cons	-.91512	.1056496	-8.66	0.000	-1.123324 -.70691

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