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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/sacratio_stky_pr
> _rotemberg.smcl
log type: smcl
opened on: 18 Jul 2024, 16:00:03

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*****
Interaction effects of stky_pr_rotemberg 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

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M regression (95% efficiency)          Number of obs   =      203
Wald chi2(5)                          =      39.95
Prob > chi2                            =      0.0000
Pseudo R2                             =      0.0824
Biweight k                            =      4.685
Scale                                 =     4.3045958

```

sacratio20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_rotemberg						
0	0 (empty)					
1	-2.902105	.7442972	-3.90	0.000	-4.369918	-1.434292
rule_g						
0	0 (empty)					
1	3.204067	.9482405	3.38	0.001	1.334062	5.074073
rule_itr						
0	0 (empty)					
1	1.671001	.7669901	2.18	0.031	.1584364	3.183566
stky_pr_rotemberg#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-1.434105	1.532653	-0.94	0.351	-4.456619	1.588409
stky_pr_rotemberg#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.5649336	1.232383	-0.46	0.647	-2.995291	1.865424
_cons	3.38292	.4865028	6.95	0.000	2.423498	4.342342

 Interaction effects of stky_pr_rottemberg 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) = 23.76
 Prob > chi2 = 0.0002
 Pseudo R2 = 0.0575
 Biweight k = 4.685
 Scale = 6.1732354

sacratio40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_rottemberg						
0	0 (empty)					
1	-3.911658	1.264656	-3.09	0.002	-6.40566	-1.417656
rule_g						
0	0 (empty)					
1	3.826835	1.431982	2.67	0.008	1.002854	6.650816
rule_itr						
0	0 (empty)					
1	1.783438	1.114845	1.60	0.111	-.4151253	3.982001
stky_pr_rottemberg#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-2.072807	2.28368	-0.91	0.365	-6.576405	2.430791
stky_pr_rottemberg#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.6982075	1.93971	-0.36	0.719	-4.523469	3.127054
_cons	4.180224	.7352218	5.69	0.000	2.730308	5.630139

 Interaction effects of stky_pr_rotemberg 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) = 17.57
 Prob > chi2 = 0.0035
 Pseudo R2 = 0.0435
 Biweight k = 4.685
 Scale = 8.1036841

sacratio60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_rotemberg						
0	0 (empty)					
1	-4.936557	1.801231	-2.74	0.007	-8.488728	-1.384387
rule_g						
0	0 (empty)					
1	3.687306	1.752637	2.10	0.037	.2309663	7.143645
rule_itr						
0	0 (empty)					
1	1.882956	1.507047	1.25	0.213	-1.08906	4.854972
stky_pr_rotemberg#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-2.083598	2.973219	-0.70	0.484	-7.947021	3.779825
stky_pr_rotemberg#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.8454332	2.687989	-0.31	0.753	-6.146359	4.455493
_cons	5.04305	1.014812	4.97	0.000	3.04176	7.044341

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