STaTa

Statistics/Data analysis

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      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _bnkcrdit.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:09:38
```
****
Interaction effects of bnkcrdit and rules on sacratio at various horizons
****
note: **1.rule_g** omitted because of collinearity.
note: **1.bnkcrdit#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**)	= **7.74**
Prob > chi2	= **0.1711**
Pseudo R2	= **0.0362**
Biweight k	= **4.685**
Scale	= **4.3788441**

sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
bnkcrdit						
0	**0**	(empty)				
1	**.3722772**	**1.729219**	0.22	0.830	**-3.037879**	**3.782434**
rule_tr						
0	**0**	(empty)				
1	**-2.569769**	**1.020387**	-2.52	0.013	**-4.582054**	**-.5574851**
rule_itr						
0	**0**	(empty)				
1	**-1.262436**	**1.04343**	-1.21	0.228	**-3.320163**	**.7952912**
rule_g						
0	**0**	(empty)				
1	**0**	(empty)				
bnkcrdit#rule_tr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.8834213**	**1.933214**	-0.46	0.648	**-4.695872**	**2.929029**
bnkcrdit#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.2911252**	**2.052203**	-0.14	0.887	**-4.338231**	**3.755981**
bnkcrdit#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**0**	(empty)				
_cons	**5.724415**	**.7901255**	7.24	0.000	**4.166225**	**7.282605**

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Interaction effects of bnkcrdit and rules on sacratio at various horizons
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obtaining LAD starting values ... done
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M regression (95% efficiency)

Number of obs	=	203
Wald chi2(**5**)	=	6.51
Prob > chi2	=	0.2600
Pseudo R2	=	0.0222
Biweight k	=	4.685
Scale	=	6.4057836

sacratio40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
bnkcrdit						
0	0	(empty)				
1	1.31186	2.421642	0.54	0.589	-3.463809	6.08753
rule_tr						
0	0	(empty)				
1	-2.942587	1.397033	-2.11	0.036	-5.697647	-.1875265
rule_itr						
0	0	(empty)				
1	-1.626282	1.418286	-1.15	0.253	-4.423254	1.17069
rule_g						
0	0	(empty)				
1	0	(empty)				
bnkcrdit#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-1.331207	2.790351	-0.48	0.634	-6.834001	4.171586
bnkcrdit#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.4307304	2.913089	-0.15	0.883	-6.175573	5.314112
bnkcrdit#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	6.488101	1.127607	5.75	0.000	4.264372	8.71183

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Interaction effects of bnkcrdit and rules on sacratio at various horizons
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computing standard errors ... done

M regression (95% efficiency)

Number of obs	=	203
Wald chi2(**5**)	=	4.00
Prob > chi2	=	0.5494
Pseudo R2	=	0.0144
Biweight k	=	4.685
Scale	=	8.1720615

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
bnkcrdit						
0	0	(empty)				
1	2.389332	2.95945	0.81	0.420	-3.446938	8.225601
rule_tr						
0	0	(empty)				
1	-2.388983	1.620773	-1.47	0.142	-5.585276	.8073105
rule_itr						
0	0	(empty)				
1	-1.13159	1.65108	-0.69	0.494	-4.38765	2.12447
rule_g						
0	0	(empty)				
1	0	(empty)				
bnkcrdit#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-2.418562	3.543493	-0.68	0.496	-9.40661	4.569485
bnkcrdit#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-1.194923	3.679338	-0.32	0.746	-8.450868	6.061022
bnkcrdit#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	6.630098	1.240749	5.34	0.000	4.183243	9.076953

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