STaTa®
Statistics/Data analysis

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      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_nonmod_All.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:32
****************************************************************************
Outcomes of bi-directional stepwise regressions
with Billsacrat across different horizons with rule fixed effects
Independent Variable set: nonmod_All
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********************************************************************************
Dependent Variable: Billsacrat20
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note: **rule_tr** 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**)	=	59.90
Prob > chi2	=	0.0000
Pseudo R2	=	0.1182
Biweight k	=	4.685
Scale	=	.3938058

Billsacrat20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
rule_g	.3491511	.0555441	6.29	0.000	.2396899	.4586123
rule_itr	.1457949	.0596401	2.44	0.015	.0282616	.2633281
rule_tr	0	(omitted)				
ln_neq	-.1510889	.039405	-3.83	0.000	-.2287446	-.0734332
cb_authors_ext	.135777	.0556226	2.44	0.015	.0261612	.2453928
vint_mid	.2175368	.0567223	3.84	0.000	.1057539	.3293198
_cons	.4705076	.1287521	3.65	0.000	.216775	.7242402

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****************************************************************************
Dependent Variable: Billsacrat40
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note: rule_tr omitted because of collinearity.
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	=	228
Wald chi2(**5**)	=	50.31
Prob > chi2	=	0.0000
Pseudo R2	=	0.0940
Biweight k	=	4.685
Scale	=	.44027496

Billsacrat40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
rule_g	.3790961	.0635974	5.96	0.000	.2537642	.5044279
rule_itr	.169269	.0714456	2.37	0.019	.0284708	.3100673
rule_tr	0	(omitted)				
vint_late	-.2128528	.0633215	-3.36	0.001	-.337641	-.0880646
ln_neq	-.1828144	.0686878	-2.66	0.008	-.3181779	-.0474509
cb_authors_ext	.1742042	.0736821	2.36	0.019	.0289985	.31941
_cons	.7034551	.1807678	3.89	0.000	.3472148	1.059696

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*****************************************************************************
Dependent Variable: Billsacrat60
*****************************************************************************


note: rule_tr 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)	=	45.25
Prob > chi2	=	0.0000
Pseudo R2	=	0.0773
Biweight k	=	4.685
Scale	=	.41896506

Billsacrat60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	.3663773	.0628615	5.83	0.000	.2424958	.4902589
rule_itr	.161161	.0731943	2.20	0.029	.0169165	.3054055
rule_tr	0	(omitted)				
vint_late	-.2042158	.0623848	-3.27	0.001	-.327158	-.0812736
ln_neq	-.1252895	.0630652	-1.99	0.048	-.2495726	-.0010064
cb_authors_ext	.142489	.0716555	1.99	0.048	.0012771	.2837009
_cons	.5436945	.1640644	3.31	0.001	.2203715	.8670174

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