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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_wlth.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:44
*****
Interaction effects of wlth and rules on Billsacrat at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.wlth#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)       =      23.30
Prob > chi2        =      0.0003
Pseudo R2          =      0.0544
Biweight k         =      4.685
Scale              =     .41085097

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Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
wlth						
0	0 (empty)					
1	-.0403798	.0827619	-0.49	0.626	-.2034794	.1227198
rule_tr						
0	0 (empty)					
1	-.3325554	.0736623	-4.51	0.000	-.4777223	-.1873886
rule_itr						
0	0 (empty)					
1	-.184395	.0820845	-2.25	0.026	-.3461596	-.0226305
rule_g						
0	0 (empty)					
1	0 (empty)					
wlth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0141361	.1217684	-0.12	0.908	-.254106	.2258337
wlth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0522011	.1273722	-0.41	0.682	-.3032145	.1988123
wlth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.5463577	.0521934	10.47	0.000	.4434998	.6492155

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note: **1.rule_g** omitted because of collinearity.
 note: **1.wlth#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)	=	23.60
	Prob > chi2	=	0.0003
	Pseudo R2	=	0.0445
	Biweight k	=	4.685
	Scale	=	.43993601

Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
wlth						
0	0 (empty)					
1	-.0372886	.0859072	-0.43	0.665	-.2065866	.1320093
rule_tr						
0	0 (empty)					
1	-.3554023	.0794361	-4.47	0.000	-.5119476	-.198857
rule_itr						
0	0 (empty)					
1	-.1832785	.0932205	-1.97	0.051	-.3669889	.0004318
rule_g						
0	0 (empty)					
1	0 (empty)					
wlth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0199445	.1329783	0.15	0.881	-.2421169	.2820058
wlth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.053056	.1448453	-0.37	0.714	-.3385038	.2323918
wlth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.5205435	.0566456	9.19	0.000	.4089116	.6321753

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note: **1.rule_g** omitted because of collinearity.
 note: **1.wlth#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)	=	21.90
	Prob > chi2	=	0.0005
	Pseudo R2	=	0.0415
	Biweight k	=	4.685
	Scale	=	.44321184

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
wlth						
0	0 (empty)					
1	-.0295834	.0867341	-0.34	0.733	-.2005109	.1413441
rule_tr						
0	0 (empty)					
1	-.3432432	.0795245	-4.32	0.000	-.4999628	-.1865237
rule_itr						
0	0 (empty)					
1	-.1791442	.0944988	-1.90	0.059	-.3653737	.0070852
rule_g						
0	0 (empty)					
1	0 (empty)					
wlth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0045972	.1364666	0.03	0.973	-.2643386	.2735329
wlth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0593192	.1529221	-0.39	0.698	-.3606838	.2420454
wlth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.50622	.0558656	9.06	0.000	.3961251	.6163148

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