Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _nonmod_Est.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:29
********************************************************************************
Outcomes of bi-directional stepwise regressions
with sacratio across different horizons with rule fixed effects
Independent Variable set: nonmod_Est
********************************************************************************
```

****
Dependent Variable: sacratio20
****

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	= **122**
Wald chi2(**4**)	= **55.66**
Prob > chi2	= **0.0000**
Pseudo R2	= **0.1570**
Biweight k	= **4.685**
Scale	= **3.6918311**

sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**2.920318**	**.8947695**	**3.26**	**0.001**	**1.148274**	**4.692362**
rule_itr	**1.529074**	**.7062083**	**2.17**	**0.032**	**.1304653**	**2.927682**
rule_tr	**0**	(omitted)				
ln_neq	**-2.829977**	**.5046628**	**-5.61**	**0.000**	**-3.829435**	**-1.830518**
cb_authors_ext	**2.876446**	**.7763399**	**3.71**	**0.000**	**1.338945**	**4.413946**
_cons	**8.773554**	**1.554198**	**5.65**	**0.000**	**5.695547**	**11.85156**

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*******************************************************************************
Dependent Variable: sacratio40
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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     =        122
                                                Wald chi2(5)      =      56.84
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1041
                                                Biweight k        =      4.685
                                                Scale             =  5.7393095
```

sacratio40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**3.255856**	**1.319619**	**2.47**	**0.015**	**.6421854**	**5.869528**
ln_neq	**-3.733718**	**.5856472**	**-6.38**	**0.000**	**-4.893666**	**-2.57377**
cb_authors_ext	**4.234729**	**1.06066**	**3.99**	**0.000**	**2.133958**	**6.3355**
rule_itr	**1.496986**	**.9937292**	**1.51**	**0.135**	**-.4712204**	**3.465192**
rule_tr	**0**	(omitted)				
vint_early	**-2.911564**	**1.653899**	**-1.76**	**0.081**	**-6.18732**	**.3641924**
_cons	**11.2265**	**1.911707**	**5.87**	**0.000**	**7.440124**	**15.01288**

```
*******************************************************************************
Dependent Variable: sacratio60
*******************************************************************************

note: vint_early 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     =        122
                                                Wald chi2(5)      =      60.81
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.0857
                                                Biweight k        =      4.685
                                                Scale             =  6.9165522
```

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_tr	-2.243478	1.211788	-1.85	0.067	-4.643578	.1566213
ln_neq	-4.705236	.865047	-5.44	0.000	-6.41857	-2.991901
vint_late	5.354348	2.07637	2.58	0.011	1.241836	9.466859
cb_authors_ext	5.351585	1.329253	4.03	0.000	2.718832	7.984338
vint_mid	3.602151	1.641048	2.20	0.030	.3518489	6.852453
vint_early	0	(omitted)				
_cons	11.23093	1.953627	5.75	0.000	7.361524	15.10033

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       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _nonmod_Est.smcl
  log type:  smcl
 closed on:  23 Jul 2024, 10:16:30
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