Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> stky_pr_rotemberg.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:09:50
```

Interaction effects of stky_pr_rotemberg and rules on IScurve at various horizons

note: **1.rule_g** omitted because of collinearity.
note: **1.stky_pr_rotemberg#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)	= 14.00
Prob > chi2	= 0.0156
Pseudo R2	= 0.0532
Biweight k	= 4.685
Scale	= .50771414

IScurve20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]
stky_pr_rotemberg					
0	0	(empty)			
1	.1899805	.166128	1.14	0.254	-.1374091 .173701
rule_tr					
0	0	(empty)			
1	.4726251	.1327546	3.56	0.000	.2110047 .342455
rule_itr					
0	0	(empty)			
1	.1483789	.1338012	1.11	0.269	-.1153041 .412062
rule_g					
0	0	(empty)			
1	0	(empty)			
stky_pr_rotemberg#rule_tr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	-.0511023	.1969475	-0.26	0.796	-.4392283 .370236
stky_pr_rotemberg#rule_itr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	-.0402797	.2036675	-0.20	0.843	-.4416489 .610894
stky_pr_rotemberg#rule_g					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	0	(empty)			
_cons	-.8640607	.1134546	-7.62	0.000	-1.087647 -.6

> 404749

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Interaction effects of stky_pr_rotemberg and rules on IScurve at various horizons
*******************************************************************************
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note: 1.stky_pr_rotemberg#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)      =      14.39
                                                Prob > chi2       =     0.0133
                                                Pseudo R2         =     0.0529
                                                Biweight k        =      4.685
                                                Scale             =  .53010503
------------------------------------------------------------------------------
             |               Robust
    IScurve40 |      Coef.   Std. Err.      t    P>|t|     [95% Conf. Interval]
--------------+---------------------------------------------------------------
stky_pr_rotemberg |
           0  |          0  (empty)
           1  |   .1953502   .1739787     1.12   0.263    -.147511    .5382113
              |
     rule_tr |
           0  |          0  (empty)
           1  |   .5007117   .1371488     3.65   0.000     .2304316    .7709918
              |
    rule_itr |
           0  |          0  (empty)
           1  |   .1410825   .1401624     1.01   0.315    -.1351365    .4173015
              |
      rule_g |
           0  |          0  (empty)
           1  |          0  (empty)
              |
stky_pr_rotemberg#rule_tr |
         0 0  |          0  (empty)
         0 1  |          0  (empty)
         1 0  |          0  (empty)
         1 1  |  -.0683294   .2086221    -0.33   0.744    -.4794625    .3428038
              |
stky_pr_rotemberg#rule_itr |
         0 0  |          0  (empty)
         0 1  |          0  (empty)
         1 0  |          0  (empty)
         1 1  |  -.0252914   .2164101    -0.12   0.907    -.4517724    .4011896
              |
stky_pr_rotemberg#rule_g |
         0 0  |          0  (empty)
         0 1  |          0  (empty)
         1 0  |          0  (empty)
         1 1  |          0  (empty)
              |
        _cons |  -.8970818   .1139294    -7.87   0.000    -1.121603   -.6725602
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Interaction effects of stky_pr_rotemberg and rules on IScurve at various horizons
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note: 1.stky_pr_rotemberg#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)      =      15.92
                                                Prob > chi2       =     0.0071
                                                Pseudo R2         =     0.0538
                                                Biweight k        =      4.685
                                                Scale             =  .55021235
------------------------------------------------------------------------------
             |               Robust
    IScurve60 |Coefficient  std. err.      t    P>|t|     [95% conf. interval]
------------------------------------------------------------------------------
stky_pr_rotemberg |
           0 |          0  (empty)
           1 |   .2169754   .1801128     1.20   0.230    -.1379743    .5
> 719251
             |
     rule_tr |
           0 |          0  (empty)
           1 |   .5348184   .1377967     3.88   0.000     .2632614    .8
> 063754
             |
    rule_itr |
           0 |          0  (empty)
           1 |   .1648045   .1432489     1.15   0.251    -.1174972    .4
> 471062
             |
      rule_g |
           0 |          0  (empty)
           1 |          0  (empty)
             |
stky_pr_rotemberg#rule_tr |
         0 0 |          0  (empty)
         0 1 |          0  (empty)
         1 0 |          0  (empty)
         1 1 |    -.08688   .2158248    -0.40   0.688    -.5122075    .3
> 384476
             |
stky_pr_rotemberg#rule_itr |
         0 0 |          0  (empty)
         0 1 |          0  (empty)
         1 0 |          0  (empty)
         1 1 |  -.0452463   .2262374    -0.20   0.842    -.4910941    .4
> 006014
             |
stky_pr_rotemberg#rule_g |
         0 0 |          0  (empty)
         0 1 |          0  (empty)
         1 0 |          0  (empty)
         1 1 |          0  (empty)
             |
       _cons |  -.9387718    .112989    -8.31   0.000     -1.16144   -.7
> 161036
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  log type:  smcl
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