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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_ntwrth.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:41
*****
Interaction effects of ntwrth and rules on Billsacrat at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.ntwrth#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)                          =      16.09
Prob > chi2                           =      0.0066
Pseudo R2                             =      0.0978
Biweight k                            =       4.685
Scale                                 =    .42763907

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Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0 (empty)					
1	-.1902044	.0744389	-2.56	0.011	-.3369018	-.043507
rule_tr						
0	0 (empty)					
1	-.3053298	.0762538	-4.00	0.000	-.4556037	-.155056
rule_itr						
0	0 (empty)					
1	-.1581351	.0856325	-1.85	0.066	-.3268917	.0106215
rule_g						
0	0 (empty)					
1	0 (empty)					
ntwrth#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1442474	.1120025	-1.29	0.199	-.3649716	.0764769
ntwrth#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1323193	.1148117	-1.15	0.250	-.3585795	.0939409
ntwrth#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.6046575	.0579225	10.44	0.000	.4905092	.7188058

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note: **1.rule_g** omitted because of collinearity.
 note: **1.ntwrth#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)	=	15.87
	Prob > chi2	=	0.0072
	Pseudo R2	=	0.0984
	Biweight k	=	4.685
	Scale	=	.44465328

Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0	(empty)				
1	-.2326889	.0785488	-2.96	0.003	-.3874855	-.0778923
rule_tr						
0	0	(empty)				
1	-.3206316	.0811685	-3.95	0.000	-.480591	-.1606722
rule_itr						
0	0	(empty)				
1	-.1499138	.0971064	-1.54	0.124	-.3412821	.0414546
rule_g						
0	0	(empty)				
1	0	(empty)				
ntwrth#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.1639826	.1242133	-1.32	0.188	-.4087708	.0808055
ntwrth#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.1610804	.1311663	-1.23	0.221	-.4195708	.0974101
ntwrth#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	.597168	.0644515	9.27	0.000	.470153	.7241831

 Interaction effects of ntwrth and rules on Billsacrat at various horizons

note: **1.rule_g** omitted because of collinearity.
 note: **1.ntwrth#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)	=	15.64
	Prob > chi2	=	0.0079
	Pseudo R2	=	0.0946
	Biweight k	=	4.685
	Scale	=	.45468838

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
ntwrth						
0	0	(empty)				
1	-.231944	.078206	-2.97	0.003	-.3860651	-.0778229
rule_tr						
0	0	(empty)				
1	-.3106595	.0798637	-3.89	0.000	-.4680474	-.1532715
rule_itr						
0	0	(empty)				
1	-.1436145	.0960387	-1.50	0.136	-.3328788	.0456497
rule_g						
0	0	(empty)				
1	0	(empty)				
ntwrth#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.1716458	.1250943	-1.37	0.171	-.41817	.0748784
ntwrth#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.1799067	.136366	-1.32	0.188	-.4486441	.0888308
ntwrth#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	.5836422	.0621379	9.39	0.000	.4611866	.7060979

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