STaTa

Statistics/Data analysis

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     name:  <unnamed>
      log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/Billsacrat_stky_
> pr_other.smcl
 log type:  smcl
 opened on:  18 Jul 2024, 16:00:06
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Interaction effects of stky_pr_other and rules on Billsacrat at various horizons
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**************************************************************************
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**)	= 35.28
Prob > chi2	= 0.0000
Pseudo R2	= 0.0766
Biweight k	= 4.685
Scale	= .37855664

Billsacrat20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	**0**	(empty)				
1	.3697134	.183992	2.01	0.046	.0071189	.7323078
rule_g						
0	**0**	(empty)				
1	.3480153	.0596193	5.84	0.000	.2305232	.4655074
rule_itr						
0	**0**	(empty)				
1	.1359433	.0661422	2.06	0.041	.0055964	.2662901
stky_pr_other#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	-.1610433	.2306874	-0.70	0.486	-.6156606	.293574
stky_pr_other#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	-.0474105	.2150472	-0.22	0.826	-.4712056	.3763846
_cons	.1660157	.041663	3.98	0.000	.0839102	.2481213

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M regression (95% efficiency)

Number of obs	= 228
Wald chi2(5)	= 34.34
Prob > chi2	= 0.0000
Pseudo R2	= 0.0764
Biweight k	= 4.685
Scale	= .38138865

Billsacrat40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	0	(empty)				
1	.4850527	.2066957	2.35	0.020	.077716	.8923894
rule_g						
0	0	(empty)				
1	.3488415	.0615811	5.66	0.000	.2274831	.4701999
rule_itr						
0	0	(empty)				
1	.1349653	.0730907	1.85	0.066	-.0090752	.2790057
stky_pr_other#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.2149119	.2485869	-0.86	0.388	-.704804	.2749802
stky_pr_other#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.0548219	.2330012	-0.24	0.814	-.513999	.4043552
_cons	.1204958	.0440813	2.73	0.007	.0336244	.2073672

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M regression (95% efficiency)

		Number of obs	=	228
		Wald chi2(5)	=	32.94
		Prob > chi2	=	0.0000
		Pseudo R2	=	0.0747
		Biweight k	=	4.685
		Scale	=	.38498455

Billsacrat60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	0	(empty)				
1	.4990373	.2071641	2.41	0.017	.0907776	.9072971
rule_g						
0	0	(empty)				
1	.3470176	.0628255	5.52	0.000	.2232069	.4708283
rule_itr						
0	0	(empty)				
1	.1329204	.0767202	1.73	0.085	-.0182726	.2841135
stky_pr_other#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.2264793	.2489434	-0.91	0.364	-.7170738	.2641153
stky_pr_other#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.0421608	.2342928	-0.18	0.857	-.5038833	.4195617
_cons	.1146001	.0452516	2.53	0.012	.0254225	.2037777

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 log type:  smcl
closed on:  18 Jul 2024, 16:00:06
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