STaTa
Statistics/Data analysis

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     name:  <unnamed>
      log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/Billsacrat_stky_
> pr_calvo.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 16:00:01
**************************************************************************
Interaction effects of stky_pr_calvo and rules on Billsacrat at various horizons
**************************************************************************
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**)	=	**44.31**
Prob > chi2	=	**0.0000**
Pseudo R2	=	**0.1091**
Biweight k	=	**4.685**
Scale	=	**.36026859**

Billsacrat20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	**0**	(empty)				
1	**-.2095864**	**.0985802**	**-2.13**	**0.035**	**-.4038592**	**-.0153135**
rule_g						
0	**0**	(empty)				
1	**.3649348**	**.1142195**	**3.20**	**0.002**	**.1398416**	**.590028**
rule_itr						
0	**0**	(empty)				
1	**.2412891**	**.1085534**	**2.22**	**0.027**	**.027362**	**.4552161**
stky_pr_calvo#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.03878**	**.1305288**	**-0.30**	**0.767**	**-.2960141**	**.2184541**
stky_pr_calvo#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.1564221**	**.1288964**	**-1.21**	**0.226**	**-.4104391**	**.0975949**
_cons	**.3439824**	**.0873753**	**3.94**	**0.000**	**.1717912**	**.5161736**

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M regression (95% efficiency)

Number of obs	= **228**
Wald chi2(**5**)	= **34.03**
Prob > chi2	= **0.0000**
Pseudo R2	= **0.0903**
Biweight k	= **4.685**
Scale	= **.40443635**

Billsacrat40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	**0**	(empty)				
1	**-.1838697**	**.1120886**	**-1.64**	**0.102**	**-.4047635**	**.0370241**
rule_g						
0	**0**	(empty)				
1	**.4369901**	**.1376825**	**3.17**	**0.002**	**.1656583**	**.708322**
rule_itr						
0	**0**	(empty)				
1	**.3327443**	**.1336095**	**2.49**	**0.013**	**.0694391**	**.5960495**
stky_pr_calvo#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.1179768**	**.1529292**	**-0.77**	**0.441**	**-.4193555**	**.1834019**
stky_pr_calvo#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.2580846**	**.1554936**	**-1.66**	**0.098**	**-.5645169**	**.0483478**
_cons	**.2926341**	**.1003259**	**2.92**	**0.004**	**.0949212**	**.4903471**

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M regression (95% efficiency)

Number of obs	=	228
Wald chi2(5)	=	37.52
Prob > chi2	=	0.0000
Pseudo R2	=	0.0824
Biweight k	=	4.685
Scale	=	.40115642

Billsacrat60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_calvo						
0	0	(empty)				
1	-.1914969	.1107224	-1.73	0.085	-.4096984	.0267046
rule_g						
0	0	(empty)				
1	.3964435	.1266015	3.13	0.002	.146949	.645938
rule_itr						
0	0	(empty)				
1	.3038506	.12737	2.39	0.018	.0528415	.5548596
stky_pr_calvo#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.0743971	.1444197	-0.52	0.607	-.359006	.2102118
stky_pr_calvo#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.2273461	.1534547	-1.48	0.140	-.5297604	.0750682
_cons	.2914534	.0976417	2.98	0.003	.09903	.4838767

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