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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_stky_pr_other.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:54
*****
Interaction effects of stky_pr_other and rules on Billsacrat at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_other#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)                          =      42.19
Prob > chi2                           =      0.0000
Pseudo R2                             =      0.0766
Biweight k                            =      4.685
Scale                                 =     .37855664

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	Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
> 1]							
	stky_pr_other						
	0	0 (empty)					
> 01	1	.2086701	.1391531	1.50	0.135	-.06556	.48290
	rule_tr						
	0	0 (empty)					
> 32	1	-.3480153	.0596193	-5.84	0.000	-.4655074	-.23052
	rule_itr						
	0	0 (empty)					
> 68	1	-.212072	.0667655	-3.18	0.002	-.3436473	-.08049
	rule_g						
	0	0 (empty)					
	1	0 (empty)					
	stky_pr_other#rule_tr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 06	1 1	.1610433	.2306874	0.70	0.486	-.293574	.61566
	stky_pr_other#rule_itr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 16	1 1	.1136328	.1782016	0.64	0.524	-.2375505	.4648
	stky_pr_other#rule_g						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
	1 1	0 (empty)					
> 31	_cons	.514031	.0426456	12.05	0.000	.429989	.59807

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 Interaction effects of stky_pr_other and rules on Billsacrat at various horizons

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 note: **1.stky_pr_other#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)	=	42.76
	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]
> 1]						
	stky_pr_other					
	0	0 (empty)				
> 08	1	.2701408	.1381027	1.96	0.052	-.0020192 .54230
	rule_tr					
	0	0 (empty)				
> 31	1	-.3488415	.0615811	-5.66	0.000	-.4701999 -.22748
	rule_itr					
	0	0 (empty)				
> 11	1	-.2138763	.0724442	-2.95	0.003	-.3566426 -.071
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_other#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 04	1 1	.2149119	.2485869	0.86	0.388	-.2749802 .7048
	stky_pr_other#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 14	1 1	.16009	.1750394	0.91	0.361	-.1848614 .50504
	stky_pr_other#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 93	_cons	.4693373	.0430008	10.91	0.000	.3845952 .55407

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 note: **1.stky_pr_other#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)	=	41.16
	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]
> 1]						
	stky_pr_other					
	0	0 (empty)				
> 03	1	.2725581	.1380429	1.97	0.050	.0005159 .54460
	rule_tr					
	0	0 (empty)				
> 69	1	-.3470176	.0628255	-5.52	0.000	-.4708283 -.22320
	rule_itr					
	0	0 (empty)				
> 19	1	-.2140972	.0757471	-2.83	0.005	-.3633725 -.06482
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_other#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 38	1 1	.2264793	.2489434	0.91	0.364	-.2641153 .71707
	stky_pr_other#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 64	1 1	.1843185	.176159	1.05	0.297	-.1628394 .53147
	stky_pr_other#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 39	_cons	.4616177	.0435814	10.59	0.000	.3757315 .54750

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  log type: smcl
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