STaTa

Statistics/Data analysis

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      name: **<unnamed>**
       log: **/msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/sacratio_stky_pr**
> _other.smcl
   log type: **smcl**
  opened on: **18 Jul 2024, 16:00:06**
****
Interaction effects of stky_pr_other and rules on sacratio 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   =   **203**
                                                 Wald chi2(**5**)   =   **11.62**
                                                 Prob > chi2   =   **0.0403**
                                                 Pseudo R2   =   **0.0362**
                                                 Biweight k   =   **4.685**
                                                 Scale   = **4.5886126**

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sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	**0**	(empty)				
1	**.6348191**	**1.646788**	**0.39**	**0.700**	**-2.612777**	**3.882416**
rule_g						
0	**0**	(empty)				
1	**3.10535**	**.9111551**	**3.41**	**0.001**	**1.30848**	**4.902219**
rule_itr						
0	**0**	(empty)				
1	**1.599587**	**.7239988**	**2.21**	**0.028**	**.1718046**	**3.02737**
stky_pr_other#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-2.141665**	**2.450394**	**-0.87**	**0.383**	**-6.974037**	**2.690706**
stky_pr_other#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.4469581**	**2.675411**	**-0.17**	**0.867**	**-5.72308**	**4.829164**
_cons	**2.920163**	**.4564747**	**6.40**	**0.000**	**2.019958**	**3.820367**

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Interaction effects of stky_pr_other and rules on sacratio at various horizons
*****************************************************************************
obtaining LAD starting values ... done
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M regression (95% efficiency)

Number of obs	=	203
Wald chi2(**5**)	=	7.74
Prob > chi2	=	0.1709
Pseudo R2	=	0.0211
Biweight k	=	4.685
Scale	=	6.4253503

sacratio40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	**0**	(empty)				
1	**-.9108328**	**1.771893**	**-0.51**	**0.608**	**-4.405145**	**2.58348**
rule_g						
0	**0**	(empty)				
1	**3.344879**	**1.305543**	**2.56**	**0.011**	**.7702441**	**5.919514**
rule_itr						
0	**0**	(empty)				
1	**1.729729**	**1.064486**	**1.62**	**0.106**	**-.3695222**	**3.828981**
stky_pr_other#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**1.741309**	**5.896726**	**0.30**	**0.768**	**-9.8875**	**13.37012**
stky_pr_other#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.8155126**	**2.771169**	**-0.29**	**0.769**	**-6.280477**	**4.649451**
_cons	**3.590069**	**.7029092**	**5.11**	**0.000**	**2.203876**	**4.976261**

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**************************************************************************
Interaction effects of stky_pr_other and rules on sacratio at various horizons
**************************************************************************
obtaining LAD starting values ... done
iterating RLS ............... done
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computing standard errors ... done
```

M regression (95% efficiency)

Number of obs	= 203
Wald chi2(**5**)	= 6.35
Prob > chi2	= 0.2734
Pseudo R2	= 0.0135
Biweight k	= 4.685
Scale	= 8.1578131

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	**0**	(empty)				
1	**-1.570675**	**1.919094**	**-0.82**	**0.414**	**-5.35528**	**2.21393**
rule_g						
0	**0**	(empty)				
1	**3.388189**	**1.659849**	**2.04**	**0.043**	**.1148359**	**6.661542**
rule_itr						
0	**0**	(empty)				
1	**1.805266**	**1.436639**	**1.26**	**0.210**	**-1.027899**	**4.638431**
stky_pr_other#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-1.694205**	**3.489266**	**-0.49**	**0.628**	**-8.575313**	**5.186902**
stky_pr_other#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.9592471**	**2.922465**	**-0.33**	**0.743**	**-6.722579**	**4.804085**
_cons	**4.323153**	**.9641338**	**4.48**	**0.000**	**2.421805**	**6.224501**

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