

<unnamed> name:

/msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/infl_per_rr_stky

Interaction effects of stky_pr_rotemberg and rules on infl_per_rr at various horizons

obtaining LAD starting values ... done

M regression (95% efficiency)

Number of obs Wald chi2(**5**) Prob > chi2 Pseudo R2 Riweiaht k 228 50.85 = = = 0.0000 0.1477 Biweight k 4.685 Scale .2177401

infl_per_rr20	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
stky_pr_rotemberg 0 1	0 0068295	(empty) . 0347911	-0.20	0.845	0753926	.0617336
rule_g 0 1	0 3920542	(empty) . 0553568	-7.08	0.000	5011463	2829622
rule_itr 0 1	0 144906	(empty) .0416348	-3.48	0.001	2269561	062856
stky_pr_rotemberg#rule_g 0 0 0 1 1 0 1 1	0 0 0 1090138	(empty) (empty) (empty) .1064997	-1.02	0.307	3188935	. 1008658
stky_pr_rotemberg#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1607012	(empty) (empty) (empty) . 0724497	-2.22	0.028	3034784	0179241
_cons	0571149	.0166607	-3.43	0.001	0899483	0242815

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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) = 53.28
Prob > chi2 = 0.0000
Pseudo R2 = 0.1237
Biweight k = 4.685
Scale = .26879202

infl_per_rr40	Coefficient	Robust std. err.	t	P> t	[95% conf	. interval]
stky_pr_rotemberg 0 1	0 0057316	(empty) . 0401611	-0.14	0.887	0848773	. 0734141
rule_g 0 1	0 4438114	(empty) . 061631	-7.20	0.000	5652681	3223547
rule_itr 0 1	0 1549109	(empty) . 0517566	-2.99	0.003	2569081	0529136
stky_pr_rotemberg#rule_g 0 0 0 1 1 0 1 1	0 0 0 0836091	(empty) (empty) (empty) .1314636	-0.64	0.525	3426853	. 1754671
stky_pr_rotemberg#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1677314	(empty) (empty) (empty) .0969918	-1.73	0.085	3588738	. 0234111
_cons	0560992	.021272	-2.64	0.009	09802	0141784

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M regression (95% efficiency)

Number of obs = 228
Wald chi2(5) = 46.53
Prob > chi2 = 0.0000
Pseudo R2 = 0.1149
Biweight k = 4.685
Scale = .27649082

infl_per_rr60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
stky_pr_rotemberg 0 1	0 0027915	(empty) . 0420619	-0.07	0.947	0856832	.0801002
rule_g 0 1	0 4607816	(empty) .0685048	-6.73	0.000	5957846	3257786
rule_itr 0 1	0 1633542	(empty) . 0545224	-3.00	0.003	2708018	0559066
stky_pr_rotemberg#rule_g 0 0 0 1 1 0 1 1	0 0 0 0766065	(empty) (empty) (empty) .1374967	-0.56	0.578	3475723	. 1943594
stky_pr_rotemberg#rule_itr 0 0 0 1 1 0 1 1	0 0 0 0 1497214	(empty) (empty) (empty)	-1.51	0.132	3449136	. 0454708
_cons	0559452	.0225103	-2.49	0.014	1003063	011584