

name: <unnamed>

> /msu/scratch4/m1cmb07/Connor\_bob/mmb/output/stepwise\_regressions/IScurve\_ log:

> wlth.smcl

log type: smcl opened on: 18 Jul 2024, 15:09:42

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Interaction effects of wlth and rules on IScurve at various horizons

note: 1.rule\_g omitted because of collinearity.
note: 1.wlth#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) 21.56 Prob > chi2 0.0006 Pseudo R2 = 0.0546 Biweight k 4.685 = .51518562 Scale

IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 0767408	(empty) .2233449	-0.34	0.731	5168882	. 3634067
rule_tr 0 1	0 . 4857035	(empty) . <b>1175926</b>	4.13	0.000	. 2539628	. 7174442
rule_itr 0 1	0 .1582695	(empty) . <b>1157549</b>	1.37	0.173	0698495	. 3863884
rule_g 0 1	0 0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 0971166	(empty) (empty) (empty) .2700198	-0.36	0.719	6292466	. 4350133
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1659826	(empty) (empty) (empty) .3333285	-0.50	0.619	8228756	.4909103
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	8076684	.1011938	-7.98	0.000	-1.007092	6082451

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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( <b>5</b> )	=	22.42
Prob > chi2	=	0.0004
Pseudo R2	=	0.0564
Biweight k	=	4.685
Scale	=	.52887422

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IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 1101596	(empty) .228366	-0.48	0.630	5602022	. 339883
rule_tr 0 1	0 .5066501	(empty) . <b>1205813</b>	4.20	0.000	.2690196	.7442805
rule_itr 0 1	0 .1487167	(empty) . <b>1188303</b>	1.25	0.212	0854632	. 3828965
rule_g 0 1	0 0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 0909994	(empty) (empty) (empty) .2812975	-0.32	0.747	6453544	. 4633555
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1562958	(empty) (empty) (empty) .3598807	-0.43	0.664	8655154	. 5529239
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0 0	(empty) (empty) (empty) (empty)				
_cons	8251756	.1006909	-8.20	0.000	-1.023608	6267433

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Interaction effects of wlth and rules on IScurve at various horizons

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note: 1.wlth#1.rule\_g omitted because of collinearity.

computing standard errors ... done

M regression (95% efficiency)

Number of obs = 228 Wald chi2(5) = 24.95 Prob > chi2 = 0.0001 Pseudo R2 = 0.0584 Biweight k = 4.685 Scale = .53219085

IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 1126983	(empty) . <b>2219777</b>	-0.51	0.612	5501514	. 3247549
rule_tr 0 1	0 . 5367054	(empty) . <b>1224228</b>	4.38	0.000	. 2954459	. 7779649
rule_itr 0 1	0 .169816	(empty) .1223427	1.39	0.167	0712857	. 4109177
rule_g 0 1	0 0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 0961254	(empty) (empty) (empty) .2791513	-0.34	0.731	646251	. 4540002
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1368804	(empty) (empty) (empty) .3611275	-0.38	0.705	8485571	. 5747962
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	8528331	. 1026253	-8.31	0.000	-1.055078	6505887

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