

name: <unnamed>

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

log: > other.smcl

log type: smcl opened on: 18 Jul 2024, 16:00:04

Interaction effects of stky_pr_other and rules on IScurve at various horizons

obtaining LAD starting values ... done

M regression (95% efficiency)

Number of obs Wald chi2(**5**) Prob > chi2 Pseudo R2 228 17.60 = = 0.0035 0.0523 Biweight k 4.685 Scale .50604339

IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf	. interval]
stky_pr_other 0 1	0 . 0572242	(empty) . 1585517	0.36	0.719	2552349	. 3696833
rule_g 0 1	0 4862099	(empty) . 1209788	-4.02	0.000	7246237	2477961
rule_itr 0 1	0 3315437	(empty) .0892193	-3.72	0.000	5073688	1557187
stky_pr_other#rule_g 0 0 0 1 1 0 1 1	0 0 0 . 2173444	(empty) (empty) (empty) .2458367	0.88	0.378	2671279	.7018167
stky_pr_other#rule_itr 0 0 0 1 1 0 1 1	0 0 0 . 0861672	(empty) (empty) (empty) .2557418	0.34	0.736	4178251	. 5901594
_cons	3709826	. 0624522	-5.94	0.000	4940577	2479075

Interaction effects of stky_pr_other and rules on IScurve at various horizons

M regression (95% efficiency)

Number of obs = 228
Wald chi2(5) = 18.03
Prob > chi2 = 0.0029
Pseudo R2 = 0.0531
Biweight k = 4.685
Scale = .51420216

IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
stky_pr_other 0 1	0 . 0540034	(empty) .1604129	0.34	0.737	2621236	.3701303
rule_g 0 1	0 5026943	(empty) . 1245153	-4.04	0.000	7480774	2573111
rule_itr 0 1	0 3594701	(empty) .098835	-3.64	0.000	554245	1646953
stky_pr_other#rule_g 0 0 0 1 1 0 1 1	0 0 0 .188096	(empty) (empty) (empty) .2473505	0.76	0.448	2993594	. 6755514
stky_pr_other#rule_itr 0 0 0 1 1 0 1 1	0 0 0 . 1058387	(empty) (empty) (empty) .2585175	0.41	0.683	4036235	.615301
_cons	3718897	.068331	-5.44	0.000	5065501	2372294

Interaction effects of stky_pr_other and rules on IScurve 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) = 19.90
Prob > chi2 = 0.0013
Pseudo R2 = 0.0538
Biweight k = 4.685
Scale = .53523058

IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
stky_pr_other 0 1	. 0590919	(empty) . 160918	0.37	0.714	2580305	. 3762143
rule_g 0 1	0 5360865	(empty) . 126884	-4.23	0.000	7861378	2860352
rule_itr 0 1	0 36954	(empty) . 1044144	-3.54	0.000	5753102	1637698
stky_pr_other#rule_g 0 0 0 1 1 0 1 1	0 0 0 0 .1839761	(empty) (empty) (empty) .2501283	0.74	0.463	3089536	. 6769058
stky_pr_other#rule_itr 0 0 0 1 1 0 1 1	0 0 0 . 1086267	(empty) (empty) (empty) .2609227	0.42	0.678	4055756	. 622829
_cons	3790335	.0702689	-5.39	0.000	517513	240554

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