STaTa
Statistics/Data analysis

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```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_other_channel.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:09:36
```
****
Interaction effects of other_channel and rules on Billsacrat at various horizons
****
note: **1.rule_g** omitted because of collinearity.
note: **1.other_channel#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)    =       6.99
                                           Prob > chi2     =     0.2217
                                           Pseudo R2       =     0.0837
                                           Biweight k      =      4.685
                                           Scale           =  .43410069
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Billsacrat20 > l]	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interva
other_channel					
0	0	(empty)			
1 > 87	-.1626206	.0946357	-1.72	0.087	-.3491199 .02387
rule_tr					
0	0	(empty)			
1 > 57	-.2872192	.1087546	-2.64	0.009	-.5015426 -.07289
rule_itr					
0	0	(empty)			
1 > 49	-.1217651	.1259497	-0.97	0.335	-.3699751 .12644
rule_g					
0	0	(empty)			
1	0	(empty)			
other_channel#rule_tr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1 > 78	-.0910123	.1273807	-0.71	0.476	-.3420424 .16001
other_channel#rule_itr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1 > 39	-.1205729	.1430638	-0.84	0.400	-.4025098 .16136
other_channel#rule_g					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	0	(empty)			
_cons > 13	.6436387	.0836058	7.70	0.000	.4788762 .80840

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*******************************************************************************
Interaction effects of other_channel and rules on Billsacrat at various horizons
*******************************************************************************
note: 1.rule_g omitted because of collinearity.
note: 1.other_channel#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)    =       7.06
                                         Prob > chi2     =     0.2162
                                         Pseudo R2       =     0.0787
                                         Biweight k      =      4.685
                                         Scale           = .45696748
```

Billsacrat40 > l]	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interva
other_channel					
0	0	(empty)			
1 > 95	-.2095482	.1150184	-1.82	0.070	-.4362159 .01711
rule_tr					
0	0	(empty)			
1 > 56	-.3286456	.1251276	-2.63	0.009	-.5752356 -.08205
rule_itr					
0	0	(empty)			
1 > 46	-.1035185	.1575034	-0.66	0.512	-.4139117 .20687
rule_g					
0	0	(empty)			
1	0	(empty)			
other_channel#rule_tr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1 > 85	-.0627255	.1448028	-0.43	0.665	-.3480895 .22263
other_channel#rule_itr					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1 > 59	-.1466447	.1743286	-0.84	0.401	-.4901953 .19690
other_channel#rule_g					
0 0	0	(empty)			
0 1	0	(empty)			
1 0	0	(empty)			
1 1	0	(empty)			
_cons > 34	.6575015	.1064906	6.17	0.000	.4476397 .86736

```
********************************************************************************
Interaction effects of other_channel and rules on Billsacrat at various horizons
********************************************************************************
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note: 1.other_channel#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**)	= 6.92
Prob > chi2	= 0.2265
Pseudo R2	= 0.0730
Biweight k	= 4.685
Scale	= .46948903

Billsacrat60 > l]	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interva
other_channel					
0	**0**	(empty)			
1 > 54	**-.1909066**	**.1082819**	**-1.76**	**0.079**	**-.4042985 .02248**
rule_tr					
0	**0**	(empty)			
1 > 96	**-.3063326**	**.1174923**	**-2.61**	**0.010**	**-.5378756 -.07478**
rule_itr					
0	**0**	(empty)			
1 > 24	**-.0897943**	**.1500764**	**-0.60**	**0.550**	**-.385551 .20596**
rule_g					
0	**0**	(empty)			
1	**0**	(empty)			
other_channel#rule_tr					
0 0	**0**	(empty)			
0 1	**0**	(empty)			
1 0	**0**	(empty)			
1 1 > 71	**-.0847395**	**.139669**	**-0.61**	**0.545**	**-.3599862 .19050**
other_channel#rule_itr					
0 0	**0**	(empty)			
0 1	**0**	(empty)			
1 0	**0**	(empty)			
1 1 > 99	**-.1656571**	**.1701861**	**-0.97**	**0.331**	**-.5010441 .16972**
other_channel#rule_g					
0 0	**0**	(empty)			
0 1	**0**	(empty)			
1 0	**0**	(empty)			
1 1	**0**	(empty)			
_cons > 05	**.6311893**	**.0985513**	**6.40**	**0.000**	**.4369735 .8254**

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  log type:  smcl
 closed on:  18 Jul 2024, 15:09:36
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