



```

name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/Billsacrat_stky_
> pr_rottemberg.smc1
log type: smc1
opened on: 18 Jul 2024, 16:00:03

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*****
Interaction effects of stky_pr_rottemberg and rules on Billsacrat at various horizons
*****

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obtaining LAD starting values ... done
iterating RLS ..... done
fitting empty model ... done
computing standard errors ... done

```

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M regression (95% efficiency)          Number of obs   =      228
Wald chi2(5)                          =      26.38
Prob > chi2                            =      0.0001
Pseudo R2                              =      0.0673
Biweight k                             =      4.685
Scale                                  =     .38042999

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Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_rottemberg						
0	0 (empty)					
1	.033499	.1089149	0.31	0.759	-.1811405	.2481384
rule_g						
0	0 (empty)					
1	.3154356	.0634548	4.97	0.000	.1903848	.4404864
rule_itr						
0	0 (empty)					
1	.1069979	.0716098	1.49	0.137	-.034124	.2481199
stky_pr_rottemberg#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.1641171	.1580559	1.04	0.300	-.1473648	.475599
stky_pr_rottemberg#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.1916035	.1482914	1.29	0.198	-.1006354	.4838424
_cons	.187837	.0462193	4.06	0.000	.0967523	.2789217

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 Interaction effects of stky\_pr\_rottemberg and rules on Billsacrat at various horizons  
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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) = 23.30  
 Prob > chi2 = 0.0003  
 Pseudo R2 = 0.0581  
 Biweight k = 4.685  
 Scale = .40211127

Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_rottemberg						
0	0 (empty)					
1	-.0291026	.1357154	-0.21	0.830	-.2965579	.2383528
rule_g						
0	0 (empty)					
1	.3053664	.0664837	4.59	0.000	.1743466	.4363863
rule_itr						
0	0 (empty)					
1	.0943826	.079846	1.18	0.238	-.0629704	.2517356
stky_pr_rottemberg#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.2505497	.1742882	1.44	0.152	-.0929214	.5940208
stky_pr_rottemberg#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.3102759	.1811416	1.71	0.088	-.0467012	.667253
_cons	.1597695	.0489106	3.27	0.001	.0633811	.2561579

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 Interaction effects of stky\_pr\_rottemberg and rules on Billsacrat at various horizons  
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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) = 21.72  
 Prob > chi2 = 0.0006  
 Pseudo R2 = 0.0539  
 Biweight k = 4.685  
 Scale = .41201732

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr_rottemberg						
0	0 (empty)					
1	-.0204327	.1295479	-0.16	0.875	-.2757338	.2348684
rule_g						
0	0 (empty)					
1	.3029373	.0688172	4.40	0.000	.1673188	.4385557
rule_itr						
0	0 (empty)					
1	.0938445	.0847151	1.11	0.269	-.0731042	.2607932
stky_pr_rottemberg#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.2391619	.1688829	1.42	0.158	-.0936569	.5719807
stky_pr_rottemberg#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.30275	.1847684	1.64	0.103	-.0613745	.6668745
_cons	.1553434	.0513612	3.02	0.003	.0541256	.2565613

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    name: <unnamed>
    log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/Billsacrat_stky_
> pr_rottemberg.smcl
    log type: smcl
closed on: 18 Jul 2024, 16:00:04
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