Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per
> _rr_nonmod_Est.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:35
********************************************************************************
Outcomes of bi-directional stepwise regressions
with infl_per_rr across different horizons with rule fixed effects
Independent Variable set: nonmod_Est
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****
Dependent Variable: infl_per_rr20
****

note: **rule_tr** 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	= **131**
Wald chi2(**3**)	= **63.33**
Prob > chi2	= **0.0000**
Pseudo R2	= **0.1990**
Biweight k	= **4.685**
Scale	= **.20322866**

infl_per_~20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**-.3887873**	**.0529078**	**-7.35**	**0.000**	**-.4934822**	**-.2840924**
rule_itr	**-.1669**	**.0415075**	**-4.02**	**0.000**	**-.2490359**	**-.0847641**
rule_tr	**0**	(omitted)				
vint_late	**.1025197**	**.0373075**	**2.75**	**0.007**	**.0286948**	**.1763446**
_cons	**-.0941388**	**.0271041**	**-3.47**	**0.001**	**-.1477729**	**-.0405046**

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Dependent Variable: infl_per_rr40
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note: rule_tr 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     =        131
                                                Wald chi2(3)      =      60.61
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1724
                                                Biweight k        =      4.685
                                                Scale             =  .20750816
```

infl_per_~40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	-.3924508	.0537432	-7.30	0.000	-.4987989	-.2861027
rule_itr	-.1576176	.0409537	-3.85	0.000	-.2386575	-.0765777
rule_tr	0	(omitted)				
vint_late	.1163426	.0386548	3.01	0.003	.0398516	.1928335
_cons	-.1132392	.0299924	-3.78	0.000	-.1725886	-.0538897

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********************************************************************************
Dependent Variable: infl_per_rr60
********************************************************************************

note: rule_tr 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     =        131
                                                Wald chi2(3)      =      49.90
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1451
                                                Biweight k        =      4.685
                                                Scale             =  .21964979
```

infl_per_~60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	-.3996402	.0602149	-6.64	0.000	-.5187946	-.2804857
rule_itr	-.1489763	.0426045	-3.50	0.001	-.2332829	-.0646697
rule_tr	0	(omitted)				
vint_late	.117251	.0435197	2.69	0.008	.0311334	.2033687
_cons	-.1162601	.0340559	-3.41	0.001	-.1836505	-.0488696

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