STaTa

Statistics/Data analysis

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    name:  <unnamed>
     log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/IScurve_stky_pr_
> rotemberg.smcl
 log type:  smcl
 opened on:  18 Jul 2024, 16:00:01
**************************************************************************
Interaction effects of stky_pr_rotemberg 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)    =      19.83
                                           Prob > chi2     =     0.0013
                                           Pseudo R2       =     0.0532
                                           Biweight k      =      4.685
                                           Scale           =  .50771414
```

IScurve20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_rotemberg						
0	0	(empty)				
1	.1388781	.105782	1.31	0.191	-.0695872	.3473435
rule_g						
0	0	(empty)				
1	-.4726251	.1327546	-3.56	0.000	-.7342455	-.2110047
rule_itr						
0	0	(empty)				
1	-.3242462	.0989073	-3.28	0.001	-.5191635	-.1293289
stky_pr_rotemberg#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.0511023	.1969475	0.26	0.796	-.3370236	.4392283
stky_pr_rotemberg#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.0108226	.1583408	0.07	0.946	-.3012207	.322866
_cons	-.3914356	.0689335	-5.68	0.000	-.5272834	-.2555878

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M regression (95% efficiency)			Number of obs	=	**228**
			Wald chi2(**5**)	=	**20.29**
			Prob > chi2	=	**0.0011**
			Pseudo R2	=	**0.0529**
			Biweight k	=	**4.685**
			Scale	=	**.53010503**

IScurve40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_rotemberg						
0	**0**	(empty)				
1	**.1270208**	**.1151286**	**1.10**	**0.271**	**-.099864**	**.3539055**
rule_g						
0	**0**	(empty)				
1	**-.5007117**	**.1371488**	**-3.65**	**0.000**	**-.7709918**	**-.2304316**
rule_itr						
0	**0**	(empty)				
1	**-.3596292**	**.111783**	**-3.22**	**0.001**	**-.5799208**	**-.1393376**
stky_pr_rotemberg#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.0683294**	**.2086221**	**0.33**	**0.744**	**-.3428038**	**.4794625**
stky_pr_rotemberg#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.043038**	**.1726827**	**0.25**	**0.803**	**-.2972691**	**.3833451**
_cons	**-.3963701**	**.0763536**	**-5.19**	**0.000**	**-.5468406**	**-.2458995**

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```

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M regression (95% efficiency)          Number of obs    =         228
                                       Wald chi2(5)     =       22.77
                                       Prob > chi2      =      0.0004
                                       Pseudo R2        =      0.0538
                                       Biweight k       =       4.685
                                       Scale            =   .55021235
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IScurve60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_rotemberg						
0	0	(empty)				
1	.1300955	.1189106	1.09	0.275	-.1042425	.3644334
rule_g						
0	0	(empty)				
1	-.5348184	.1377967	-3.88	0.000	-.8063754	-.2632614
rule_itr						
0	0	(empty)				
1	-.3700139	.1182165	-3.13	0.002	-.6029841	-.1370437
stky_pr_rotemberg#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.08688	.2158248	0.40	0.688	-.3384476	.5122075
stky_pr_rotemberg#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.0416336	.1813352	0.23	0.819	-.3157251	.3989923
_cons	-.4039534	.0788759	-5.12	0.000	-.5593948	-.248512

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