

name: <unnamed> log: /msu/scratch4/m1cmb07/Connor\_bob/mmb/output/stepwise\_regressions/sacratio

> \_wlth.smcl log type: smcl opened on: 18 Jul 2024, 15:09:43

Interaction effects of wlth and rules on sacratio at various horizons

note: 1.rule\_g omitted because of collinearity.
note: 1.wlth#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 203 Wald chi2(5) 12.11 Prob > chi2 = 0.0333 Pseudo R2 = 0.0409 Biweight k 4.685 = 4.6314258 Scale

sacratio20	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 -1.909203	(empty) 1.476973	-1.29	0.198	-4.82191	1.003504
rule_tr 0 1	0 -3.522384	(empty) <b>1.029557</b>	-3.42	0.001	-5.552752	-1.492017
rule_itr 0 1	0 -1.741254	(empty) <b>1.080965</b>	-1.61	0.109	-3.873002	. 3904942
rule_g 0 1	0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 2.056119	(empty) (empty) (empty) <b>1.82532</b>	1.13	0.261	-1.543556	5.655794
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1.185744	(empty) (empty) (empty) 1.984882	0.60	0.551	-2.728601	5.100089
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	6.455835	. 9015917	7.16	0.000	4.677825	8.233845

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M regression (95% efficiency)

Number of obs	=	203
Wald chi2( <b>5</b> )	=	5.87
Prob > chi2	=	0.3187
Pseudo R2	=	0.0313
Biweight k	=	4.685
Scale	=	6.4697576

		Robust				
sacratio40	Coefficient	std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 -2.821921	(empty) 2.094513	-1.35	0.179	-6.952467	1.308625
rule_tr 0 1	0 -3.753039	(empty) 1.548938	-2.42	0.016	-6.807668	6984098
rule_itr 0 1	0 -1.966976	(empty) <b>1.606646</b>	-1.22	0.222	-5.135409	1.201458
rule_g 0 1	0 0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 . 9608896	(empty) (empty) (empty) 2.478743	0.39	0.699	-3.927387	5.849167
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 . 6198189	(empty) (empty) (empty) 2.592039	0.24	0.811	-4.491888	5.731526
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0 0	(empty) (empty) (empty) (empty)				
_cons	7.765625	1.321587	5.88	0.000	5.159351	10.3719

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computing standard errors ... done

M regression (95% efficiency)

Number of obs = 203 Wald chi2(5) = 4.47 Prob > chi2 = 0.4835 Pseudo R2 = 0.0235 Biweight k = 4.685 Scale = 8.4749385

sacratio60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 -4.183185	(empty) 2.296685	-1.82	0.070	-8.712429	. 3460592
rule_tr 0 1	0 -3.886854	(empty) 1.994751	-1.95	0.053	-7.82066	. 046953
rule_itr 0 1	0 -2.074505	(empty) 2.059838	-1.01	0.315	-6.136669	1.98766
rule_g 0 1	0 0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 1.751131	(empty) (empty) (empty) 2.920447	0.60	0.549	-4.00822	7.510483
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1.526226	(empty) (empty) (empty) 3.032859	0.50	0.615	-4.454811	7.507263
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	8.771014	1.652048	5.31	0.000	5.513046	12.02898

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