STATA®

Statistics/Data analysis

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```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/IScurve_stky_pr.
> smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:59:56
```
****
Interaction effects of stky_pr 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)   =       0.35
                                           Prob > chi2    =     0.9966
                                           Pseudo R2      =     0.0505
                                           Biweight k     =      4.685
                                           Scale          =  .49928614
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IScurve20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	0	(empty)				
1	.0871285	.3894091	0.22	0.823	-.6802828	.8545398
rule_g						
0	0	(empty)				
1	-.4418411	1.037722	-0.43	0.671	-2.486888	1.603206
rule_itr						
0	0	(empty)				
1	-.3730231	.4595866	-0.81	0.418	-1.278734	.5326875
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.0132467	1.043215	-0.01	0.990	-2.069118	2.042624
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.0556438	.4672172	0.12	0.905	-.8651045	.9763921
_cons	-.4463226	.3850847	-1.16	0.248	-1.205212	.3125667

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```

M regression (95% efficiency)

Number of obs	=	**228**
Wald chi2(**5**)	=	**0.39**
Prob > chi2	=	**0.9955**
Pseudo R2	=	**0.0501**
Biweight k	=	**4.685**
Scale	=	**.52807179**

IScurve40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	**0**	(empty)				
1	**-.2116168**	**.3788987**	**-0.56**	**0.577**	**-.9583153**	**.5350816**
rule_g						
0	**0**	(empty)				
1	**-.851486**	**2.288581**	**-0.37**	**0.710**	**-5.36161**	**3.658638**
rule_itr						
0	**0**	(empty)				
1	**-.650716**	**.4479792**	**-1.45**	**0.148**	**-1.533552**	**.2321199**
stky_pr#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.3831528**	**2.291304**	**0.17**	**0.867**	**-4.132337**	**4.898643**
stky_pr#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**.3155159**	**.4580107**	**0.69**	**0.492**	**-.5870891**	**1.218121**
_cons	**-.170184**	**.3734655**	**-0.46**	**0.649**	**-.9061752**	**.5658073**

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obtaining LAD starting values ... done
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computing standard errors ... done
```

M regression (95% efficiency)

	Number of obs	=	228
	Wald chi2(**5**)	=	0.36
	Prob > chi2	=	0.9963
	Pseudo R2	=	0.0539
	Biweight k	=	4.685
	Scale	=	.5209551

IScurve60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	0	(empty)				
1	-.176814	.3455596	-0.51	0.609	-.857811	.5041829
rule_g						
0	0	(empty)				
1	-.7442194	1.840643	-0.40	0.686	-4.371589	2.88315
rule_itr						
0	0	(empty)				
1	-.6221887	.4206585	-1.48	0.141	-1.451183	.206806
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.2463308	1.844018	0.13	0.894	-3.387689	3.880351
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.2861135	.4315765	0.66	0.508	-.5643975	1.136625
_cons	-.1986101	.3395321	-0.58	0.559	-.8677285	.4705082

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