



```
name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> mod_0th.smcl
log type: smcl
opened on: 23 Jul 2024, 10:16:23
*****
Outcomes of bi-directional stepwise regressions
with IScurve across different horizons with rule fixed effects
Independent Variable set: mod_0th
*****
```

Dependent Variable: IScurve20

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 = **228**
 Wald chi2(3) = **26.88**
 Prob > chi2 = **0.0000**
 Pseudo R2 = **0.0670**
 Biweight k = **4.685**
 Scale = **.48760502**

IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_itr	-.3352944	.0815261	-4.11	0.000	-.4959505	-.1746382
rule_g	-.4629003	.1051358	-4.40	0.000	-.670082	-.2557186
rule_tr	0	(omitted)				
other_channel	-.2277406	.0757197	-3.01	0.003	-.3769546	-.0785265
_cons	-.2370079	.0542959	-4.37	0.000	-.344004	-.1300119

 Dependent Variable: IScurve40

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 = 228
 Wald chi2(3) = 25.71
 Prob > chi2 = 0.0000
 Pseudo R2 = 0.0685
 Biweight k = 4.685
 Scale = .52694388

IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_itr	-.3678907	.0937497	-3.92	0.000	-.5526349	-.1831465
rule_g	-.4921641	.1115956	-4.41	0.000	-.7120757	-.2722526
rule_tr	0	(omitted)				
other_channel	-.2766645	.0853816	-3.24	0.001	-.4449185	-.1084105
_cons	-.2285366	.0607517	-3.76	0.000	-.3482546	-.1088187

 Dependent Variable: IScurve60

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	=	228
	Wald chi2(3)	=	26.64
	Prob > chi2	=	0.0000
	Pseudo R2	=	0.0713
	Biweight k	=	4.685
	Scale	=	.5344205

IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
rule_itr	-.3711547	.0970931	-3.82	0.000	-.5624874	-.1798221
rule_g	-.5175041	.1120797	-4.62	0.000	-.7383696	-.2966387
rule_tr	0	(omitted)				
other_channel	-.2890098	.0882706	-3.27	0.001	-.4629569	-.1150628
_cons	-.2274115	.0611418	-3.72	0.000	-.3478983	-.1069248

```
      name: <unnamed>
      log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> mod_0th.smcl
  log type: smcl
closed on: 23 Jul 2024, 10:16:23
```
