Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> mod_All.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:24
```

Outcomes of bi-directional stepwise regressions
with IScurve across different horizons with rule fixed effects
Independent Variable set: mod_All

****
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(**6**)	**42.82**
Prob > chi2	**0.0000**
Pseudo R2	**0.1048**
Biweight k	**4.685**
Scale	**.59726247**

IScurve20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_itr	**-.3770306**	**.0867383**	**-4.35**	**0.000**	**-.5479707**	**-.2060905**
rule_g	**-.5849917**	**.1341519**	**-4.36**	**0.000**	**-.8493724**	**-.320611**
rule_tr	**0**	(omitted)				
wlth	**-.2455535**	**.1107353**	**-2.22**	**0.028**	**-.4637859**	**-.0273212**
ntwrth	**-.5660715**	**.1375243**	**-4.12**	**0.000**	**-.8370983**	**-.2950447**
stky_wg	**.2253946**	**.1000827**	**2.25**	**0.025**	**.028156**	**.4226331**
stky_pr	**.3240667**	**.2062782**	**1.57**	**0.118**	**-.0824573**	**.7305907**
_cons	**-.6537244**	**.2216752**	**-2.95**	**0.004**	**-1.090592**	**-.2168567**

```
*******************************************************************************
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(6)      =      47.65
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1101
                                                Biweight k        =      4.685
                                                Scale             =    .612612
```

IScurve40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_itr	-.424357	.0957489	-4.43	0.000	-.6130547	-.2356594
rule_g	-.600894	.1317443	-4.56	0.000	-.86053	-.341258
rule_tr	0	(omitted)				
wlth	-.2284183	.1153583	-1.98	0.049	-.4557614	-.0010753
ntwrth	-.6290165	.1474202	-4.27	0.000	-.9195458	-.3384873
stky_wg	.2471228	.1101865	2.24	0.026	.0299721	.4642735
learning	.3864602	.1575444	2.45	0.015	.0759785	.6969418
_cons	-.3714926	.0996907	-3.73	0.000	-.5679586	-.1750266

```
*******************************************************************************
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(6)      =      50.99
                                                Prob > chi2       =     0.0000
                                                Pseudo R2         =     0.1173
                                                Biweight k        =      4.685
                                                Scale             =  .61934395
```

IScurve60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_itr	-.4372995	.1026221	-4.26	0.000	-.6395426	-.2350564
rule_g	-.6085446	.1296649	-4.69	0.000	-.8640825	-.3530068
rule_tr	0	(omitted)				
wlth	-.2344725	.1185171	-1.98	0.049	-.4680408	-.0009043
ntwrth	-.6833702	.1569518	-4.35	0.000	-.992684	-.3740564
stky_wg	.283899	.1179313	2.41	0.017	.0514852	.5163129
learning	.4502347	.1782638	2.53	0.012	.0989202	.8015493
_cons	-.3979553	.1038992	-3.83	0.000	-.6027153	-.1931954

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> mod_All.smcl
  log type:  smcl
 closed on:  23 Jul 2024, 10:16:24
```