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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_stky_pr.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:46
*****
Interaction effects of stky_pr and rules on Billsacrat at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr#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      =          228
Wald chi2(5)                                =          1.64
Prob > chi2                                  =         0.8962
Pseudo R2                                    =         0.0671
Biweight k                                   =          4.685
Scale                                         =     .39448171

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Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0	(empty)				
1	-.1871855	.1590433	-1.18	0.240	-.5006134	.1262424
rule_tr						
0	0	(empty)				
1	-.2793496	.2555342	-1.09	0.275	-.7829328	.2242336
rule_itr						
0	0	(empty)				
1	-.0189864	.2225841	-0.09	0.932	-.4576344	.4196617
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.0600676	.2625886	-0.23	0.819	-.5775529	.4574178
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.1930655	.2320985	-0.83	0.406	-.6504636	.2643327
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	.7083511	.1532286	4.62	0.000	.4063825	1.01032

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note: **1.stky\_pr#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	=	228
	Wald chi2(5)	=	3.22
	Prob > chi2	=	0.6658
	Pseudo R2	=	0.0622
	Biweight k	=	4.685
	Scale	=	.43098043

Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	-.8511681	1.216993	-0.70	0.485	-3.249505	1.547168
rule_tr						
0	0 (empty)					
1	-1.06141	1.222169	-0.87	0.386	-3.469947	1.347127
rule_itr						
0	0 (empty)					
1	-.1799891	1.500624	-0.12	0.905	-3.137279	2.777301
rule_g						
0	0 (empty)					
1	0 (empty)					
stky_pr#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.7170624	1.223886	0.59	0.559	-1.694859	3.128984
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.025078	1.502362	-0.02	0.987	-2.985794	2.935638
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	1.348252	1.216229	1.11	0.269	-1.04858	3.745084

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 Interaction effects of stky\_pr and rules on Billsacrat at various horizons  
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note: **1.rule\_g** omitted because of collinearity.

note: **1.stky\_pr#1.rule\_g** omitted because of collinearity.

obtaining LAD starting values ... done

iterating RLS ..... done

> ..... done

fitting empty model ... done

computing standard errors ... done

M regression (95% efficiency)	Number of obs	=	228
	Wald chi2(5)	=	4.25
	Prob > chi2	=	0.5137
	Pseudo R2	=	0.0443
	Biweight k	=	4.685
	Scale	=	.42101919

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	-.1436231	.4369711	-0.33	0.743	-1.004765	.7175192
rule_tr						
0	0 (empty)					
1	-.3611405	.445668	-0.81	0.419	-1.239422	.5171406
rule_itr						
0	0 (empty)					
1	.0165628	.8061961	0.02	0.984	-1.572214	1.605339
rule_g						
0	0 (empty)					
1	0 (empty)					
stky_pr#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0176029	.4505942	0.04	0.969	-.8703865	.9055923
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2177048	.8098546	-0.27	0.788	-1.813691	1.378282
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.6335659	.4347252	1.46	0.146	-.2231503	1.490282

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  log type: smcl
closed on: 18 Jul 2024, 15:09:47
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