STaTa®
Statistics/Data analysis

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     name: **\<unnamed\>**
      log: **/msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio**
> _stky_pr.smcl
  log type: **smcl**
 opened on: **18 Jul 2024, 15:09:46**
****
Interaction effects of stky_pr and rules on sacratio 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   =   **203**
                                               Wald chi2(**5**)   =   **8.14**
                                               Prob > chi2   =   **0.1489**
                                               Pseudo R2   =   **0.0827**
                                               Biweight k   =   **4.685**
                                               Scale   =   **4.3777915**

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sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	**0**	(empty)				
1	**-4.628775**	**1.752525**	**-2.64**	**0.009**	**-8.084894**	**-1.172657**
rule_tr						
0	**0**	(empty)				
1	**-.9526932**	**2.99908**	**-0.32**	**0.751**	**-6.867116**	**4.96173**
rule_itr						
0	**0**	(empty)				
1	**-.5413563**	**2.62707**	**-0.21**	**0.837**	**-5.722145**	**4.639433**
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	**-1.927309**	**3.116438**	**-0.62**	**0.537**	**-8.07317**	**4.218553**
stky_pr#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**-.7718219**	**2.78102**	**-0.28**	**0.782**	**-6.256213**	**4.712569**
stky_pr#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**0**	(empty)				
_cons	**10.11942**	**1.585762**	**6.38**	**0.000**	**6.992169**	**13.24666**

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obtaining LAD starting values ... done
iterating RLS .................. done
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M regression (95% efficiency)

Number of obs	= 203
Wald chi2(5)	= 3.59
Prob > chi2	= 0.6091
Pseudo R2	= 0.0394
Biweight k	= 4.685
Scale	= 6.1813985

sacratio40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	0	(empty)				
1	-3.857328	2.146255	-1.80	0.074	-8.089912	.3752558
rule_tr						
0	0	(empty)				
1	-1.131806	3.100728	-0.37	0.715	-7.246687	4.983075
rule_itr						
0	0	(empty)				
1	-.6393194	2.847313	-0.22	0.823	-6.254445	4.975807
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	-2.269197	3.369229	-0.67	0.501	-8.913583	4.37519
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-1.041399	3.166371	-0.33	0.743	-7.285734	5.202935
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	10.40312	1.815204	5.73	0.000	6.823395	13.98285

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M regression (95% efficiency)

Number of obs	= 203
Wald chi2(**5**)	= 2.24
Prob > chi2	= 0.8143
Pseudo R2	= 0.0208
Biweight k	= 4.685
Scale	= 7.6874055

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	0	(empty)				
1	-3.38009	2.329622	-1.45	0.148	-7.974289	1.214109
rule_tr						
0	0	(empty)				
1	-1.166879	3.111479	-0.38	0.708	-7.302961	4.969203
rule_itr						
0	0	(empty)				
1	-.6665184	2.883928	-0.23	0.817	-6.353852	5.020816
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	-2.121884	3.529659	-0.60	0.548	-9.08265	4.838882
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	-.8154693	3.37001	-0.24	0.809	-7.461396	5.830458
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	10.4851	1.872901	5.60	0.000	6.791595	14.17861

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