STaTa
Statistics/Data analysis

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      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _stky_pr_other.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:09:53
*****************************************************************************
Interaction effects of stky_pr_other and rules on sacratio at various horizons
*****************************************************************************
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_other#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)    =     11.85
                                           Prob > chi2     =    0.0369
                                           Pseudo R2       =    0.0362
                                           Biweight k      =     4.685
                                           Scale           = 4.5886126
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sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	0	(empty)				
1	-1.506846	1.81453	-0.83	0.407	-5.085244	2.071551
rule_tr						
0	0	(empty)				
1	-3.10535	.9111551	-3.41	0.001	-4.902219	-1.308 48
rule_itr						
0	0	(empty)				
1	-1.505762	.9683178	-1.56	0.122	-3.415362	.40383 71
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr_other#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	2.141665	2.450394	0.87	0.383	-2.690706	6.9740 37
stky_pr_other#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	1.694707	2.781804	0.61	0.543	-3.79123	7.1806 45
stky_pr_other#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	6.025512	.7885648	7.64	0.000	4.4704	7.5806 24

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```

M regression (95% efficiency)

Number of obs	=	203
Wald chi2(**5**)	=	6.90
Prob > chi2	=	0.2283
Pseudo R2	=	0.0211
Biweight k	=	4.685
Scale	=	6.4253503

__ sacratio40 > l]	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interva	
__ stky_pr_other						
0	0	(empty)				
1 > 87	.8304762	5.624213	0.15	0.883	-10.26092	11.921
rule_tr						
0	0	(empty)				
1 > 41	-3.344879	1.305543	-2.56	0.011	-5.919514	-.77024
rule_itr						
0	0	(empty)				
1 > 42	-1.61515	1.359931	-1.19	0.236	-4.297041	1.0667
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr_other#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1 > 75	-1.741309	5.896726	-0.30	0.768	-13.37012	9.88
stky_pr_other#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1 > 11	-2.556822	6.014278	-0.43	0.671	-14.41745	9.3038
stky_pr_other#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons > 59	6.934948	1.100165	6.30	0.000	4.765336	9.1045

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*******************************************************************************
```
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computing standard errors ... done

M regression (95% efficiency)

Number of obs	= 203
Wald chi2(**5**)	= 4.31
Prob > chi2	= 0.5058
Pseudo R2	= 0.0135
Biweight k	= 4.685
Scale	= 8.1578131

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr_other						
0	0	(empty)				
1	-3.26488	2.914113	-1.12	0.264	-9.011741	2.481 > 98
rule_tr						
0	0	(empty)				
1	-3.388189	1.659849	-2.04	0.043	-6.661542	-.11483 > 59
rule_itr						
0	0	(empty)				
1	-1.582923	1.720442	-0.92	0.359	-4.975771	1.8099 > 24
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr_other#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	1.694205	3.489266	0.49	0.628	-5.186902	8.5753 > 13
stky_pr_other#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.7349584	3.653756	0.20	0.841	-6.470538	7.9404 > 54
stky_pr_other#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	7.711342	1.351127	5.71	0.000	5.046813	10.375 > 87

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closed on:  18 Jul 2024, 15:09:54
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