Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> stky_pr_calvo.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:09:47
********************************************************************************
Interaction effects of stky_pr_calvo and rules on IScurve at various horizons
********************************************************************************
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_calvo#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)      =      19.26
                                                    Prob > chi2       =     0.0017
                                                    Pseudo R2         =     0.0555
                                                    Biweight k        =      4.685
                                                    Scale             =  .50752927

------------------------------------------------------------------------------------
--
                       |               Robust
            IScurve20  | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
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--
         stky_pr_calvo |
                    0  |          0  (empty)
                    1  |  -.2574957   .1665099    -1.55   0.123     -.585638    .07064
> 67
                       |
              rule_tr  |
                    0  |          0  (empty)
                    1  |   .3680555   .1270917     2.90   0.004     .1175949     .6185
> 16
                       |
             rule_itr  |
                    0  |          0  (empty)
                    1  |   .0500158   .1356958     0.37   0.713    -.2174009    .31743
> 26
                       |
               rule_g  |
                    0  |          0  (empty)
                    1  |          0  (empty)
                       |
 stky_pr_calvo#rule_tr |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |   .1531924   .1997851     0.77   0.444    -.2405257    .54691
> 05
                       |
stky_pr_calvo#rule_itr |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |   .1432793   .2060009     0.70   0.487    -.2626883    .54924
> 68
                       |
  stky_pr_calvo#rule_g |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |          0  (empty)
                       |
                _cons  |  -.6630354   .0998052    -6.64   0.000    -.8597223   -.46634
> 85
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*******************************************************************************
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*******************************************************************************
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_calvo#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)      =      21.98
                                                  Prob > chi2       =     0.0005
                                                  Pseudo R2         =     0.0560
                                                  Biweight k        =      4.685
                                                  Scale             =  .53627916

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  __
                       |                Robust
            IScurve40  | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
-----------------------+-------------------------------------------------------------
  __
        stky_pr_calvo  |
                    0  |          0  (empty)
                    1  |  -.2553603   .1691847    -1.51   0.133    -.5887738    .07805
> 31
                       |
              rule_tr  |
                    0  |          0  (empty)
                    1  |    .426549   .1378722     3.09   0.002     .1548431    .69825
> 48
                       |
             rule_itr  |
                    0  |          0  (empty)
                    1  |   .0669283   .1430306     0.47   0.640    -.2149431    .34879
> 97
                       |
               rule_g  |
                    0  |          0  (empty)
                    1  |          0  (empty)
                       |
 stky_pr_calvo#rule_tr |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |   .0989778   .2089042     0.47   0.636    -.3127112    .51066
> 69
                       |
stky_pr_calvo#rule_itr |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |   .1035719   .2160848     0.48   0.632    -.3222681    .52941
> 19
                       |
  stky_pr_calvo#rule_g |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |          0  (empty)
                       |
                _cons  |  -.6974621   .1078771    -6.47   0.000    -.9100562   -.48486
> 79
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```

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Interaction effects of stky_pr_calvo and rules on IScurve at various horizons
********************************************************************************
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_calvo#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)      =      24.36
                                                    Prob > chi2       =     0.0002
                                                    Pseudo R2         =     0.0574
                                                    Biweight k        =      4.685
                                                    Scale             =  .54629668

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  __
                       |               Robust
            IScurve60  | Coefficient  std. err.      t    P>|t|     [95% conf. interva
> l]
-----------------------+--------------------------------------------------------
  __
        stky_pr_calvo  |
                    0  |          0  (empty)
                    1  |  -.2564463   .1705638    -1.50   0.134    -.5925776    .07968
> 51
                       |
              rule_tr  |
                    0  |          0  (empty)
                    1  |   .4473163   .1421927     3.15   0.002     .1670961    .72753
> 66
                       |
             rule_itr  |
                    0  |          0  (empty)
                    1  |   .0856239   .1486826     0.58   0.565     -.207386    .37863
> 38
                       |
               rule_g  |
                    0  |          0  (empty)
                    1  |          0  (empty)
                       |
 stky_pr_calvo#rule_tr |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |    .103375   .2109481     0.49   0.625     -.312342     .5190
> 92
                       |
stky_pr_calvo#rule_itr |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |   .0994811   .2214125     0.45   0.654    -.3368581    .53582
> 03
                       |
  stky_pr_calvo#rule_g |
                  0 0  |          0  (empty)
                  0 1  |          0  (empty)
                  1 0  |          0  (empty)
                  1 1  |          0  (empty)
                       |
                _cons  |  -.7248579   .1144076    -6.34   0.000    -.9503217    -.4993
> 94
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> stky_pr_calvo.smcl
  log type:  smcl
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