

name: <unnamed> log: /msu/scratch4/m1cmb07/Connor\_bob/mmb/output/stepwise\_regressions/infl\_per

> \_rr\_wlth.smcl log type: smcl opened on: 18 Jul 2024, 15:09:43 \*\*\*\*\*\*\*\*\*\*\*\*\*

Interaction effects of wlth and rules on infl\_per\_rr at various horizons

note: 1.rule\_g omitted because of collinearity.
note: 1.wlth#1.rule\_g omitted because of collinearity.
obtaining LAD starting values ... done

M regression (95% efficiency)

Number of obs 228 Wald chi2(**5**) 68.03 Prob > chì2´ 0.0000 Pseudo R2 = 0.1379 Biweight k 4.685 = .26163977 Scale

interval]	[95% conf.	P> t	t	Robust std. err.	Coefficient	infl_per_rr20
. 1252829	5148541	0.232	-1.20	(empty) . <b>162413</b>	0 1947856	wlth 0 1
. 5218432	. 302419	0.000	7.40	(empty) . <b>0556714</b>	0 .4121311	rule_tr 0 1
.3739105	.1145164	0.000	3.71	(empty) . <b>0658124</b>	0 . 2442134	rule_itr 0 1
				(empty) (empty)	0 0	rule_g 0 1
. 489716	1693982	0.339	0.96	(empty) (empty) (empty) .1672278	0 0 0 .1601589	wlth#rule_tr 0 0 0 1 1 0 1 1
. 4857111	2290224	0.480	0.71	(empty) (empty) (empty) .1813393	0 0 0 1283443	wlth#rule_itr 0 0 0 1 1 0 1 1
				(empty) (empty) (empty) (empty)	0 0 0	wlth#rule_g 0 0 0 1 1 0 1 1
3592168	5664568	0.000	-8.80	.0525801	4628368	_cons

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note: 1.rule\_g omitted because of collinearity.
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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) = 73.59 Prob > chi2 = 0.0000 Pseudo R2 = 0.1189 Biweight k = 4.685 Scale = .31228173

infl_per_rr40	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 1514072	(empty) . <b>1419365</b>	-1.07	0.287	4311224	.128308
rule_tr 0 1	0 . 4540582	(empty) . <b>0601432</b>	7.55	0.000	. 3355336	. 5725829
rule_itr 0 1	0 .2704311	(empty) . <b>0723528</b>	3.74	0.000	.1278448	. 4130173
rule_g 0 1	0 0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 . 1501798	(empty) (empty) (empty) . <b>1511237</b>	0.99	0.321	1476408	. 4480004
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1399454	(empty) (empty) (empty) .1853091	0.76	0.451	2252446	. 5051353
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	5061868	. 0555678	-9.11	0.000	6156947	3966789

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note: 1.rule\_g omitted because of collinearity.
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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) = 66.68 Prob > chi2 = 0.0000 Pseudo R2 = 0.1121 Biweight k = 4.685 Scale = .32259097

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infl_per_rr60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
wlth 0 1	0 1306403	(empty) . <b>1435879</b>	-0.91	0.364	41361	. 1523294
rule_tr 0 1	0 . 470082	(empty) .0665692	7.06	0.000	. 3388937	.6012703
rule_itr 0 1	0 .2710384	(empty) . <b>0786714</b>	3.45	0.001	.116	. 4260767
rule_g 0 1	0 0	(empty) (empty)				
wlth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 .1422923	(empty) (empty) (empty) .1539162	0.92	0.356	1610315	. 4456161
wlth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 1556446	(empty) (empty) (empty) .2007824	0.78	0.439	2400387	. 551328
wlth#rule_g 0 0 0 1 1 0 1 1	0 0 0 0	(empty) (empty) (empty) (empty)				
_cons	5261869	.0620411	-8.48	0.000	6484518	403922

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