

<unnamed> name: /msu/scratch4/m1cmb07/Connor\_bob/mmb/output/stepwise\_regressions/IScurve\_ log: > other\_channel.smcl log type: smcl opened on: 18 Jul 2024, 15:09:34 Interaction effects of other\_channel and rules on IScurve at various horizons note: 1.rule\_g omitted because of collinearity. note: 1.other\_channel#1.rule\_g omitted because of collinearity. obtaining LAD starting values ... done computing standard errors ... done Number of obs M regression (95% efficiency) 228 Wald chi2(5) = 37.38 Prob > chi2 = 0.0000 Pseudo R2 = 0.0675 Biweight k 4.685 Scale .54084972 Robust Coefficient std. err. IScurve20 t P>|t| [95% conf. interva > 1] other\_channel 0 (empty) 0 -.0484869 .1956855 -0.25 0.805 -.4341257 .33715 1 > 19 rule tr 0 (empty) 0 1 .6277129 .1322396 4.75 0.000 .3671073 .88831 > 85 rule\_itr 0 (empty) 0 1 .2678637 .1358001 1.97 0.050 .0002414 .5354 > 86 rule\_g 0 0 (empty) 0 (empty) other\_channel#rule\_tr 0 (empty) 0 0 0 1 0 (empty) 1 0 0 (emptý) 0.208 -.2826522 .2239704 1 1 -1.26 -.7240323 .15872 > 79 other\_channel#rule\_itr 0 0 0 (empty) 0 0 1 (empty) 1 0 0 (empty) 1 1 -.2596979 .2358852 0.272 - .7245586 -1.10 .20516 > 28 other\_channel#rule\_g 0 0 0 (empty) 0 (empty) 0 1 1 0 0 (empty) 1 1 0 (empty) \_cons 0.000 -1.071096 -.8258777 .1244316 -6.64 - . 58065 > 93

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Interaction effects of other_channel and rules on IScurve at various horizons
note: 1.rule_g omitted because of collinearity.
note: 1.other\_channel \# 1.rule\_g omitted because of collinearity.
obtaining LAD starting values ... done iterating RLS ..... done
fitting empty model ... done computing standard
computing standard errors ... done
M regression (95% efficiency)
                                                  Number of obs
                                                                               228
                                                                             40.84
                                                  Wald chi2(5)
                                                  Prob > chi2
                                                                            0.0000
                                                  Pseudo R2
                                                                     =
                                                                            0.0707
                                                  Biweight k
                                                                     =
                                                                             4.685
                                                  Scale
                                                                         .62504818
                                         Robust
                          Coefficient std. err.
             IScurve40
                                                        t
                                                             P>|t|
                                                                        [95% conf. interva
> 1]
         other_channel
                     0
                                    0
                                       (empty)
                     1
                           -.0909018
                                        .2046543
                                                     -0.44
                                                             0.657
                                                                       - . 4942155
                                                                                     .31241
> 19
                rule_tr
                                    0
                                       (empty)
                     0
                     1
                             .6893221
                                        .1421708
                                                      4.85
                                                             0.000
                                                                         .409145
                                                                                     .96949
> 92
               rule_itr
                                    0
                                       (empty)
                     0
                     1
                             .2863809
                                        .1461981
                                                      1.96
                                                             0.051
                                                                       -.0017328
                                                                                     .57449
> 45
                 rule_g
                     0
                                    0
                                       (empty)
                                    0
                                       (empty)
 other_channel#rule_tr
                   0 0
                                    0
                                       (empty)
                   0 1
                                       (empty)
                                    0
                   1 0
                                    0
                                       (empty
                   1 1
                           -.3089851
                                        .2387103
                                                     -1.29
                                                             0.197
                                                                       -.7794132
                                                                                      .1614
> 43
other_channel#rule_itr
                   0 0
                                    0
                                       (empty)
                   0 1
                                    0
                                       (emptý)
                   1 0
                                    0
                                       (empty)
                   1 1
                           -.2970314
                                        .2574119
                                                     -1.15
                                                             0.250
                                                                        -.804315
                                                                                     .21025
> 22
  other_channel#rule_g
                   0 0
                                    0
                                       (empty)
                   0 1
                                    0
                                       (empty)
                   1 0
                                    0
                                        (empty)
                   1 1
                                    0
                                       (empty)
                  _cons
                           - . 8774057
                                        .1318145
                                                     -6.66
                                                             0.000
                                                                       -1.137173
                                                                                     -.6176
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\* Interaction effects of other\_channel and rules on IScurve at various horizons note: 1.rule\_g omitted because of collinearity. note: 1.other\_channel#1.rule\_g omitted because of collinearity. obtaining LAD starting values ... done iterating RLS ... fitting empty model ... done computing standard errors ... done M regression (95% efficiency) Number of obs 228 Wald chi2(5) 44.52 Prob > chi2 0.0000 Pseudo R2 = 0.0717 Biweight k = 4.685 Scale .62962329 Robust Coefficient std. err. IScurve60 t P>|t| [95% conf. interva > 1] other\_channel 0 0 (empty) 1 -.1199377 .1988421 -0.60 0.547 -.5117973 .27192 > 19 rule\_tr (empty) 0 0 1 .6871556 .1384451 4.96 0.000 .4143208 .95999 > 05 rule\_itr 0 (empty) 0 .2799669 .1449527 1 1.93 0.055 -.0056925 . 56562 > 64 rule\_g 0 0 (empty) 0 (empty) other\_channel#rule\_tr 0 0 0 (empty) 0 1 (empty) 0 1 0 0 (empty) 1 1 -.288255 . 238454 -1.21 0.228 -.7581781 .18166 > 81 other\_channel#rule\_itr 0 0 0 (empty) 0 1 0 (emptý) 1 0 0 (empty 1 1 -.2834436 .2601822 -1.09 0.277 -.7961865 .22929 > 93 other\_channel#rule\_g 0 0 0 (empty) 0 1 0 (empty) 1 0 0 (empty) 1 1 0 (empty) \_cons -.8806841 .1283439 -6.86 0.000 -1.133612 -.62775 name:

log: /msu/scratch4/m1cmb07/Connor\_bob/mmb/output/stepwise\_regressions/IScurve\_ > other\_channel.smcl log type: smcl closed on: 18 Jul 2024, 15:09:34

smcl 18 Jul 2024, 15:09:34