Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _nonmod_All.smcl
  log type:  smcl
 opened on:  23 Jul 2024, 10:16:29
********************************************************************************
Outcomes of bi-directional stepwise regressions
with sacratio across different horizons with rule fixed effects
Independent Variable set: nonmod_All
********************************************************************************
```

****
Dependent Variable: sacratio20
****

note: **rule_tr** 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(**3**)	= **13.21**
Prob > chi2	= **0.0042**
Pseudo R2	= **0.0500**
Biweight k	= **4.685**
Scale	= **4.2209807**

sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**2.846762**	**.8369225**	**3.40**	**0.001**	**1.196387**	**4.497137**
rule_itr	**1.546926**	**.6718182**	**2.30**	**0.022**	**.2221298**	**2.871722**
rule_tr	**0**	(omitted)				
vint_late	**-1.596432**	**.6990587**	**-2.28**	**0.023**	**-2.974946**	**-.2179189**
_cons	**4.027538**	**.693017**	**5.81**	**0.000**	**2.660938**	**5.394137**

```
*******************************************************************************
Dependent Variable: sacratio40
*******************************************************************************

note: rule_tr 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(4)      =      15.34
                                                Prob > chi2       =     0.0040
                                                Pseudo R2         =     0.0406
                                                Biweight k        =      4.685
                                                Scale             =  6.0805063
```

sacratio40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**3.265462**	**1.20173**	**2.72**	**0.007**	**.8956282**	**5.635295**
rule_itr	**1.648227**	**.9695035**	**1.70**	**0.091**	**-.2636512**	**3.560105**
rule_tr	**0**	(omitted)				
ln_neq	**-1.878352**	**.7167067**	**-2.62**	**0.009**	**-3.29171**	**-.4649937**
cb_authors_ext	**1.94842**	**1.146945**	**1.70**	**0.091**	**-.3133751**	**4.210216**
_cons	**7.373359**	**2.137732**	**3.45**	**0.001**	**3.157715**	**11.589**

```
*******************************************************************************
Dependent Variable: sacratio60
*******************************************************************************

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(**3**)	= **9.34**
Prob > chi2	= **0.0251**
Pseudo R2	= **0.0225**
Biweight k	= **4.685**
Scale	= **7.8134555**

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
rule_g	**2.357401**	**1.392792**	**1.69**	**0.092**	**-.389124**	**5.103926**
cb_authors_ext	**2.308757**	**1.393565**	**1.66**	**0.099**	**-.4392932**	**5.056807**
ln_neq	**-1.887407**	**.8046787**	**-2.35**	**0.020**	**-3.474199**	**-.3006156**
_cons	**8.634997**	**2.328402**	**3.71**	**0.000**	**4.04349**	**13.2265**

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