STATA
Statistics/Data analysis

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```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/interactions_with_rules/sacratio_stky_pr
> .smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:59:58
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Interaction effects of stky_pr and rules on sacratio at various horizons
```
***************************************************************************
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)    =      26.69
                                               Prob > chi2     =     0.0001
                                               Pseudo R2       =     0.0827
                                               Biweight k      =      4.685
                                               Scale           =  4.3777915
```

sacratio20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	0	(empty)				
1	-6.556084	2.576982	-2.54	0.012	-11.6381	-1.474071
rule_g						
0	0	(empty)				
1	.9526932	2.99908	0.32	0.751	-4.96173	6.867116
rule_itr						
0	0	(empty)				
1	.4113369	3.296467	0.12	0.901	-6.089556	6.91223
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	1.927309	3.116438	0.62	0.537	-4.218553	8.07317
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	1.155487	3.362077	0.34	0.731	-5.474796	7.785769
_cons	9.166724	2.545553	3.60	0.000	4.146692	14.18676

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M regression (95% efficiency)                 Number of obs    =        203
                                              Wald chi2(5)     =      18.35
                                              Prob > chi2      =     0.0025
                                              Pseudo R2        =     0.0394
                                              Biweight k       =      4.685
                                              Scale            =  6.1813985
```

sacratio40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	0	(empty)				
1	-6.126525	2.597171	-2.36	0.019	-11.24835	-1.004698
rule_g						
0	0	(empty)				
1	1.131806	3.100728	0.37	0.715	-4.983075	7.246687
rule_itr						
0	0	(empty)				
1	.4924867	3.336431	0.15	0.883	-6.087219	7.072193
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	2.269197	3.369229	0.67	0.501	-4.37519	8.913583
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	1.227797	3.487807	0.35	0.725	-5.650433	8.106028
_cons	9.271315	2.513871	3.69	0.000	4.313762	14.22887

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M regression (95% efficiency)

Number of obs	=	**203**
Wald chi2(**5**)	=	**12.75**
Prob > chi2	=	**0.0259**
Pseudo R2	=	**0.0208**
Biweight k	=	**4.685**
Scale	=	**7.6874055**

sacratio60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
stky_pr						
0	**0**	(empty)				
1	**-5.501974**	**2.65167**	**-2.07**	**0.039**	**-10.73128**	**-.2726722**
rule_g						
0	**0**	(empty)				
1	**1.166879**	**3.111479**	**0.38**	**0.708**	**-4.969203**	**7.302961**
rule_itr						
0	**0**	(empty)				
1	**.5003604**	**3.314034**	**0.15**	**0.880**	**-6.035177**	**7.035898**
stky_pr#rule_g						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**2.121884**	**3.529659**	**0.60**	**0.548**	**-4.838882**	**9.08265**
stky_pr#rule_itr						
0 0	**0**	(empty)				
0 1	**0**	(empty)				
1 0	**0**	(empty)				
1 1	**1.306415**	**3.600164**	**0.36**	**0.717**	**-5.793394**	**8.406223**
_cons	**9.318225**	**2.484661**	**3.75**	**0.000**	**4.418277**	**14.21817**

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