



```
      name: <unnamed>
      log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> nonmod_All.smcl
      log type: smcl
      opened on: 23 Jul 2024, 10:16:25
*****
Outcomes of bi-directional stepwise regressions
with IScurve across different horizons with rule fixed effects
Independent Variable set: nonmod_All
*****
```

Dependent Variable: IScurve20

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 = **228**
 Wald chi2(3) = **25.78**
 Prob > chi2 = **0.0000**
 Pseudo R2 = **0.0653**
 Biweight k = **4.685**
 Scale = **.48373305**

| IScurve20 | Coefficient | Robust std. err. | t | P> t | [95% conf. interval] | |
|----------------|------------------|---------------------|--------------|--------------|----------------------|------------------|
| rule_itr | -.3175236 | .0799717 | -3.97 | 0.000 | -.4751167 | -.1599304 |
| rule_g | -.4669037 | .1057252 | -4.42 | 0.000 | -.6752469 | -.2585605 |
| rule_tr | 0 | (omitted) | | | | |
| cb_authors_ext | -.2269031 | .0732568 | -3.10 | 0.002 | -.3712637 | -.0825425 |
| _cons | -.1966006 | .0677904 | -2.90 | 0.004 | -.330189 | -.0630121 |

 Dependent Variable: IScurve40

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 = 228
 Wald chi2(3) = 24.96
 Prob > chi2 = 0.0000
 Pseudo R2 = 0.0635
 Biweight k = 4.685
 Scale = .51595183

| IScurve40 | Coefficient | Robust std. err. | t | P> t | [95% conf. interval] | |
|----------------|-------------|---------------------|-------|-------|----------------------|-----------|
| rule_itr | -.3453432 | .0899645 | -3.84 | 0.000 | -.5226283 | -.1680581 |
| rule_g | -.4930043 | .1107848 | -4.45 | 0.000 | -.7113181 | -.2746905 |
| rule_tr | 0 | (omitted) | | | | |
| cb_authors_ext | -.2460107 | .0788623 | -3.12 | 0.002 | -.4014176 | -.0906037 |
| _cons | -.1937739 | .0747941 | -2.59 | 0.010 | -.341164 | -.0463837 |

 Dependent Variable: IScurve60

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 = 228
 Wald chi2(3) = 26.43
 Prob > chi2 = 0.0000
 Pseudo R2 = 0.0659
 Biweight k = 4.685
 Scale = .53452169

| IScurve60 | Coefficient | Robust std. err. | t | P> t | [95% conf. interval] | |
|----------------|-------------|---------------------|-------|-------|----------------------|-----------|
| rule_itr | -.3561886 | .0940715 | -3.79 | 0.000 | -.541567 | -.1708101 |
| rule_g | -.5275443 | .1127798 | -4.68 | 0.000 | -.7497893 | -.3052992 |
| rule_tr | 0 | (omitted) | | | | |
| cb_authors_ext | -.267221 | .0808235 | -3.31 | 0.001 | -.4264927 | -.1079493 |
| _cons | -.1840166 | .0773609 | -2.38 | 0.018 | -.3364648 | -.0315683 |

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      name: <unnamed>
      log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> nonmod_A11.smcl
      log type: smcl
closed on: 23 Jul 2024, 10:16:25
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