Statistics/Data analysis

```
      name:  <unnamed>
       log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/infl_per
> _rr_stky_pr.smcl
  log type:  smcl
 opened on:  18 Jul 2024, 15:09:45
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Interaction effects of stky_pr and rules on infl_per_rr at various horizons

```
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr#1.rule_g 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(5)	= 20.45
Prob > chi2	= 0.0010
Pseudo R2	= 0.1344
Biweight k	= 4.685
Scale	= .26697955

infl_per_rr20	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
stky_pr						
0	0	(empty)				
1	-.2516018	.1249978	-2.01	0.045	-.4979359	-.0052677
rule_tr						
0	0	(empty)				
1	.1475239	.1345274	1.10	0.274	-.1175901	.412638
rule_itr						
0	0	(empty)				
1	-.1979055	.6594945	-0.30	0.764	-1.497576	1.101765
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.3094289	.1456619	2.12	0.035	.0223719	.5964858
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.4799181	.662568	0.72	0.470	-.8258095	1.785646
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	-.2630826	.1131111	-2.33	0.021	-.4859916	-.0401737

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*******************************************************************************
Interaction effects of stky_pr and rules on infl_per_rr at various horizons
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note: 1.stky_pr#1.rule_g 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(5)      =      18.26
                                                Prob > chi2       =     0.0026
                                                Pseudo R2         =     0.1200
                                                Biweight k        =      4.685
                                                Scale             =  .29774961
```

infl_per_rr40	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
stky_pr						
0	0	(empty)				
1	-.2770438	.1240042	-2.23	0.026	-.5214199	-.0326678
rule_tr						
0	0	(empty)				
1	.1687787	.1470697	1.15	0.252	-.1210526	.4586101
rule_itr						
0	0	(empty)				
1	-2.069079	.1127754	-18.35	0.000	-2.291326	-1.846832
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.3229303	.1581618	2.04	0.042	.0112397	.634621
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	2.371392	.1331168	17.81	0.000	2.109058	2.633727
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	-.2671281	.111426	-2.40	0.017	-.4867161	-.0475401

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Interaction effects of stky_pr and rules on infl_per_rr at various horizons
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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)      =      12.69
                                                Prob > chi2       =     0.0265
                                                Pseudo R2         =     0.1134
                                                Biweight k        =      4.685
                                                Scale             =  .31625768
```

infl_per_rr60	Coefficient	Robust std. err.	t	P>|t|	[95% conf.	interval]
stky_pr						
0	0	(empty)				
1	-.2982515	.125343	-2.38	0.018	-.5452659	-.0512371
rule_tr						
0	0	(empty)				
1	.2326103	.1999824	1.16	0.246	-.1614965	.626717
rule_itr						
0	0	(empty)				
1	.0782034	.1276471	0.61	0.541	-.1733517	.3297585
rule_g						
0	0	(empty)				
1	0	(empty)				
stky_pr#rule_tr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.2795426	.2098347	1.33	0.184	-.1339803	.6930654
stky_pr#rule_itr						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	.2354158	.1493879	1.58	0.116	-.058984	.5298157
stky_pr#rule_g						
0 0	0	(empty)				
0 1	0	(empty)				
1 0	0	(empty)				
1 1	0	(empty)				
_cons	-.2677912	.1102788	-2.43	0.016	-.4851183	-.050464

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