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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _stky_pr_rottemberg.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:51
*****
Interaction effects of stky_pr_rottemberg and rules on sacratio at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_rottemberg#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   =      203
Wald chi2(5)                                =      14.40
Prob > chi2                                  =      0.0132
Pseudo R2                                    =      0.0824
Biweight k                                   =      4.685
Scale                                         =     4.3045958

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	sacratio20	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> eval]						
stky_pr_rottemberg						
0		0 (empty)				
1		-4.33621	1.339794	-3.24	0.001	-6.97839 -1.
> .69403						
rule_tr						
0		0 (empty)				
1		-3.204067	.9482405	-3.38	0.001	-5.074073 -1.
> 334062						
rule_itr						
0		0 (empty)				
1		-1.533066	1.007007	-1.52	0.130	-3.518964 .4
> 528321						
rule_g						
0		0 (empty)				
1		0 (empty)				
stky_pr_rottemberg#rule_tr						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		1.434105	1.532653	0.94	0.351	-1.588409 4.
> 456619						
stky_pr_rottemberg#rule_itr						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		.8691716	1.661276	0.52	0.601	-2.406997 4
> .14534						
stky_pr_rottemberg#rule_g						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		0 (empty)				
_cons		6.586988	.8139257	8.09	0.000	4.981862 8.
> 192114						

 Interaction effects of stky_pr_rottemberg and rules on sacratio at various horizons

note: **1.rule_g** omitted because of collinearity.

note: **1.stky_pr_rottemberg#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 = 203
 Wald chi2(5) = 11.15
 Prob > chi2 = 0.0486
 Pseudo R2 = 0.0575
 Biweight k = 4.685
 Scale = 6.1732354

	sacratio40	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> erval]						
	stky_pr_rottemberg					
	0	0 (empty)				
> 234485	1	-5.984465	1.901536	-3.15	0.002	-9.734445 -2.
	rule_tr					
	0	0 (empty)				
> 002854	1	-3.826835	1.431982	-2.67	0.008	-6.650816 -1.
	rule_itr					
	0	0 (empty)				
> 898669	1	-2.043397	1.487397	-1.37	0.171	-4.976661 .8
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_rottemberg#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 576405	1 1	2.072807	2.28368	0.91	0.365	-2.430791 6.
	stky_pr_rottemberg#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 115373	1 1	1.3746	2.403947	0.57	0.568	-3.366174 6.
	stky_pr_rottemberg#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> .43041	_cons	8.007059	1.228829	6.52	0.000	5.583711 10

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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 = 203
 Wald chi2(5) = 9.35
 Prob > chi2 = 0.0958
 Pseudo R2 = 0.0435
 Biweight k = 4.685
 Scale = 8.1036841

	sacratio60	Coefficient	Robust std. err.	t	P> t	[95% conf. int]
> erval]						
stky_pr_rotemberg						
0		0 (empty)				
1		-7.020155	2.365502	-2.97	0.003	-11.68511 -2.
> 355199						
rule_tr						
0		0 (empty)				
1		-3.687306	1.752637	-2.10	0.037	-7.143645 -.2
> 309663						
rule_itr						
0		0 (empty)				
1		-1.804349	1.811971	-1.00	0.321	-5.3777 1.
> 769001						
rule_g						
0		0 (empty)				
1		0 (empty)				
stky_pr_rotemberg#rule_tr						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		2.083598	2.973219	0.70	0.484	-3.779825 7.
> 947021						
stky_pr_rotemberg#rule_itr						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		1.238165	3.094583	0.40	0.690	-4.864598 7.
> 340928						
stky_pr_rotemberg#rule_g						
0 0		0 (empty)				
0 1		0 (empty)				
1 0		0 (empty)				
1 1		0 (empty)				
_cons		8.730356	1.428948	6.11	0.000	5.912357 11
> .54836						

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