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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_stky_pr_calvo.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:49
*****
Interaction effects of stky_pr_calvo and rules on Billsacrat at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr_calvo#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)                                =          12.06
Prob > chi2                                  =          0.0340
Pseudo R2                                    =          0.1091
Biweight k                                  =          4.685
Scale                                        =       .36026859

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	Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
> 1]							
	stky_pr_calvo						
	0	0 (empty)					
> 62	1	-.2483664	.0855553	-2.90	0.004	-.4169707	-.0797
	rule_tr						
	0	0 (empty)					
> 16	1	-.3649348	.1142195	-3.20	0.002	-.590028	-.13984
	rule_itr						
	0	0 (empty)					
> 12	1	-.1236457	.0977806	-1.26	0.207	-.3163427	.06905
	rule_g						
	0	0 (empty)					
	1	0 (empty)					
	stky_pr_calvo#rule_tr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 41	1 1	.03878	.1305288	0.30	0.767	-.2184541	.29601
	stky_pr_calvo#rule_itr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 63	1 1	-.1176421	.1192305	-0.99	0.325	-.3526104	.11732
	stky_pr_calvo#rule_g						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
	1 1	0 (empty)					
> 01	_cons	.7089172	.0735639	9.64	0.000	.5639443	.85389

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 note: **1.stky\_pr\_calvo#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)	=	11.48
	Prob > chi2	=	0.0426
	Pseudo R2	=	0.0903
	Biweight k	=	4.685
	Scale	=	.40443635

	Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]
> 1]						
	stky_pr_calvo					
	0	0 (empty)				
> 22	1	-.3018465	.104036	-2.90	0.004	-.5068709 -.0968
	rule_tr					
	0	0 (empty)				
> 83	1	-.4369901	.1376825	-3.17	0.002	-.708322 -.16565
	rule_itr					
	0	0 (empty)				
> 32	1	-.1042458	.129141	-0.81	0.420	-.3587449 .15025
	rule_g					
	0	0 (empty)				
	1	0 (empty)				
	stky_pr_calvo#rule_tr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 55	1 1	.1179768	.1529292	0.77	0.441	-.1834019 .41935
	stky_pr_calvo#rule_itr					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
> 09	1 1	-.1401077	.1497928	-0.94	0.351	-.4353055 .155
	stky_pr_calvo#rule_g					
	0 0	0 (empty)				
	0 1	0 (empty)				
	1 0	0 (empty)				
	1 1	0 (empty)				
> 82	_cons	.7296242	.094293	7.74	0.000	.5438003 .91544

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 note: **1.stky\_pr\_calvo#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)	=	11.66
	Prob > chi2	=	0.0397
	Pseudo R2	=	0.0824
	Biweight k	=	4.685
	Scale	=	.40115642

	Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
> 1]							
	stky_pr_calvo						
	0	0 (empty)					
> 38	1	-.265894	.0927232	-2.87	0.005	-.4486243	-.08316
	rule_tr						
	0	0 (empty)					
> 49	1	-.3964435	.1266015	-3.13	0.002	-.645938	-.1469
	rule_itr						
	0	0 (empty)					
> 03	1	-.0925929	.1148183	-0.81	0.421	-.3188662	.13368
	rule_g						
	0	0 (empty)					
	1	0 (empty)					
	stky_pr_calvo#rule_tr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 06	1 1	.0743971	.1444197	0.52	0.607	-.2102118	.3590
	stky_pr_calvo#rule_itr						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
> 59	1 1	-.152949	.1410194	-1.08	0.279	-.430857	.1249
	stky_pr_calvo#rule_g						
	0 0	0 (empty)					
	0 1	0 (empty)					
	1 0	0 (empty)					
	1 1	0 (empty)					
> 73	_cons	.6878968	.0805855	8.54	0.000	.5290863	.84670

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