

name: <unnamed>

log: /msu/scratch4/m1cmb07/Connor\_bob/mmb/output/stepwise\_regressions/infl\_per

> \_rr\_ntwrth.smcl log type: smcl opened on: 18 Jul 2024, 15:09:40

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Interaction effects of ntwrth and rules on infl\_per\_rr at various horizons

note: 1.rule\_g omitted because of collinearity.
note: 1.ntwrth#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**) 56.64 Prob > chì2´ 0.0000 Pseudo R2 = 0.1483 Biweight k 4.685 = .26924728 Scale

infl_per_rr20	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
ntwrth 0 1	0 .0418274	(empty) . <b>1187956</b>	0.35	0.725	192284	. 2759387
rule_tr 0 1	0 .4261993	(empty) .0634895	6.71	0.000	.30108	. 5513186
rule_itr 0 1	2196246	(empty) . <b>0719099</b>	3.05	0.003	.0779111	. 3613381
rule_g 0 1	0	(empty) (empty)				
ntwrth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 . 067337	(empty) (empty) (empty) . <b>1261248</b>	0.53	0.594	181218	. 315892
ntwrth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 . 1696232	(empty) (empty) (empty) .1427083	1.19	0.236	1116132	. 4508596
ntwrth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	5151802	.0609972	-8.45	0.000	6353878	3949725

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Interaction effects of ntwrth and rules on infl\_per\_rr at various horizons

computing standard errors ... done

M regression (95% efficiency)

Number of obs = 228 Wald chi2(5) = 63.21 Prob > chi2 = 0.0000 Pseudo R2 = 0.1404 Biweight k = 4.685 Scale = .29447599

		Robust				
infl_per_rr40	Coefficient	std. err.	t	P> t	[95% conf.	interval]
ntwrth 0 1	0 .0367771	(empty) . <b>1341571</b>	0.27	0.784	2276072	. 3011614
rule_tr 0 1	0 . 4514476	(empty) . <b>0612571</b>	7.37	0.000	.3307278	. 5721674
rule_itr 0 1	0 . 2278862	(empty) . <b>0715558</b>	3.18	0.002	.0868707	.3689017
rule_g 0 1	0 0	(empty) (empty)				
ntwrth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 . 0958007	(empty) (empty) (empty) .147372	0.65	0.516	1946265	. 3862279
ntwrth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 0 . 2872384	(empty) (empty) (empty) .1820076	1.58	0.116	0714453	. 6459222
ntwrth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	5370046	.0578229	-9.29	0.000	6509566	4230526

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Interaction effects of ntwrth and rules on infl\_per\_rr at various horizons

computing standard errors ... done

M regression (95% efficiency)

Number of obs = 58.80
Wald chi2(5) = 58.80
Proh > chi2 = 0.0000
= 0.1327
4 685 Prob > chi2 Pseudo R2 Biweight k = 4.685 = .31961638 Scale

infl_per_rr60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
ntwrth 0 1	. 0400108	(empty) . <b>1488001</b>	0.27	0.788	2532306	. 3332522
rule_tr 0 1	0 . 4787677	(empty) . <b>0670544</b>	7.14	0.000	.3466231	. 6109122
rule_itr 0 1	0 . 2403653	(empty) . <b>0787377</b>	3.05	0.003	.0851963	. 3955343
rule_g 0 1	0 0	(empty) (empty)				
ntwrth#rule_tr 0 0 0 1 1 0 1 1	0 0 0 . 0860409	(empty) (empty) (empty) .1617344	0.53	0.595	2326903	.4047721
ntwrth#rule_itr 0 0 0 1 1 0 1 1	0 0 0 3407925	(empty) (empty) (empty) .2188288	1.56	0.121	0904549	. 77204
ntwrth#rule_g 0 0 0 1 1 0 1 1	0 0 0	(empty) (empty) (empty) (empty)				
_cons	5616833	. 0629446	-8.92	0.000	6857286	4376379

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