STATA
Statistics/Data analysis

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     name:  <unnamed>
      log:  /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_mod_All.smcl
 log type:  smcl
opened on:  23 Jul 2024, 10:16:31
*************************************************************************
Outcomes of bi-directional stepwise regressions
with Billsacrat across different horizons with rule fixed effects
Independent Variable set: mod_All
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*******************************************************************************
Dependent Variable: Billsacrat20
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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(5)	=	139.29
Prob > chi2	=	0.0000
Pseudo R2	=	0.1787
Biweight k	=	4.685
Scale	=	.35068284

Billsacrat20	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
rule_g	.354038	.0506366	6.99	0.000	.2542482	.4538279
rule_itr	.1496568	.0549509	2.72	0.007	.0413647	.257949
rule_tr	0	(omitted)				
wg_ndx	-.1893137	.0416356	-4.55	0.000	-.2713653	-.1072622
learning	.7036347	.0837866	8.40	0.000	.5385158	.8687536
ntwrth	-.2513969	.0408772	-6.15	0.000	-.3319539	-.1708399
_cons	.3241622	.0433401	7.48	0.000	.2387515	.4095729

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********************************************************************************
Dependent Variable: Billsacrat40
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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(5)	= 58.33
Prob > chi2	= 0.0000
Pseudo R2	= 0.1553
Biweight k	= 4.685
Scale	= .45632366

Billsacrat40	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
rule_g	.3934407	.0639444	6.15	0.000	.267425	.5194564
rule_itr	.179296	.0719708	2.49	0.013	.0374626	.3211295
rule_tr	0	(omitted)				
wg_ndx	-.2487354	.0527101	-4.72	0.000	-.3526116	-.1448591
learning	1.683553	.670251	2.51	0.013	.362684	3.004421
ntwrth	-.3817752	.0526947	-7.25	0.000	-.4856211	-.2779293
_cons	.3651573	.0545074	6.70	0.000	.2577392	.4725755

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*****************************************************************************
Dependent Variable: Billsacrat60
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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(5)	=	683.76
Prob > chi2	=	0.0000
Pseudo R2	=	0.1348
Biweight k	=	4.685
Scale	=	.43873389

Billsacrat60	Coefficient	Robust std. err.	t	P>|t|	[95% conf. interval]	
rule_g	.3864312	.0580632	6.66	0.000	.2720055	.5008568
rule_itr	.1796468	.0684324	2.63	0.009	.0447867	.314507
rule_tr	0	(omitted)				
wg_ndx	-.185571	.0510318	-3.64	0.000	-.2861398	-.0850023
learning	4.027231	.1734453	23.22	0.000	3.685422	4.369041
ntwrth	-.343959	.0510226	-6.74	0.000	-.4445097	-.2434083
_cons	.3111364	.0490119	6.35	0.000	.2145483	.4077245

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