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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/Billsacr
> at_bnkcrdit.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:39
*****
Interaction effects of bnkcrdit and rules on Billsacrat at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.bnkcrdit#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)                          =      10.90
Prob > chi2                           =      0.0535
Pseudo R2                             =      0.0850
Biweight k                            =       4.685
Scale                                 =   .42150879

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Billsacrat20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
bnkcrdit						
0	0 (empty)					
1	-.1319134	.0811453	-1.63	0.105	-.2918271	.0280002
rule_tr						
0	0 (empty)					
1	-.290449	.0887071	-3.27	0.001	-.4652648	-.1156332
rule_itr						
0	0 (empty)					
1	-.1300988	.0957641	-1.36	0.176	-.3188219	.0586243
rule_g						
0	0 (empty)					
1	0 (empty)					
bnkcrdit#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1090669	.1150679	-0.95	0.344	-.3358319	.1176982
bnkcrdit#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1538416	.1218145	-1.26	0.208	-.3939023	.0862192
bnkcrdit#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.5999316	.0656502	9.14	0.000	.4705542	.729309

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 note: **1.bnkcrdit#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)	=	9.81
	Prob > chi2	=	0.0808
	Pseudo R2	=	0.0791
	Biweight k	=	4.685
	Scale	=	.46728368

Billsacrat40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
bnkcrdit						
0	0 (empty)					
1	-.1583999	.0899159	-1.76	0.080	-.3355978	.0187979
rule_tr						
0	0 (empty)					
1	-.3027705	.0973738	-3.11	0.002	-.4946658	-.1108752
rule_itr						
0	0 (empty)					
1	-.1104582	.1107069	-1.00	0.319	-.3286291	.1077127
rule_g						
0	0 (empty)					
1	0 (empty)					
bnkcrdit#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1244879	.1272315	-0.98	0.329	-.375224	.1262482
bnkcrdit#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1981215	.1401798	-1.41	0.159	-.4743749	.0781318
bnkcrdit#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.5966478	.0759135	7.86	0.000	.4470444	.7462512

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 note: **1.bnkcrdit#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)	=	9.24
	Prob > chi2	=	0.0999
	Pseudo R2	=	0.0742
	Biweight k	=	4.685
	Scale	=	.48353626

Billsacrat60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
bnkcrdit						
0	0 (empty)					
1	-.1461517	.0884291	-1.65	0.100	-.3204195	.0281161
rule_tr						
0	0 (empty)					
1	-.2867095	.0948023	-3.02	0.003	-.4735371	-.099882
rule_itr						
0	0 (empty)					
1	-.0970686	.1094786	-0.89	0.376	-.3128189	.1186817
rule_g						
0	0 (empty)					
1	0 (empty)					
bnkcrdit#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.1424234	.1271583	-1.12	0.264	-.3930152	.1081684
bnkcrdit#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2227818	.1439295	-1.55	0.123	-.5064247	.060861
bnkcrdit#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	.577727	.0723666	7.98	0.000	.4351137	.7203403

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