

name: <unnamed>

log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_

> bnkcrdit.smcl

log type: smcl opened on: 18 Jul 2024, 15:09:37

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Interaction effects of bnkcrdit and rules on IScurve 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

M regression (95% efficiency)

Number of obs 228 Wald chi2(**5**) = Prob > chi2 = 39.27 0.0000 = Pseudo R2 0.0788 Biweight k 4.685 = .59747644 Scale

IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
bnkcrdit 0 1	0 .0579471	(empty) . 2537546	0.23	0.820	442129	. 5580232
rule_tr 0 1	0 .6889821	(empty) . 1186754	5.81	0.000	. 4551077	. 9228565
rule_itr 0 1	0 .3039451	(empty) . 1247859	2.44	0.016	. 0580286	. 5498616
rule_g 0 1	0 0	(empty) (empty)				
bnkcrdit#rule_tr 0 0 0 1 1 0 1 1	0 0 0 5286054	(empty) (empty) (empty) .2913271	-1.81	0.071	-1.102726	. 0455151
bnkcrdit#rule_itr 0 0 0 1 1 0 1 1	0 0 0 4602377	(empty) (empty) (empty) . 3101054	-1.48	0.139	-1.071365	. 1508894
bnkcrdit#rule_g 0 0 0 1 1 0 1 1	0 0 0 0	(empty) (empty) (empty) (empty)				
_cons	9080665	.1111041	-8.17	0.000	-1.12702	6891127

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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) = 42.23 Prob > chi2 = 0.0000 Pseudo R2 = 0.0847 Biweight k = 4.685 Scale = .65158567

IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
bnkcrdit 0 1	0 . 0756938	(empty) .238726	0.32	0.751	3947653	. 5461529
rule_tr 0 1	0 . 7404059	(empty) . 1249605	5.93	0.000	. 4941453	. 9866664
rule_itr 0 1	0 .3184718	(empty) . 1321344	2.41	0.017	. 0580736	. 5788699
rule_g 0 1	0 0	(empty) (empty)				
bnkcrdit#rule_tr 0 0 0 1 1 0 1 1	0 0 0 6195388	(empty) (empty) (empty) .2874697	-2.16	0.032	-1.186057	0530202
bnkcrdit#rule_itr 0 0 0 1 1 0 1 1	0 0 0 5696821	(empty) (empty) (empty) .3212198	-1.77	0.078	-1.202712	. 0633481
bnkcrdit#rule_g 0 0 0 1 1 0 1 1	0 0 0 0	(empty) (empty) (empty) (empty)				
_cons	9562751	.1164528	-8.21	0.000	-1.185769	7267807

Interaction effects of bnkcrdit and rules on IScurve 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) = 45.37 Prob > chi2 = 0.0000 Pseudo R2 = 0.0864 Biweight k = 4.685 Scale = .64785634

IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf.	interval]
bnkcrdit 0 1	0 . 0485654	(empty) .2360126	0.21	0.837	4165464	. 5136773
rule_tr 0 1	0 . 7399383	(empty) .1207063	6.13	0.000	. 5020615	. 9778152
rule_itr 0 1	0 . 3125081	(empty) .1298722	2.41	0.017	. 0565681	. 5684481
rule_g 0 1	0	(empty) (empty)				
bnkcrdit#rule_tr 0 0 0 1 1 0 1 1	0 0 0 6196422	(empty) (empty) (empty) .2964905	-2.09	0.038	-1.203938	0353461
bnkcrdit#rule_itr 0 0 0 1 1 0 1 1	0 0 0 5754634	(empty) (empty) (empty) .3378756	-1.70	0.090	-1.241317	. 0903905
bnkcrdit#rule_g 0 0 0 1 1 0 1 1	0 0 0 0	(empty) (empty) (empty) (empty)				
_cons	960718	. 112218	-8.56	0.000	-1.181867	7395692

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