

<unnamed> name: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio log: _other_channel.smcl log type: smcl opened on: 18 Jul 2024, 15:09:35 Interaction effects of other_channel and rules on sacratio at various horizons note: 1.rule_g omitted because of collinearity. note: 1.other_channel#1.rule_g omitted because of collinearity. obtaining LAD starting values ... done iterating RLS done fitting empty model ... done computing standard errors ... done 203 Number of obs M regression (95% efficiency) Wald chi2(5) = 7.78 Prob > chi2 = 0.1688 Pseudo R2 = 0.0352 Biweight k 4.685 Scale 4.4854669 Robust Coefficient std. err. sacratio20 t P>|t| [95% conf. interva > 1] other_channel Θ (empty) 0 - . 237358 1.4486 -0.16 0.870 -3.094111 2.6193 > 95 rule tr 0 (empty) 0 1 -2.916951 1.179142 -2.47 0.014 -5.242312 -.59159 > 09 rule_itr 0 (empty) 0 1 -1.492941 1.208164 -1.24 0.218 -3.875535 .8896 > 53 rule_g 0 0 (empty) 0 (empty) other_channel#rule_tr 0 (empty) 0 0 0 1 0 (empty) 1 0 0 (empty) -.0002325 1.707605 3.36 1 1 -0.00 1.000 -3.367766 > 73 other_channel#rule_itr 0 0 0 (empty) 0 0 1 (empty) 1 0 0 (empty) 1 1 .2437056 1.802268 0.893 -3.31051 3.7979 0.14 > 21 other_channel#rule_g 0 (empty) 0 (empty) 0 1 1 0 0 (empty) 1 1 0 (empty) _cons 6.004514 6.41 0.000 4.158074 7.8509 .936291 > 54

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_cons

> 15

6.743507

1.263797

5.34

0.000

4.251198

9.2358

*********************** Interaction effects of other_channel and rules on sacratio at various horizons note: 1.rule_g omitted because of collinearity. note: $1.other_channel \# 1.rule_g$ omitted because of collinearity. obtaining LAD starting values ... done iterating RLS done fitting empty model ... done computing standard computing standard errors ... done M regression (95% efficiency) Number of obs 203 Wald chi2(5) 4.40 Prob > chi2 0.4931 Pseudo R2 = 0.0211 Biweight k = 4.685 Scale 6.5845537 Robust Coefficient std. err. sacratio40 t P>|t| [95% conf. interva > 1] other_channel 0 0 (empty) 1 .5550542 2.145214 0.26 0.796 -3.675478 4.7855 > 86 rule_tr 0 0 (empty) 1 -2.819209 1.626882 -1.73 0.085 -6.027549 .38913 > 08 rule_itr 0 (empty) 0 -1.520932 1.651419 1 -0.92 0.358 -4.777661 1.7357 > 96 rule_g 0 0 (empty) 0 (empty) other_channel#rule_tr 0 0 0 (empty) 0 1 (empty) 0 1 0 0 (empty) 1 1 -1.219012 2.539905 -0.48 0.632 -6.227904 3.7898 > 81 other_channel#rule_itr 0 0 0 (empty) 0 1 0 (emptý) 1 0 0 (empty 1 1 -.5490723 2.624264 -0.21 0.834 -5.724328 4.6261 > 83 other_channel#rule_g 0 0 0 (empty) 0 1 0 (empty) 1 0 0 (empty) 1 1 0 (empty)

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***********************
Interaction effects of other_channel and rules on sacratio at various horizons
note: 1.rule_g omitted because of collinearity.
note: 1.other\_channel \# 1.rule\_g omitted because of collinearity.
obtaining LAD starting values ... done iterating RLS ..... done
fitting empty model ... done computing standard
computing standard errors ... done
M regression (95% efficiency)
                                                  Number of obs
                                                                               203
                                                  Wald chi2(5)
                                                                              2.53
                                                  Prob > chi2
                                                                            0.7726
                                                  Pseudo R2
                                                                     =
                                                                            0.0115
                                                  Biweight k
                                                                     =
                                                                             4.685
                                                  Scale
                                                                          8.167213
                                         Robust
                          Coefficient std. err.
            sacratio60
                                                        t
                                                             P>|t|
                                                                        [95% conf. interva
> 1]
         other_channel
                     0
                                   0
                                       (empty)
                                        2.520389
                     1
                             .4974084
                                                     0.20
                                                             0.844
                                                                       -4.472999
                                                                                    5.4678
> 16
               rule_tr
                                   0
                     0
                                       (empty)
                     1
                           -2.609969
                                        2.033034
                                                     -1.28
                                                             0.201
                                                                       -6.619271
                                                                                    1.3993
> 34
              rule_itr
                                   0
                                       (empty)
                     0
                           -1.389092
                                        2.072332
                     1
                                                     -0.67
                                                             0.503
                                                                       -5.475895
                                                                                     2.697
> 71
                 rule_g
                     0
                                    0
                                       (empty)
                                    0
                                       (empty)
 other_channel#rule_tr
                   0 0
                                   0
                                       (empty)
                   0 1
                                       (empty)
                                   0
                   1 0
                                    0
                                       (empty
                   1 1
                           -1.183064
                                        3.102226
                                                     -0.38
                                                             0.703
                                                                       -7.300899
                                                                                    4.9347
> 71
other_channel#rule_itr
                   0 0
                                   0
                                       (empty)
                   0 1
                                   0
                                       (emptý)
                   1 0
                                   0
                                       (empty
                   1 1
                           -.2640201
                                        3.209065
                                                     -0.08
                                                             0.935
                                                                        -6.59255
                                                                                     6.064
> 51
  other_channel#rule_g
                   0 0
                                   0
                                       (empty)
                   0 1
                                   0
                                       (empty)
                   1 0
                                   0
                                       (empty)
                   1 1
                                    0
                                       (empty)
                  _cons
                            7.231961
                                         1.57587
                                                     4.59
                                                             0.000
                                                                        4.124221
                                                                                     10.33
> 97
```

name: <unnamed>
 log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/sacratio
> _other_channel.smcl
log type: smcl
closed on: 18 Jul 2024, 15:09:36