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name: <unnamed>
log: /msu/scratch4/m1cmb07/Connor_bob/mmb/output/stepwise_regressions/IScurve_
> stky_pr.smcl
log type: smcl
opened on: 18 Jul 2024, 15:09:44
*****
Interaction effects of stky_pr and rules on IScurve at various horizons
*****
note: 1.rule_g omitted because of collinearity.
note: 1.stky_pr#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)                          =      0.88
Prob > chi2                           =     0.9720
Pseudo R2                             =     0.0505
Biweight k                            =     4.685
Scale                                 =   .49928614

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IScurve20	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	.0738818	.9678108	0.08	0.939	-1.83339	1.981154
rule_tr						
0	0 (empty)					
1	.4418411	1.037722	0.43	0.671	-1.603206	2.486888
rule_itr						
0	0 (empty)					
1	.068818	.9957444	0.07	0.945	-1.893503	2.031139
rule_g						
0	0 (empty)					
1	0 (empty)					
stky_pr#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0132467	1.043215	0.01	0.990	-2.042624	2.069118
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0688905	1.001654	0.07	0.945	-1.905076	2.042857
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	-.8881637	.9636272	-0.92	0.358	-2.787191	1.010864

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 \*\*\*\*\*

note: **1.rule\_g** omitted because of collinearity.

note: **1.stky\_pr#1.rule\_g** omitted because of collinearity.

obtaining LAD starting values ... done

iterating RLS ..... done

> ..... done

fitting empty model ... done

computing standard errors ... done

M regression (95% efficiency)	Number of obs	=	228
	Wald chi2(5)	=	3.14
	Prob > chi2	=	0.6791
	Pseudo R2	=	0.0501
	Biweight k	=	4.685
	Scale	=	.52807179

IScurve40	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	.171536	2.259759	0.08	0.940	-4.281788	4.62486
rule_tr						
0	0 (empty)					
1	.851486	2.288581	0.37	0.710	-3.658638	5.36161
rule_itr						
0	0 (empty)					
1	.20077	2.271417	0.09	0.930	-4.275529	4.677069
rule_g						
0	0 (empty)					
1	0 (empty)					
stky_pr#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.3831528	2.291304	-0.17	0.867	-4.898643	4.132337
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.0676369	2.274361	-0.03	0.976	-4.549738	4.414464
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	-1.02167	2.257903	-0.45	0.651	-5.471337	3.427997

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 Interaction effects of stky\_pr and rules on IScurve at various horizons  
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note: **1.rule\_g** omitted because of collinearity.

note: **1.stky\_pr#1.rule\_g** omitted because of collinearity.

obtaining LAD starting values ... done

iterating RLS ..... done

> ..... done

fitting empty model ... done

computing standard errors ... done

M regression (95% efficiency)

Number of obs = 228  
 Wald chi2(5) = 3.69  
 Prob > chi2 = 0.5952  
 Pseudo R2 = 0.0539  
 Biweight k = 4.685  
 Scale = .5209551

IScurve60	Coefficient	Robust std. err.	t	P> t	[95% conf. interval]	
stky_pr						
0	0 (empty)					
1	.0695167	1.811351	0.04	0.969	-3.500125	3.639159
rule_tr						
0	0 (empty)					
1	.7442194	1.840643	0.40	0.686	-2.88315	4.371589
rule_itr						
0	0 (empty)					
1	.1220307	1.826022	0.07	0.947	-3.476525	3.720586
rule_g						
0	0 (empty)					
1	0 (empty)					
stky_pr#rule_tr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	-.2463308	1.844018	-0.13	0.894	-3.880351	3.387689
stky_pr#rule_itr						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	.0397828	1.82971	0.02	0.983	-3.56604	3.645605
stky_pr#rule_g						
0 0	0 (empty)					
0 1	0 (empty)					
1 0	0 (empty)					
1 1	0 (empty)					
_cons	-.9428295	1.809057	-0.52	0.603	-4.507951	2.622292

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closed on: 18 Jul 2024, 15:09:45
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