Binomial test for p-hacking around z = 1.645 (90 % level) – Interest rate

Point shading shows stat. significance of bunching (binomial test against > 50%) impact (0m) short run (1m - 12m) 100% 75% 25% Proportion Significant 0% medium run (13m - 36m) long run (> 36m) 100% 75% 50% 25% 0% 0.5 0.4 0.3 0.2 0.1 0.5 0.4 0.3 0.2 0.1 Window Size

Significance

p < 0.01

p < 0.05

p < 0.1  $\bigcirc$  p >= 0.1