

(R)

Statistics/Data Analysis

		0.0000	0.0000	0.8520	0.0000	0.0000	User: all results
							0.0000
une_pop		-0.2571*	-0.2935*	-0.2499*	-0.1017*	-0.1720*	-0.1432* 1.0000
		0.0000	0.0000	0.0000	0.0099	0.0000	0.0001
une_hiv		0.2375*	0.2465*	0.1481*	0.1928*	0.5900*	0.2545* -0.1188*
		0.0000	0.0000	0.0000	0.0000	0.0000	0.0000 0.0011
une_edu_sp~d		0.3733*	0.3699*	0.2166*	0.1760*	0.5091*	0.1785* 0.0678
		0.0000	0.0000	0.0000	0.0006	0.0000	0.0001 0.1441
	une_hiv une_ed~d						
une_hiv		1.0000					
une_edu_sp~d		0.5307*	1.0000				
		0.0000					

```
1 .
2 . graph matrix adult_mortality infant_mort agel4mort alcohol bmi hepatitis measles polio diphth
> capita gghed che_gdp une_pop une_hiv une_edu_spend, half maxis(ylabel(none) xlabel(none))
```

```
3 . testparm i.year
```

```
( 1) 2001.year = 0
( 2) 2002.year = 0
( 3) 2003.year = 0
( 4) 2004.year = 0
( 5) 2005.year = 0
( 6) 2006.year = 0
( 7) 2007.year = 0
( 8) 2008.year = 0
( 9) 2009.year = 0
(10) 2010.year = 0
(11) 2011.year = 0
(12) 2012.year = 0
(13) 2013.year = 0
```

```
F( 13, 41) = 3.04
Prob > F = 0.0033
```

```
4 . gen mbi
=exp required
r(100);
```

```
5 . gen bim
=exp required
r(100);
```

```
6 . gen bmi_sq= bmi*bmi
```

```
7 . xtreg life_expect adult_mortality infant_mort agel4mort alcohol bmi bmi_sq hepatitis measles
> c_water gni_capita gghed che_gdp une_pop une_hiv une_edu_spend i.year, fe
```

```
Fixed-effects (within) regression
Group variable: country_num
```

```
Number of obs      =      267
Number of groups   =       42
```

```
R-sq:  within = 0.9962
       between = 0.9449
       overall = 0.9473
```

```
Obs per group: min =      1
               avg  =     6.4
               max  =     14
```

```
corr(u_i, Xb) = 0.5638
```

```
F(30,195) = 1696.19
Prob > F   = 0.0000
```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
adult_mortality	-.0387169	.0005748	-67.36	0.000	-.0398505	-.0375834
infant_mort	-28.28556	5.807342	-4.87	0.000	-39.73883	-16.8323
age14mort	-219.8633	18.76193	-11.72	0.000	-256.8657	-182.861
alcohol	.0372525	.0194528	1.92	0.057	-.0011123	.0756174
bmi	9.679821	1.375971	7.03	0.000	6.966126	12.39352
bmi_sq	-.2165196	.0296357	-7.31	0.000	-.2749672	-.158072
hepatitis	-.0010812	.0013292	-0.81	0.417	-.0037026	.0015402
measles	.0093227	.0027206	3.43	0.001	.0039571	.0146883
polio	-.001205	.0030828	-0.39	0.696	-.0072848	.0048749
diphtheria	-.0040919	.0038682	-1.06	0.291	-.0117209	.003537
basic_water	.0129352	.0067028	1.93	0.055	-.0002841	.0261545
gni_capita	.0001162	.0000266	4.36	0.000	.0000637	.0001688
gghed	-.0292503	.0375142	-0.78	0.437	-.1032359	.0447354
che_gdp	.0112347	.0167141	0.67	0.502	-.0217288	.0441983
une_pop	9.93e-06	.0000101	0.98	0.328	-.00001	.0000299
une_hiv	.112963	.034845	3.24	0.001	.0442415	.1816845
une_edu_spend	.0103485	.0151756	0.68	0.496	-.0195809	.0402779
year						
2001	.1681922	.1055981	1.59	0.113	-.0400688	.3764531
2002	.1896464	.1059257	1.79	0.075	-.0192608	.3985536
2003	.3279375	.1153423	2.84	0.005	.1004589	.5554161
2004	.4351193	.1251867	3.48	0.001	.1882257	.6820129
2005	.563806	.1443108	3.91	0.000	.2791956	.8484164
2006	.6065227	.1582489	3.83	0.000	.2944236	.9186219
2007	.7195078	.1786609	4.03	0.000	.367152	1.071864
2008	.7891541	.1907591	4.14	0.000	.4129383	1.16537
2009	.9442952	.2101557	4.49	0.000	.5298253	1.358765
2010	1.074392	.2248494	4.78	0.000	.6309434	1.517841
2011	1.204537	.2396909	5.03	0.000	.7318177	1.677256
2012	1.334321	.25523	5.23	0.000	.8309555	1.837687
2013	1.445006	.2731354	5.29	0.000	.906327	1.983685
_cons	-36.16339	16.14386	-2.24	0.026	-68.00237	-4.324416
sigma_u	1.7357592					
sigma_e	.1491869					
rho	.99266693	(fraction of variance due to u_i)				

F test that all u_i=0: F(41, 195) = 92.81 Prob > F = 0.0000

8 . xtreg life_expect adult_mortality infant_mort age14mort alcohol bmi bmi_sq hepatitis measles
> c_water gni_capita gghed che_gdp une_pop une_hiv une_edu_spend i.year, fe robust

Fixed-effects (within) regression Number of obs = 267
Group variable: country_num Number of groups = 42

R-sq: within = 0.9962 Obs per group: min = 1
between = 0.9449 avg = 6.4
overall = 0.9473 max = 14

corr(u_i, Xb) = 0.5638 F(30,41) = 28598.16
Prob > F = 0.0000

(Std. Err. adjusted for 42 clusters in country_num)

life_expect	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
adult_mortality	-.0387169	.0011805	-32.80	0.000	-.041101	-.0363329
infant_mort	-28.28556	14.94993	-1.89	0.066	-58.47756	1.906432
age14mort	-219.8633	40.1606	-5.47	0.000	-300.9693	-138.7574
alcohol	.0372525	.0233055	1.60	0.118	-.0098139	.0843189
bmi	9.679821	2.671075	3.62	0.001	4.285475	15.07417
bmi_sq	-.2165196	.0574961	-3.77	0.001	-.3326353	-.1004039
hepatitis	-.0010812	.0013064	-0.83	0.413	-.0037195	.0015571
measles	.0093227	.0038966	2.39	0.021	.0014533	.0171921
polio	-.001205	.0029863	-0.40	0.689	-.0072359	.004826
diphtheria	-.0040919	.003351	-1.22	0.229	-.0108593	.0026755

basic_water	.0129352	.0105594	1.22	0.228	-.0083899	.0342603
gni_capita	.0001162	.0000523	2.22	0.032	.0000106	.0002218
gghed	-.0292503	.0605751	-0.48	0.632	-.1515841	.0930836
che_gdp	.0112347	.0246424	0.46	0.651	-.0385317	.0610011
une_pop	9.93e-06	.0000213	0.47	0.644	-.0000331	.000053
une_hiv	.112963	.067511	1.67	0.102	-.0233783	.2493043
une_edu_spend	.0103485	.0203285	0.51	0.613	-.0307058	.0514027
year						
2001	.1681922	.0848914	1.98	0.054	-.0032495	.3396339
2002	.1896464	.0972655	1.95	0.058	-.0067853	.3860781
2003	.3279375	.1151091	2.85	0.007	.0954699	.560405
2004	.4351193	.1339321	3.25	0.002	.1646379	.7056007
2005	.563806	.1718711	3.28	0.002	.2167053	.9109066
2006	.6065227	.2269235	2.67	0.011	.1482415	1.064804
2007	.7195078	.2821593	2.55	0.015	.1496756	1.28934
2008	.7891541	.3148102	2.51	0.016	.1533819	1.424926
2009	.9442952	.3419411	2.76	0.009	.2537311	1.634859
2010	1.074392	.3727207	2.88	0.006	.3216675	1.827117
2011	1.204537	.4064084	2.96	0.005	.3837787	2.025295
2012	1.334321	.4381406	3.05	0.004	.4494782	2.219164
2013	1.445006	.4756646	3.04	0.004	.4843817	2.40563
_cons	-36.16339	30.90249	-1.17	0.249	-98.57224	26.24545
sigma_u	1.7357592					
sigma_e	.1491869					
rho	.99266693	(fraction of variance due to u_i)				

```

9 . gen l_pop= log(une_pop)

10 . gen l_gnicap=log(gni_capita)
    (139 missing values generated)

11 . gen l_gghed = log( gghed)
    (10 missing values generated)

12 . gen l_chegdp = log(che_gdp)
    too many variables specified
    r(103);

13 . gen l_chegdp = log(che_gdp)
    (10 missing values generated)

14 . gen l_eduspend=log( une_edu_spend)
    (317 missing values generated)

15 . xtreg life_expect adult_mortality infant_mort agel4mort alcohol bmi bmi_sq hepatitis measles
    > c_water l_gnicap une_hiv l_pop l_gnicap l_gghed l_chegdp l_eduspend i.year, fe
    note: l_gnicap omitted because of collinearity

Fixed-effects (within) regression              Number of obs   =       267
Group variable: country_num                   Number of groups =       42

R-sq:  within = 0.9960                        Obs per group:  min =        1
          between = 0.8755                      avg   =       6.4
          overall = 0.8912                      max   =       14

                                          F(30,195)      =    1622.60
corr(u_i, Xb)  = 0.3184                      Prob > F        =    0.0000

```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
adult_mortality	-.0389214	.0005421	-71.80	0.000	-.0399906	-.0378523
infant_mort	-19.97202	5.544515	-3.60	0.000	-30.90694	-9.037104
age14mort	-229.0095	19.39756	-11.81	0.000	-267.2654	-190.7535
alcohol	.0254177	.0200575	1.27	0.207	-.0141398	.0649752
bmi	10.14822	1.575845	6.44	0.000	7.040334	13.25611
bmi_sq	-.2316612	.0330089	-7.02	0.000	-.2967616	-.1665609
hepatitis	-.0022883	.0013274	-1.72	0.086	-.0049063	.0003296
measles	.0108024	.0027639	3.91	0.000	.0053515	.0162533
polio	-.0014973	.0031379	-0.48	0.634	-.0076858	.0046912
diphtheria	-.0037066	.0039757	-0.93	0.352	-.0115474	.0041342
basic_water	.0070428	.0067057	1.05	0.295	-.0061821	.0202677
l_gnicap	.4643252	.1930343	2.41	0.017	.0836223	.8450282
une_hiv	.1455411	.0335778	4.33	0.000	.0793188	.2117634
l_pop	-.7827353	.734413	-1.07	0.288	-2.231148	.665677
l_gnicap_0	(omitted)					
l_gghed	-.0413142	.0522892	-0.79	0.430	-.1444391	.0618107
l_chegdp	.1085863	.1032212	1.05	0.294	-.0949869	.3121595
l_eduspend	.010921	.055988	0.20	0.846	-.0994986	.1213407
year						
2001	.1888739	.1076814	1.75	0.081	-.0234957	.4012435
2002	.2631578	.1060698	2.48	0.014	.0539665	.4723492
2003	.4583628	.1135616	4.04	0.000	.2343962	.6823294
2004	.619121	.11977	5.17	0.000	.3829101	.8553318
2005	.8033698	.1344833	5.97	0.000	.5381413	1.068598
2006	.9058585	.1443152	6.28	0.000	.6212395	1.190477
2007	1.090169	.1606343	6.79	0.000	.7733655	1.406973
2008	1.19885	.1704572	7.03	0.000	.8626737	1.535027
2009	1.41902	.1862366	7.62	0.000	1.051723	1.786316
2010	1.596848	.199385	8.01	0.000	1.20362	1.990076
2011	1.780629	.2116657	8.41	0.000	1.363181	2.198077
2012	1.966189	.228887	8.59	0.000	1.514777	2.417601
2013	2.126152	.2465964	8.62	0.000	1.639814	2.61249
_cons	-35.52846	15.75102	-2.26	0.025	-66.5927	-4.464233
sigma_u	2.2676746					
sigma_e	.15251911					
rho	.99549674	(fraction of variance due to u_i)				

F test that all u i=0: F(41, 195) = 100.45 Prob > F = 0.0000

```
16 . xtreg life_expect adult_mortality infant_mort age14mort alcohol bmi bmi_sq hepatitis measles
> c_water l_gnicap une_hiv l_pop l_gnicap l_gghed l_chegdp l_eduspend i.year, fe robust
note: l_gnicap omitted because of collinearity
```

```
Fixed-effects (within) regression      Number of obs   =      267
Group variable:  country num         Number of groups =       42
```

R-sq:	within	=	0.9960	Obs per group:	min	=	1
	between	=	0.8755		avg	=	6.4
	overall	=	0.8912		max	=	14

corr(u i, Xb)	= 0.3184	F(30,41)	= 35031.64
		Prob > F	= 0.0000

(Std. Err. adjusted for 42 clusters in country num)

life_expect	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]
adult_mortality	-.0389214	.0011827	-32.91	0.000	-.0413099 -.0365329
infant_mort	-19.97202	12.20093	-1.64	0.109	-44.61231 4.668267
age14mort	-229.0095	34.12832	-6.71	0.000	-297.933 -160.0859
alcohol	.0254177	.0294355	0.86	0.393	-.0340285 .0848639
bmi	10.14822	2.563917	3.96	0.000	4.970285 15.32616
bmi_sq	-.2316612	.0538208	-4.30	0.000	-.3403546 -.1229679
hepatitis	-.0022883	.0016212	-1.41	0.166	-.0055624 .0009857
measles	.0108024	.0036761	2.94	0.005	.0033783 .0182265

polio	-.0014973	.0028921	-0.52	0.607	-.007338	.0043434
diphtheria	-.0037066	.0035313	-1.05	0.300	-.0108381	.003425
basic_water	.0070428	.0094494	0.75	0.460	-.0120407	.0261263
l_gnicap	.4643252	.2881576	1.61	0.115	-.1176208	1.046271
une_hiv	.1455411	.0554972	2.62	0.012	.0334623	.2576199
l_pop	-.7827353	1.37392	-0.57	0.572	-3.557423	1.991953
l_gnicap	0	(omitted)				
l_gghed	-.0413142	.0568037	-0.73	0.471	-.1560317	.0734033
l_chegdp	.1085863	.1346689	0.81	0.425	-.163383	.3805557
l_eduspend	.010921	.06165	0.18	0.860	-.1135836	.1354257
year						
2001	.1888739	.0907005	2.08	0.044	.0057006	.3720473
2002	.2631578	.1088843	2.42	0.020	.0432616	.4830541
2003	.4583628	.0982186	4.67	0.000	.2600062	.6567194
2004	.619121	.1116383	5.55	0.000	.3936628	.8445792
2005	.8033698	.137594	5.84	0.000	.5254931	1.081247
2006	.9058585	.151102	6.00	0.000	.6007017	1.211015
2007	1.090169	.2263332	4.82	0.000	.6330801	1.547258
2008	1.19885	.2542751	4.71	0.000	.6853311	1.712369
2009	1.41902	.2615487	5.43	0.000	.8908114	1.947228
2010	1.596848	.2941409	5.43	0.000	1.002818	2.190877
2011	1.780629	.3197859	5.57	0.000	1.134808	2.426449
2012	1.966189	.3532606	5.57	0.000	1.252765	2.679614
2013	2.126152	.3727451	5.70	0.000	1.373378	2.878926
_cons	-35.52846	23.98759	-1.48	0.146	-83.97238	12.91545
sigma_u	2.2676746					
sigma_e	.15251911					
rho	.99549674	(fraction of variance due to u_i)				

17 . vif, uncentered

Variable	VIF	1/VIF
adult_mort~y	92.60	0.010800
infant_mort	85.63	0.011679
age14mort	25.17	0.039735
alcohol	4.51	0.221700
bmi	3046.73	0.000328
bmi_sq	1341.36	0.000746
hepatitis	105.29	0.009498
measles	238.57	0.004192
polio	497.29	0.002011
diphtheria	572.44	0.001747
basic_water	71.67	0.013952
l_gnicap	455.38	0.002196
une_hiv	13.75	0.072720
l_pop	83.95	0.011912
l_gghed	4.75	0.210340
l_chegdp	50.66	0.019741
l_eduspend	18.66	0.053588
year		
2001	2.31	0.433426
2002	3.71	0.269423
2003	3.94	0.253706
2004	5.87	0.170365
2005	5.92	0.169023
2006	5.88	0.170154
2007	5.28	0.189284
2008	7.79	0.128438
2009	6.88	0.145421
2010	9.81	0.101987
2011	8.56	0.116833
2012	8.60	0.116314
2013	9.52	0.105019
Mean VIF	226.41	

```
18 . xtreg life_expect infant_mort age14mort alcohol bmi bmi_sq hepatitis measles basic_water l_g  
> i.year, fe robust  
note: l_gnicap omitted because of collinearity
```

Fixed-effects (within) regression	Number of obs	=	267
Group variable: country_num	Number of groups	=	42
R-sq: within = 0.8895	Obs per group: min	=	1
between = 0.4311	avg	=	6.4
overall = 0.5208	max	=	14
	F(27, 41)	=	48.98
corr(u i, Xb) = -0.9251	Prob > F	=	0.0000

(Std. Err. adjusted for **42** clusters in country num)

life_expect	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
infant_mort	-84.05009	55.47482	-1.52	0.137	-196.0838	27.98359
age14mort	-431.7248	234.3611	-1.84	0.073	-905.0266	41.57699
alcohol	.1297818	.1592223	0.82	0.420	-.1917742	.4513378
bmi	-25.29906	15.04581	-1.68	0.100	-55.68469	5.086574
bmi_sq	.5597266	.315419	1.77	0.083	-.077275	1.196728
hepatitis	-.00963	.0075032	-1.28	0.207	-.0247831	.0055231
measles	.0308583	.0190038	1.62	0.112	-.0075205	.0692372
basic_water	.0668009	.0787633	0.85	0.401	-.0922647	.2258666
l_gnicap	1.461476	1.491837	0.98	0.333	-1.551351	4.474303
une_hiv	-1.230148	.37823	-3.25	0.002	-1.993999	-.4662968
l_pop	-8.005374	5.647573	-1.42	0.164	-19.41088	3.400131
l_gnicap	0	(omitted)				
l_gghed	.4094253	.3163542	1.29	0.203	-.2294649	1.048316
l_chegdp	-.4133533	.8168112	-0.51	0.616	-2.062937	1.23623
l_eduspend	-.1164933	.4754475	-0.25	0.808	-1.076679	.8436925
year						
2001	.2121396	.3866958	0.55	0.586	-.5688083	.9930876
2002	-.1163629	.6550282	-0.18	0.860	-1.439219	1.206493
2003	-.0527132	.720556	-0.07	0.942	-1.507905	1.402479
2004	-.0950475	.8501356	-0.11	0.912	-1.811931	1.621836
2005	-.13406	.9318434	-0.14	0.886	-2.015956	1.747836
2006	.2676506	.9724868	0.28	0.785	-1.696326	2.231628
2007	.5211987	.9797425	0.53	0.598	-1.457431	2.499829
2008	.9464319	1.075914	0.88	0.384	-1.226421	3.119284
2009	1.113022	1.095525	1.02	0.316	-1.099435	3.32548
2010	1.232296	1.142467	1.08	0.287	-1.074964	3.539556
2011	1.52401	1.196931	1.27	0.210	-.8932414	3.941262
2012	1.638879	1.31294	1.25	0.219	-1.012657	4.290415
2013	1.867104	1.392051	1.34	0.187	-.9442005	4.678409
_cons	412.7418	146.8652	2.81	0.008	116.1415	709.3421
sigma_u	11.401649					
sigma_e	.796472					
rho	.99514386	(fraction of variance due to u_i)				

```
19 . xtreg life_expect gni_capita gghed une_edu_spend basic_water une_hiv, fe
```

Fixed-effects (within) regression	Number of obs	=	363
Group variable: country_num	Number of groups	=	42
R-sq: within = 0.6962	Obs per group: min	=	1
between = 0.5650	avg	=	8.6
overall = 0.4881	max	=	14
	F(5, 316)	=	144.86
corr(u i, Xb) = -0.9022	Prob > F	=	0.0000

rho | .92718334 (fraction of variance due to u_i)

F test that all u_i=0: F(41, 314) = 22.89 Prob > F = 0.0000

22 . xtreg life_expect gni_capita gghed une_edu_spend basic_water une_hiv polio infant_mort bmi, f

Fixed-effects (within) regression Number of obs = 363
 Group variable: country_num Number of groups = 42

R-sq: within = 0.9019 Obs per group: min = 1
 between = 0.8477 avg = 8.6
 overall = 0.8587 max = 14

corr(u_i, Xb) = -0.7213 F(8, 313) = 359.67
 Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gni_capita	.0005666	.0000888	6.38	0.000	.0003918	.0007414
gghed	.3422636	.1324145	2.58	0.010	.0817285	.6027987
une_edu_spend	-.0187099	.073391	-0.25	0.799	-.1631119	.1256921
basic_water	.0573216	.0221048	2.59	0.010	.0138288	.1008144
une_hiv	-.8430254	.0929961	-9.07	0.000	-1.026002	-.6600489
polio	-.0157563	.0082631	-1.91	0.057	-.0320145	.0005019
infant_mort	-197.9776	9.715085	-20.38	0.000	-217.0927	-178.8625
bmi	-.2377012	.3358765	-0.71	0.480	-.8985624	.42316
_cons	75.89616	8.032345	9.45	0.000	60.09194	91.70037
sigma_u	3.633066					
sigma_e	.98441566					
rho	.93160237					(fraction of variance due to u_i)

F test that all u_i=0: F(41, 313) = 21.02 Prob > F = 0.0000

23 . xtreg life_expect gni_capita gghed une_edu_spend basic_water une_hiv polio infant_mort bmi, f

Fixed-effects (within) regression Number of obs = 363
 Group variable: country_num Number of groups = 42

R-sq: within = 0.9035 Obs per group: min = 1
 between = 0.8112 avg = 8.6
 overall = 0.8297 max = 14

corr(u_i, Xb) = -0.7605 F(9, 312) = 324.49
 Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
gni_capita	.0004905	.0000944	5.19	0.000	.0003047	.0006763
gghed	.2545914	.1371307	1.86	0.064	-.0152264	.5244092
une_edu_spend	-.004025	.0731998	-0.05	0.956	-.1480527	.1400026
basic_water	.0515064	.0221102	2.33	0.020	.0080024	.0950104
une_hiv	-.9664164	.1072647	-9.01	0.000	-1.17747	-.7553628
polio	-.012695	.0083197	-1.53	0.128	-.0290649	.0036749
infant_mort	-206.4681	10.35456	-19.94	0.000	-226.8417	-186.0945
bmi	-11.31908	4.905606	-2.31	0.022	-20.97134	-1.666829
bmi_sq	.2374461	.1048713	2.26	0.024	.0311016	.4437905
_cons	206.2579	58.12642	3.55	0.000	91.88855	320.6272
sigma_u	4.3514761					
sigma_e	.97799008					
rho	.95191666					(fraction of variance due to u_i)

F test that all u_i=0: F(41, 312) = 21.37 Prob > F = 0.0000


```
24 . xtreg life_expect adult_mortality infant_mort alcohol bmi bmi_sq hepatitis measles polio dip
> ed une_hiv une_edu_spend i.year, fe robust
```

```
Fixed-effects (within) regression      Number of obs      =      267
Group variable: country_num          Number of groups    =      42

R-sq:  within = 0.9934                Obs per group: min =      1
       between = 0.9115                avg =      6.4
       overall  = 0.9351                max =      14

                                         F(27,41)            =    2705.64
corr(u_i, Xb) = 0.4547                 Prob > F            =    0.0000
```

(Std. Err. adjusted for 42 clusters in country_num)

life_expect	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
adult_mortality	-.0397495	.0012318	-32.27	0.000	-.0422372	-.0372619
infant_mort	-74.25518	10.78848	-6.88	0.000	-96.04296	-52.46739
alcohol	.0424454	.0348627	1.22	0.230	-.0279614	.1128521
bmi	14.17133	3.119368	4.54	0.000	7.871643	20.47103
bmi_sq	-.3024828	.0661562	-4.57	0.000	-.436088	-.1688776
hepatitis	-.0025045	.0015036	-1.67	0.103	-.0055411	.0005321
measles	.0180591	.0067357	2.68	0.011	.0044561	.0316621
polio	-.0089839	.0051576	-1.74	0.089	-.0193998	.0014321
diphtheria	-.0039454	.0050872	-0.78	0.442	-.0142191	.0063284
basic_water	.0140568	.0171796	0.82	0.418	-.0206382	.0487517
gni_capita	.0001147	.0000606	1.89	0.065	-7.69e-06	.0002371
gghed	-.0278828	.0538745	-0.52	0.608	-.1366846	.0809191
une_hiv	.1828998	.073859	2.48	0.017	.0337386	.3320611
une_edu_spend	.0051659	.0314926	0.16	0.871	-.0584347	.0687665
year						
2001	.0855904	.0819686	1.04	0.303	-.0799485	.2511294
2002	.1279684	.1144411	1.12	0.270	-.1031501	.359087
2003	.2066303	.1550911	1.33	0.190	-.1065825	.519843
2004	.3184074	.1818929	1.75	0.088	-.0489327	.6857476
2005	.405146	.2242389	1.81	0.078	-.0477136	.8580056
2006	.3932997	.2965074	1.33	0.192	-.2055093	.9921086
2007	.4813339	.3500929	1.37	0.177	-.2256929	1.188361
2008	.5637068	.3983432	1.42	0.165	-.2407637	1.368177
2009	.6458499	.4365027	1.48	0.147	-.2356851	1.527385
2010	.762745	.4785431	1.59	0.119	-.2036924	1.729182
2011	.8974295	.5172587	1.73	0.090	-.1471956	1.942055
2012	1.008098	.5576604	1.81	0.078	-.1181203	2.134316
2013	1.090146	.6046007	1.80	0.079	-.1308695	2.311162
_cons	-92.51624	37.2884	-2.48	0.017	-167.8217	-17.21079
sigma_u	1.9080355					
sigma_e	.19504574					
rho	.98965846	(fraction of variance due to u_i)				

```
25 . xtreg life_expect adult_mortality infant_mort alcohol bmi bmi_sq hepatitis measles polio dip
> ed une_hiv l_eduspend i.year, fe robust
```

```
Fixed-effects (within) regression      Number of obs      =      267
Group variable: country_num          Number of groups    =      42

R-sq:  within = 0.9930                Obs per group: min =      1
       between = 0.8894                avg =      6.4
       overall  = 0.8957                max =      14

                                         F(27,41)            =    2109.61
corr(u_i, Xb) = 0.4731                 Prob > F            =    0.0000
```

(Std. Err. adjusted for 42 clusters in country_num)

life_expect	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
adult_mortality	-.0399996	.0012339	-32.42	0.000	-.0424915	-.0375078
infant_mort	-.63.49632	9.978248	-6.36	0.000	-.83.6478	-.43.34484
alcohol	.0341795	.0400463	0.85	0.398	-.0466955	.1150546
bmi	13.32217	2.823492	4.72	0.000	7.620016	19.02433
bmi_sq	-.2918242	.0605632	-4.82	0.000	-.414134	-.1695145
hepatitis	-.0038827	.0016147	-2.40	0.021	-.0071437	-.0006217
measles	.0201558	.0063174	3.19	0.003	.0073975	.0329142
polio	-.0081613	.0044665	-1.83	0.075	-.0171817	.000859
diphtheria	-.0032554	.0050742	-0.64	0.525	-.013503	.0069922
basic_water	.0072662	.0182135	0.40	0.692	-.0295167	.0440492
l_gnicap	-.0912969	.3962248	-0.23	0.819	-.8914892	.7088954
l_gghed	-.0874152	.0598879	-1.46	0.152	-.2083612	.0335308
une_hiv	.207707	.0764843	2.72	0.010	.0532438	.3621701
l_eduspend	.0425651	.0914035	0.47	0.644	-.142028	.2271583
year						
2001	.1519666	.087625	1.73	0.090	-.0249956	.3289289
2002	.255415	.1150077	2.22	0.032	.0231523	.4876777
2003	.4023288	.123148	3.27	0.002	.1536263	.6510313
2004	.5831959	.1394179	4.18	0.000	.3016357	.8647561
2005	.762942	.1716232	4.45	0.000	.4163419	1.109542
2006	.8312936	.2085416	3.99	0.000	.4101353	1.252452
2007	1.01052	.2962838	3.41	0.001	.4121624	1.608877
2008	1.152435	.3295406	3.50	0.001	.4869143	1.817956
2009	1.30749	.3536897	3.70	0.001	.5931992	2.021781
2010	1.492785	.3986191	3.74	0.001	.6877574	2.297813
2011	1.690684	.4265375	3.96	0.000	.8292742	2.552094
2012	1.861419	.4619008	4.03	0.000	.9285913	2.794246
2013	2.017235	.4921813	4.10	0.000	1.023255	3.011215
_cons	-78.62125	33.95116	-2.32	0.026	-147.187	-10.05548
sigma_u	2.3166934					
sigma_e	.19983013					
rho	.99261474	(fraction of variance due to u_i)				

```
26 . xtreg life_expect adult_mortality infant_mort alcohol bmi bmi_sq hepatitis measles polio dip
> l_gghed une_hiv l_eduspend i.year, fe robust
```

```
Fixed-effects (within) regression                Number of obs   =      267
Group variable: country_num                     Number of groups =      42
```

```
R-sq:  within = 0.9931                          Obs per group: min =      1
        between = 0.8135                             avg   =      6.4
        overall = 0.8487                             max   =     14
```

```
corr(u_i, Xb) = 0.1851                          F(28,41)        =    2226.42
                                                Prob > F         =      0.0000
```

(Std. Err. adjusted for 42 clusters in country_num)

life_expect	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
adult_mortality	-.03991	.0012308	-32.43	0.000	-.0423956	-.0374245
infant_mort	-.65.32539	9.678923	-6.75	0.000	-.84.87238	-.45.77841
alcohol	.0381287	.038258	1.00	0.325	-.0391348	.1153923
bmi	14.55957	3.655643	3.98	0.000	7.176851	21.94229
bmi_sq	-.3162097	.0763179	-4.14	0.000	-.4703368	-.1620826
hepatitis	-.0040046	.0016537	-2.42	0.020	-.0073443	-.0006648
measles	.0205418	.0062153	3.31	0.002	.0079897	.0330938
polio	-.0083448	.0045069	-1.85	0.071	-.0174467	.0007571
diphtheria	-.0025623	.0048892	-0.52	0.603	-.0124362	.0073117
basic_water	.0088157	.0181154	0.49	0.629	-.027769	.0454005
l_gnicap	-.1617748	.3774395	-0.43	0.670	-.9240293	.6004797
l_pop	-.9520289	1.614278	-0.59	0.559	-4.212129	2.308071

l_gghed	-.0900836	.0602917	-1.49	0.143	-.2118451	.031678
une_hiv	.2124983	.0778879	2.73	0.009	.0552005	.3697962
l_eduspend	.0402915	.0940582	0.43	0.671	-.1496629	.2302459
year						
2001	.1514652	.0879553	1.72	0.093	-.0261641	.3290946
2002	.2503207	.1127998	2.22	0.032	.0225169	.4781245
2003	.415523	.1192642	3.48	0.001	.174664	.656382
2004	.6037264	.1349678	4.47	0.000	.3311533	.8762996
2005	.7884132	.167849	4.70	0.000	.4494354	1.127391
2006	.8683762	.2045305	4.25	0.000	.4553184	1.281434
2007	1.061928	.2989526	3.55	0.001	.4581812	1.665675
2008	1.215103	.339797	3.58	0.001	.5288687	1.901336
2009	1.382453	.3626619	3.81	0.000	.6500426	2.114864
2010	1.579587	.4114378	3.84	0.000	.7486712	2.410502
2011	1.790719	.4474224	4.00	0.000	.8871311	2.694307
2012	1.983299	.4915132	4.04	0.000	.9906678	2.97593
2013	2.153903	.5267115	4.09	0.000	1.090188	3.217619
_cons	-85.19469	36.15617	-2.36	0.023	-158.2136	-12.17583
sigma_u	2.6216484					
sigma_e	.19982565					
rho	.99422386	(fraction of variance due to u_i)				

27 .

28 .

29 . xtreg life_expect adult_mortality infant_mort agel4mort alcohol hepatitis measles polio dipht

> che_gdp une_pop une_hiv une_edu_spend i.year, robust fe

Fixed-effects (within) regression

Number of obs = 267

Group variable: country_num

Number of groups = 42

R-sq: within = 0.9951

Obs per group: min = 1

between = 0.9358

avg = 6.4

overall = 0.9482

max = 14

corr(u_i, Xb) = 0.2465

F(28, 41) = 4564.14

Prob > F = 0.0000

(Std. Err. adjusted for 42 clusters in country_num)

life_expect	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
adult_mortality	-.0365178	.0009802	-37.26	0.000	-.0384973	-.0345383
infant_mort	-30.75295	15.65084	-1.96	0.056	-62.36046	.8545507
agel4mort	-252.2193	46.75801	-5.39	0.000	-346.6491	-157.7896
alcohol	.0314425	.031085	1.01	0.318	-.0313349	.0942198
hepatitis	-.0010099	.0014976	-0.67	0.504	-.0040344	.0020145
measles	.0081758	.004726	1.73	0.091	-.0013686	.0177202
polio	.0032194	.0043517	0.74	0.464	-.0055691	.0120079
diphtheria	-.0070542	.00418	-1.69	0.099	-.0154959	.0013875
basic_water	.0153145	.0147805	1.04	0.306	-.0145354	.0451645
gni_capita	.0001275	.0000539	2.37	0.023	.0000186	.0002364
gghed	-.1073636	.0646814	-1.66	0.105	-.2379903	.0232632
che_gdp	.0006338	.0314154	0.02	0.984	-.062811	.0640786
une_pop	.0000345	.0000184	1.88	0.068	-2.64e-06	.0000716
une_hiv	-.0837742	.0469499	-1.78	0.082	-.1785914	.011043
une_edu_spend	.0226591	.0232493	0.97	0.335	-.0242939	.0696121
year						
2001	.2217857	.0930556	2.38	0.022	.033856	.4097153
2002	.1519915	.0945934	1.61	0.116	-.0390438	.3430269
2003	.2409026	.0778974	3.09	0.004	.0835857	.3982195
2004	.2669289	.0934462	2.86	0.007	.0782105	.4556473
2005	.3384905	.1152476	2.94	0.005	.1057432	.5712377
2006	.3601548	.129645	2.78	0.008	.0983314	.6219782
2007	.4021395	.172565	2.33	0.025	.0536375	.7506415
2008	.4261891	.1746778	2.44	0.019	.0734202	.7789581
2009	.5249715	.189969	2.76	0.009	.1413215	.9086216


```
31 . xtreg infant_mort hepatitis measles polio diphtheria basic_water gni_capita gghed une_hiv une
```

```
Fixed-effects (within) regression                Number of obs   =       267
Group variable: country_num                    Number of groups =       42

R-sq:  within = 0.9003                        Obs per group: min =        1
       between = 0.0166                        avg =       6.4
       overall  = 0.0027                       max =       14

corr(u_i, Xb) = -0.4183                        F(22,41)        =       57.98
                                              Prob > F         =       0.0000
```

(Std. Err. adjusted for 42 clusters in country_num)

infant_mort	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
hepatitis	.0000506	.0000295	1.71	0.095	-9.11e-06	.0001102
measles	-.0000263	.0000573	-0.46	0.648	-.0001419	.0000893
polio	-4.46e-06	.0000536	-0.08	0.934	-.0001127	.0001038
diphtheria	-.0001576	.0000693	-2.27	0.028	-.0002976	-.0000177
basic_water	-.0005077	.0002686	-1.89	0.066	-.0010502	.0000347
gni_capita	2.74e-06	4.64e-07	5.91	0.000	1.80e-06	3.68e-06
gghed	.0014483	.0007323	1.98	0.055	-.0000305	.0029272
une_hiv	.0002619	.0006039	0.43	0.667	-.0009578	.0014815
une_edu_spend	-.0005956	.0005048	-1.18	0.245	-.001615	.0004238
year						
2001	-.0001044	.0011956	-0.09	0.931	-.0025189	.0023101
2002	-.0008706	.001898	-0.46	0.649	-.0047037	.0029626
2003	-.0008665	.0018923	-0.46	0.649	-.004688	.002955
2004	-.0026991	.0020596	-1.31	0.197	-.0068586	.0014604
2005	-.0046894	.0020585	-2.28	0.028	-.0088465	-.0005322
2006	-.0080416	.0021817	-3.69	0.001	-.0124477	-.0036355
2007	-.0090215	.0024304	-3.71	0.001	-.0139298	-.0041132
2008	-.0118759	.0026445	-4.49	0.000	-.0172166	-.0065353
2009	-.0143989	.002812	-5.12	0.000	-.0200778	-.0087199
2010	-.0169447	.0030644	-5.53	0.000	-.0231335	-.010756
2011	-.0195103	.0032362	-6.03	0.000	-.026046	-.0129746
2012	-.0213016	.0034217	-6.23	0.000	-.0282118	-.0143914
2013	-.0234352	.0036741	-6.38	0.000	-.0308553	-.0160151
_cons	.1090844	.0168722	6.47	0.000	.0750103	.1431584
sigma_u	.02490208					
sigma_e	.00267863					
rho	.98856181	(fraction of variance due to u_i)				

```
32 . save "C:\Users\pddes\Desktop\final.dta", replace
file C:\Users\pddes\Desktop\final.dta saved
```

```
33 . save "C:\Users\pddes\Desktop\final.dta", replace
file C:\Users\pddes\Desktop\final.dta saved
```

```
34 . kdensity e, normal
e ambiguous abbreviation
r(111);
```

```
35 . kdensity u_hat, normal
```

```

36 . predict y_hat
    (option xb assumed; fitted values)
    (515 missing values generated)

37 . twoway (scatter y_hat u_hat)

38 . graph save Graph "C:\Users\pddes\Desktop\y_hat vs u_hat.gph"
    (file C:\Users\pddes\Desktop\y_hat vs u_hat.gph saved)

39 . xttest3

```

Modified Wald test for groupwise heteroskedasticity
in fixed effect regression model

H0: $\sigma(i)^2 = \sigma^2$ for all i

```

chi2 (42) =      8.4e+29
Prob>chi2 =      0.0000

```

```

40 . twoway (scatter y_hat u_hat)

41 . swilk u_hat

```

Shapiro-Wilk W test for normal data

Variable	Obs	W	V	z	Prob>z
u_hat	267	0.97308	5.173	3.836	0.00006

```

42 . save "C:\Users\pddes\Desktop\final.dta", replace
    file C:\Users\pddes\Desktop\final.dta saved

```

```

43 . xtreg life_expect age14mort alcohol hepatitis basic_water gni_capita une_pop une_hiv une_edu_

```

```

Fixed-effects (within) regression                Number of obs   =      267
Group variable: country_num                     Number of groups =      42

R-sq:  within = 0.8733                          Obs per group:  min =      1
        between = 0.4903                          avg           =      6.4
        overall  = 0.4897                          max           =     14

corr(u_i, Xb) = -0.6006                        F(21,204)       =     66.96
                                                Prob > F        =     0.0000

```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-521.1193	66.2409	-7.87	0.000	-651.7238	-390.5147
alcohol	.1453943	.1070524	1.36	0.176	-.0656768	.3564653
hepatitis	-.0007034	.0067572	-0.10	0.917	-.0140263	.0126195
basic_water	.0485439	.0342063	1.42	0.157	-.0188993	.115987
gni_capita	.0004223	.0001173	3.60	0.000	.0001911	.0006535
une_pop	.0002648	.0000478	5.54	0.000	.0001705	.000359
une_hiv	-.8044653	.1083309	-7.43	0.000	-1.018057	-.5908735
une_edu_spend	.1153768	.0822383	1.40	0.162	-.0467692	.2775228
year						
2001	.0826378	.5783217	0.14	0.887	-1.057616	1.222892
2002	-.3051062	.5432424	-0.56	0.575	-1.376196	.7659837
2003	-.5860711	.5483439	-1.07	0.286	-1.667219	.4950772
2004	-.4892818	.538428	-0.91	0.365	-1.550879	.5723157
2005	-.650733	.5611459	-1.16	0.248	-1.757123	.4556564
2006	-.3033338	.5729201	-0.53	0.597	-1.432938	.8262705
2007	-.1201569	.6017989	-0.20	0.842	-1.3067	1.066386
2008	.1508737	.6210465	0.24	0.808	-1.073619	1.375367
2009	.3789615	.6480804	0.58	0.559	-.8988332	1.656756
2010	.4391853	.6712048	0.65	0.514	-.8842029	1.762574
2011	.5700295	.7123749	0.80	0.425	-.8345322	1.974591
2012	.5065503	.7549557	0.67	0.503	-.9819664	1.995067
2013	.5756738	.7835072	0.73	0.463	-.9691367	2.120484

_cons	57.27026	2.399477	23.87	0.000	52.5393	62.00121
sigma_u	5.749982					
sigma_e	.84030216					
rho	.97908969	(fraction of variance due to u_i)				

F test that all u_i=0: F(41, 204) = 45.34 Prob > F = 0.0000

44 . xtreg life_expect age14mort alcohol hepatitis basic_water gni_capita une_pop une_hiv i.year,

Fixed-effects (within) regression Number of obs = 425
Group variable: country_num Number of groups = 43

R-sq: within = 0.8874 Obs per group: min = 4
between = 0.7957 avg = 9.9
overall = 0.8249 max = 14

corr(u_i, Xb) = -0.6778 F(20, 362) = 142.64
Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-848.0856	53.4852	-15.86	0.000	-953.2663	-742.9049
alcohol	.2467883	.0903949	2.73	0.007	.0690231	.4245535
hepatitis	.0024188	.005693	0.42	0.671	-.0087767	.0136144
basic_water	.0468845	.0280922	1.67	0.096	-.0083599	.102129
gni_capita	.0006397	.0000809	7.91	0.000	.0004807	.0007988
une_pop	-.0000501	.0000282	-1.78	0.076	-.0001056	5.29e-06
une_hiv	-.860788	.0624442	-13.78	0.000	-.9835869	-.737989
year						
2001	-.5732023	.5478237	-1.05	0.296	-1.650519	.5041142
2002	-1.050215	.4893419	-2.15	0.033	-2.012525	-.0879048
2003	-1.242794	.4816208	-2.58	0.010	-2.18992	-.2956679
2004	-1.324214	.4802879	-2.76	0.006	-2.268719	-.3797091
2005	-1.232357	.4804965	-2.56	0.011	-2.177272	-.2874415
2006	-1.086973	.4905234	-2.22	0.027	-2.051606	-.1223394
2007	-.8871022	.4999985	-1.77	0.077	-1.870369	.0961643
2008	-.6534753	.5122485	-1.28	0.203	-1.660832	.3538813
2009	-.3330185	.524952	-0.63	0.526	-1.365357	.6993199
2010	-.2087604	.5416201	-0.39	0.700	-1.273877	.8563567
2011	-.1364592	.5628321	-0.24	0.809	-1.24329	.9703721
2012	-.1118519	.5842899	-0.19	0.848	-1.260881	1.037177
2013	-.0911271	.6027677	-0.15	0.880	-1.276493	1.094239
_cons	66.07152	1.941943	34.02	0.000	62.25261	69.89042
sigma_u	3.5227109					
sigma_e	.99785498					
rho	.9257218	(fraction of variance due to u_i)				

F test that all u_i=0: F(42, 362) = 41.25 Prob > F = 0.0000

45 . xtreg life_expect age14mort alcohol polio basic_water gni_capita une_pop une_hiv i.year, fe

Fixed-effects (within) regression Number of obs = 616
Group variable: country_num Number of groups = 44

R-sq: within = 0.8674 Obs per group: min = 14
between = 0.5722 avg = 14.0
overall = 0.6223 max = 14

corr(u_i, Xb) = -0.4743 F(20, 552) = 180.48
Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-462.1454	32.22912	-14.34	0.000	-525.4522	-398.8387
alcohol	.1950256	.0819654	2.38	0.018	.0340234	.3560279
polio	-.0050149	.0074623	-0.67	0.502	-.0196728	.009643
basic_water	.0917951	.0216829	4.23	0.000	.0492041	.1343861
gni_capita	.0000889	.0000345	2.57	0.010	.000021	.0001567
une_pop	-.0000221	.0000195	-1.14	0.257	-.0000604	.0000162
une_hiv	-.9509871	.0682836	-13.93	0.000	-1.085115	-.8168596
year						
2001	.089351	.2697708	0.33	0.741	-.440552	.619254
2002	-.099711	.2738765	-0.36	0.716	-.6376786	.4382565
2003	-.2289553	.2802248	-0.82	0.414	-.7793927	.3214822
2004	-.1226326	.2878773	-0.43	0.670	-.6881015	.4428363
2005	.1089626	.2982679	0.37	0.715	-.4769165	.6948416
2006	.4111726	.3117001	1.32	0.188	-.2010908	1.023436
2007	.8635796	.3256098	2.65	0.008	.2239937	1.503165
2008	1.357405	.3386275	4.01	0.000	.6922492	2.022561
2009	1.809259	.3530786	5.12	0.000	1.115717	2.502801
2010	2.209851	.3629071	6.09	0.000	1.497003	2.922699
2011	2.55938	.3757928	6.81	0.000	1.821221	3.297539
2012	2.842113	.3904774	7.28	0.000	2.07511	3.609117
2013	3.069928	.4019378	7.64	0.000	2.280413	3.859442
_cons	59.87135	1.519092	39.41	0.000	56.88744	62.85526
sigma_u	4.5217196					
sigma_e	1.2601959					
rho	.92792545	(fraction of variance due to u_i)				

F test that all u_i=0: F(43, 552) = 51.80 Prob > F = 0.0000

46 . xtreg life_expect age14mort alcohol measles basic_water gni_capita une_pop une_hiv une_edu_spend

Fixed-effects (within) regression Number of obs = 363
 Group variable: country_num Number of groups = 42
 R-sq: within = 0.9000 Obs per group: min = 1
 between = 0.5274 avg = 8.6
 overall = 0.5559 max = 14

corr(u_i, Xb) = -0.5672 F(21, 300) = 128.59
 Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-468.186	35.43852	-13.21	0.000	-537.9256	-398.4464
alcohol	.0285212	.0967413	0.29	0.768	-.1618563	.2188988
measles	.0026247	.0094927	0.28	0.782	-.016056	.0213054
basic_water	.0352543	.0238714	1.48	0.141	-.0117222	.0822308
gni_capita	.0004634	.0001071	4.33	0.000	.0002527	.0006741
une_pop	.0002005	.0000331	6.06	0.000	.0001354	.0002656
une_hiv	-.9680717	.0957904	-10.11	0.000	-1.156578	-.7795654
une_edu_spend	-.0592183	.0761059	-0.78	0.437	-.2089873	.0905506
year						
2001	-.2129352	.2913405	-0.73	0.465	-.786265	.3603946
2002	-.3651011	.3055485	-1.19	0.233	-.9663909	.2361887
2003	-.6951224	.3212004	-2.16	0.031	-1.327214	-.0630311
2004	-.7033469	.3218462	-2.19	0.030	-1.336709	-.0699848
2005	-.7251212	.3364522	-2.16	0.032	-1.387227	-.0630159
2006	-.550118	.3563801	-1.54	0.124	-1.251439	.1512034
2007	-.1751059	.4001347	-0.44	0.662	-.9625321	.6123203
2008	.173634	.399789	0.43	0.664	-.613112	.9603799
2009	.3306239	.4281561	0.77	0.441	-.5119458	1.173194
2010	.662667	.4348132	1.52	0.129	-.1930033	1.518337
2011	.7898003	.4603682	1.72	0.087	-.1161597	1.69576
2012	.7655009	.4920658	1.56	0.121	-.2028369	1.733839
2013	.8680828	.5103608	1.70	0.090	-.1362578	1.872423

_cons	59.98307	1.776603	33.76	0.000	56.48689	63.47925
sigma_u	5.7193095					
sigma_e	1.0150849					
rho	.96946147	(fraction of variance due to u_i)				

F test that all u_i=0: F(41, 300) = 48.32 Prob > F = 0.0000

47 . xtreg life_expect agel4mort alcohol measles basic_water gni_capita une_pop une_hiv une_edu_sp

Fixed-effects (within) regression Number of obs = 363
Group variable: country_num Number of groups = 42

R-sq: within = 0.9000 Obs per group: min = 1
between = 0.5274 avg = 8.6
overall = 0.5559 max = 14

corr(u_i, Xb) = -0.5672 F(21, 300) = 128.59
Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
agel4mort	-468.186	35.43852	-13.21	0.000	-537.9256	-398.4464
alcohol	.0285212	.0967413	0.29	0.768	-.1618563	.2188988
measles	.0026247	.0094927	0.28	0.782	-.016056	.0213054
basic_water	.0352543	.0238714	1.48	0.141	-.0117222	.0822308
gni_capita	.0004634	.0001071	4.33	0.000	.0002527	.0006741
une_pop	.0002005	.0000331	6.06	0.000	.0001354	.0002656
une_hiv	-.9680717	.0957904	-10.11	0.000	-1.156578	-.7795654
une_edu_spend	-.0592183	.0761059	-0.78	0.437	-.2089873	.0905506
year						
2001	-.2129352	.2913405	-0.73	0.465	-.786265	.3603946
2002	-.3651011	.3055485	-1.19	0.233	-.9663909	.2361887
2003	-.6951224	.3212004	-2.16	0.031	-1.327214	-.0630311
2004	-.7033469	.3218462	-2.19	0.030	-1.336709	-.0699848
2005	-.7251212	.3364522	-2.16	0.032	-1.387227	-.0630159
2006	-.550118	.3563801	-1.54	0.124	-1.251439	.1512034
2007	-.1751059	.4001347	-0.44	0.662	-.9625321	.6123203
2008	.173634	.399789	0.43	0.664	-.613112	.9603799
2009	.3306239	.4281561	0.77	0.441	-.5119458	1.173194
2010	.662667	.4348132	1.52	0.129	-.1930033	1.518337
2011	.7898003	.4603682	1.72	0.087	-.1161597	1.69576
2012	.7655009	.4920658	1.56	0.121	-.2028369	1.733839
2013	.8680828	.5103608	1.70	0.090	-.1362578	1.872423
_cons	59.98307	1.776603	33.76	0.000	56.48689	63.47925
sigma_u	5.7193095					
sigma_e	1.0150849					
rho	.96946147	(fraction of variance due to u_i)				

F test that all u_i=0: F(41, 300) = 48.32 Prob > F = 0.0000

48 . xtreg life_expect agel4mort alcohol measles basic_water gni_capita une_pop une_hiv i.year, fe

Fixed-effects (within) regression Number of obs = 616
Group variable: country_num Number of groups = 44

R-sq: within = 0.8678 Obs per group: min = 14
between = 0.5899 avg = 14.0
overall = 0.6370 max = 14

corr(u_i, Xb) = -0.4724 F(20, 552) = 181.16
Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-442.6183	32.49019	-13.62	0.000	-506.4379	-378.7988
alcohol	.1776163	.081656	2.18	0.030	.0172217	.3380108
measles	.0119832	.0079854	1.50	0.134	-.0037023	.0276686
basic_water	.0956862	.0217717	4.39	0.000	.0529207	.1384516
gni_capita	.0000931	.0000346	2.69	0.007	.0000251	.0001611
une_pop	-.000026	.0000196	-1.33	0.184	-.0000645	.0000124
une_hiv	-.9510588	.0681582	-13.95	0.000	-1.08494	-.8171777
year						
2001	.0863461	.2693394	0.32	0.749	-.4427094	.6154016
2002	-.1309235	.2726417	-0.48	0.631	-.6664657	.4046188
2003	-.2951869	.2791219	-1.06	0.291	-.8434579	.2530841
2004	-.2014531	.2871579	-0.70	0.483	-.765509	.3626029
2005	.0180497	.2964524	0.06	0.951	-.5642631	.6003626
2006	.3089217	.3104566	1.00	0.320	-.3008992	.9187425
2007	.7409039	.3241098	2.29	0.023	.1042644	1.377543
2008	1.23475	.3361871	3.67	0.000	.5743871	1.895112
2009	1.664394	.3520425	4.73	0.000	.9728876	2.355901
2010	2.065287	.3637117	5.68	0.000	1.350858	2.779715
2011	2.421619	.3770986	6.42	0.000	1.680896	3.162343
2012	2.685742	.3922408	6.85	0.000	1.915275	3.456209
2013	2.93771	.4030491	7.29	0.000	2.146012	3.729407
_cons	58.40084	1.580011	36.96	0.000	55.29727	61.50441
sigma_u	4.4202285					
sigma_e	1.2581476					
rho	.92505522	(fraction of variance due to u_i)				

F test that all u_i=0: F(43, 552) = 49.29 Prob > F = 0.0000

49 . xtreg life_expect age14mort alcohol polio hepatitis basic_water gni_capita une_pop une_hiv un
> r, fe

Fixed-effects (within) regression
Group variable: country_num

Number of obs = 267
Number of groups = 42

R-sq: within = 0.8752
between = 0.5013
overall = 0.5029

Obs per group: min = 1
avg = 6.4
max = 14

corr(u_i, Xb) = -0.5752

F(22, 203) = 64.72
Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-509.3515	66.23685	-7.69	0.000	-639.9519	-378.7511
alcohol	.1460017	.1065026	1.37	0.172	-.0639914	.3559948
polio	.0194884	.0110436	1.76	0.079	-.0022865	.0412633
hepatitis	-.0041055	.0069934	-0.59	0.558	-.0178946	.0096836
basic_water	.0455071	.0340739	1.34	0.183	-.021677	.1126912
gni_capita	.0003996	.0001174	3.40	0.001	.0001681	.000631
une_pop	.0002562	.0000478	5.36	0.000	.0001619	.0003505
une_hiv	-.7887883	.1081394	-7.29	0.000	-1.002009	-.5755678
une_edu_spend	.1131132	.0818255	1.38	0.168	-.0482236	.2744501
year						
2001	.0119559	.5767407	0.02	0.983	-1.125215	1.149126
2002	-.3709585	.5417361	-0.68	0.494	-1.43911	.6971928
2003	-.6418827	.5464406	-1.17	0.242	-1.71931	.4355445
2004	-.536195	.5363189	-1.00	0.319	-1.593665	.5212751
2005	-.7123314	.5593509	-1.27	0.204	-1.815214	.3905514
2006	-.35759	.570803	-0.63	0.532	-1.483053	.7678731
2007	-.1621309	.599177	-0.27	0.787	-1.343539	1.019278
2008	.1236797	.6180454	0.20	0.842	-1.094932	1.342291
2009	.3482588	.6449829	0.54	0.590	-.9234661	1.619984
2010	.4290129	.6677786	0.64	0.521	-.8876587	1.745685
2011	.5907908	.7088097	0.83	0.406	-.8067827	1.988364

2012	.4897152	.7511346	0.65	0.515	-.991311	1.970741
2013	.5988203	.779589	0.77	0.443	-.9383101	2.135951
_cons	56.2119	2.461327	22.84	0.000	51.35885	61.06494
sigma_u	5.5373728					
sigma_e	.83598162					
rho	.97771572	(fraction of variance due to u_i)				

F test that all u_i=0: F(41, 203) = 45.48 Prob > F = 0.0000

50 . xtreg life_expect agel4mort alcohol polio hepatitis basic_water gni_capita une_pop une_hiv i.

Fixed-effects (within) regression Number of obs = 425
Group variable: country_num Number of groups = 43

R-sq: within = 0.8879 Obs per group: min = 4
between = 0.7999 avg = 9.9
overall = 0.8276 max = 14

corr(u_i, Xb) = -0.6805 F(21, 361) = 136.10
Prob > F = 0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
agel4mort	-840.3669	53.82733	-15.61	0.000	-946.2214	-734.5124
alcohol	.2416985	.0904332	2.67	0.008	.0638564	.4195407
polio	.0117736	.0097009	1.21	0.226	-.0073037	.0308509
hepatitis	-.0009724	.0063384	-0.15	0.878	-.0134373	.0114925
basic_water	.049438	.0281526	1.76	0.080	-.0059257	.1048017
gni_capita	.0006354	.0000809	7.85	0.000	.0004763	.0007945
une_pop	-.0000488	.0000282	-1.73	0.085	-.0001042	6.68e-06
une_hiv	-.859348	.0624147	-13.77	0.000	-.9820901	-.7366058
year						
2001	-.6177023	.5486926	-1.13	0.261	-1.696738	.4613329
2002	-1.064984	.4891739	-2.18	0.030	-2.026973	-.1029958
2003	-1.25769	.4814629	-2.61	0.009	-2.204514	-.3108657
2004	-1.323932	.4799745	-2.76	0.006	-2.267829	-.3800351
2005	-1.233179	.4801834	-2.57	0.011	-2.177487	-.2888707
2006	-1.091957	.4902204	-2.23	0.027	-2.056003	-.1279102
2007	-.8965847	.4997333	-1.79	0.074	-1.879339	.0861693
2008	-.6665705	.5120279	-1.30	0.194	-1.673503	.3403616
2009	-.3513877	.5248276	-0.67	0.504	-1.383491	.6807158
2010	-.2219373	.5413755	-0.41	0.682	-1.286583	.8427086
2011	-.1421325	.5624842	-0.25	0.801	-1.24829	.9640249
2012	-.1308767	.584119	-0.22	0.823	-1.27958	1.017827
2013	-.0991922	.6024109	-0.16	0.869	-1.283868	1.085483
_cons	65.17386	2.07684	31.38	0.000	61.08963	69.25808
sigma_u	3.4999125					
sigma_e	.99720372					
rho	.92491468	(fraction of variance due to u_i)				

F test that all u_i=0: F(42, 361) = 40.21 Prob > F = 0.0000

51 . parmtest i.year
unrecognized command: parmtest
r(199);

52 . testparm i.year

```
( 1) 2001.year = 0
( 2) 2002.year = 0
( 3) 2003.year = 0
( 4) 2004.year = 0
( 5) 2005.year = 0
( 6) 2006.year = 0
( 7) 2007.year = 0
( 8) 2008.year = 0
( 9) 2009.year = 0
(10) 2010.year = 0
(11) 2011.year = 0
(12) 2012.year = 0
(13) 2013.year = 0
```

```
F( 13, 361) = 2.32
Prob > F = 0.0057
```

53 . gen alcohol_sq= alcohol*alcohol

54 . xtreg life_expect age14mort alcohol alcohol_sq hepatitis basic_water gni_capita une_pop une_hiv

```
Fixed-effects (within) regression      Number of obs   =      425
Group variable: country_num           Number of groups =      43

R-sq:  within = 0.8903                 Obs per group: min =      4
      between = 0.7722                  avg           =     9.9
      overall  = 0.8141                  max           =     14

corr(u_i, Xb) = -0.6530                F(21, 361)      =     139.47
                                           Prob > F        =     0.0000
```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-832.7397	53.1069	-15.68	0.000	-937.1774	-728.3019
alcohol	.7849215	.1965492	3.99	0.000	.3983964	1.171447
alcohol_sq	-.053206	.0173086	-3.07	0.002	-.0872444	-.0191676
hepatitis	.0018473	.0056308	0.33	0.743	-.009226	.0129206
basic_water	.0415247	.0278247	1.49	0.136	-.0131941	.0962436
gni_capita	.0006374	.000008	7.97	0.000	.0004802	.0007947
une_pop	-.0000669	.0000284	-2.36	0.019	-.0001228	-.0000111
une_hiv	-.8342168	.0623303	-13.38	0.000	-.9567928	-.7116407
year						
2001	-.6933059	.5429479	-1.28	0.202	-1.761044	.3744322
2002	-1.135458	.4845235	-2.34	0.020	-2.088302	-.1826153
2003	-1.300602	.476468	-2.73	0.007	-2.237604	-.3636008
2004	-1.310352	.4748005	-2.76	0.006	-2.244075	-.3766302
2005	-1.18332	.4752531	-2.49	0.013	-2.117932	-.2487075
2006	-1.037382	.4851655	-2.14	0.033	-1.991488	-.0832764
2007	-.8422719	.4944788	-1.70	0.089	-1.814693	.1301488
2008	-.5889895	.5068075	-1.16	0.246	-1.585655	.4076764
2009	-.262643	.5194356	-0.51	0.613	-1.284143	.7588568
2010	-.1171599	.5362365	-0.22	0.827	-1.1717	.9373797
2011	-.0297271	.5574589	-0.05	0.958	-1.126002	1.066548
2012	-.04427	.5780065	-0.08	0.939	-1.180953	1.092413
2013	.001232	.5966111	0.00	0.998	-1.172038	1.174502
_cons	65.66742	1.924165	34.13	0.000	61.88344	69.4514
sigma_u	3.6376748					
sigma_e	.98640978					
rho	.93150598	(fraction of variance due to u_i)				

```
F test that all u_i=0:      F(42, 361) = 41.61      Prob > F = 0.0000
```

55 . xtreg life_expect agel4mort alcohol alcohol_sq hepatitis basic_water gni_capita une_pop une_hiv

```

Fixed-effects (within) regression              Number of obs   =       425
Group variable: country_num                 Number of groups =       43

R-sq:  within = 0.8903                      Obs per group: min =       4
       between = 0.7722                      avg =       9.9
       overall  = 0.8141                     max =      14

corr(u_i, Xb) = -0.6530                     F(21,361)        =      139.47
                                              Prob > F         =      0.0000

```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
agel4mort	-832.7397	53.1069	-15.68	0.000	-937.1774	-728.3019
alcohol	.7849215	.1965492	3.99	0.000	.3983964	1.171447
alcohol_sq	-.053206	.0173086	-3.07	0.002	-.0872444	-.0191676
hepatitis	.0018473	.0056308	0.33	0.743	-.009226	.0129206
basic_water	.0415247	.0278247	1.49	0.136	-.0131941	.0962436
gni_capita	.0006374	.000008	7.97	0.000	.0004802	.0007947
une_pop	-.0000669	.0000284	-2.36	0.019	-.0001228	-.0000111
une_hiv	-.8342168	.0623303	-13.38	0.000	-.9567928	-.7116407
year						
2001	-.6933059	.5429479	-1.28	0.202	-1.761044	.3744322
2002	-1.135458	.4845235	-2.34	0.020	-2.088302	-.1826153
2003	-1.300602	.476468	-2.73	0.007	-2.237604	-.3636008
2004	-1.310352	.4748005	-2.76	0.006	-2.244075	-.3766302
2005	-1.18332	.4752531	-2.49	0.013	-2.117932	-.2487075
2006	-1.037382	.4851655	-2.14	0.033	-1.991488	-.0832764
2007	-.8422719	.4944788	-1.70	0.089	-1.814693	.1301488
2008	-.5889895	.5068075	-1.16	0.246	-1.585655	.4076764
2009	-.262643	.5194356	-0.51	0.613	-1.284143	.7588568
2010	-.1171599	.5362365	-0.22	0.827	-1.1717	.9373797
2011	-.0297271	.5574589	-0.05	0.958	-1.126002	1.066548
2012	-.04427	.5780065	-0.08	0.939	-1.180953	1.092413
2013	.001232	.5966111	0.00	0.998	-1.172038	1.174502
_cons	65.66742	1.924165	34.13	0.000	61.88344	69.4514
sigma_u	3.6376748					
sigma_e	.98640978					
rho	.93150598	(fraction of variance due to u_i)				

F test that all u_i=0: F(42, 361) = 41.61 Prob > F = 0.0000

56 .

57 . xtreg life_expect agel4mort alcohol alcohol_sq basic_water gni_capita une_pop une_hiv i.year,

```

Fixed-effects (within) regression              Number of obs   =      616
Group variable: country_num                 Number of groups =      44

R-sq:  within = 0.8706                      Obs per group: min =      14
       between = 0.5834                      avg =     14.0
       overall  = 0.6343                     max =      14

corr(u_i, Xb) = -0.4458                     F(20,552)        =     185.64
                                              Prob > F         =      0.0000

```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
agel4mort	-445.5385	30.93055	-14.40	0.000	-506.2945	-384.7826
alcohol	.8455796	.1922152	4.40	0.000	.4680168	1.223142
alcohol_sq	-.0666518	.0177165	-3.76	0.000	-.1014517	-.0318518
basic_water	.0900169	.0214207	4.20	0.000	.0479409	.132093
gni_capita	.0001006	.0000343	2.94	0.003	.0000333	.0001679
une_pop	-.0000399	.0000198	-2.02	0.044	-.0000788	-1.04e-06
une_hiv	-.92474	.0678239	-13.63	0.000	-1.057965	-.7915156
year						

59 . xtreg life_expect agel4mort alcohol alcohol_sq basic_water gni_capita une_pop une_hiv i.year,

```

Fixed-effects (within) regression               Number of obs   =       616
Group variable: country_num                  Number of groups =       44

R-sq:  within = 0.8706                        Obs per group:  min =      14
        between = 0.5834                        avg   =      14.0
        overall  = 0.6343                        max   =      14

corr(u_i, Xb)  = -0.4458                        F(20,552)       =      185.64
                                                Prob > F        =      0.0000

```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
agel4mort	-445.5385	30.93055	-14.40	0.000	-506.2945	-384.7826
alcohol	.8455796	.1922152	4.40	0.000	.4680168	1.223142
alcohol_sq	-.0666518	.0177165	-3.76	0.000	-.1014517	-.0318518
basic_water	.0900169	.0214207	4.20	0.000	.0479409	.132093
gni_capita	.0001006	.0000343	2.94	0.003	.0000333	.0001679
une_pop	-.0000399	.0000198	-2.02	0.044	-.0000788	-1.04e-06
une_hiv	-.92474	.0678239	-13.63	0.000	-1.057965	-.7915156
year						
2001	.1152562	.2665758	0.43	0.666	-.4083709	.6388833
2002	-.0982047	.2696035	-0.36	0.716	-.6277789	.4313695
2003	-.2248377	.2748051	-0.82	0.414	-.7646294	.3149539
2004	-.0749154	.2825933	-0.27	0.791	-.6300052	.4801744
2005	.1654099	.2917259	0.57	0.571	-.4076187	.7384386
2006	.4622394	.3046883	1.52	0.130	-.1362509	1.06073
2007	.902607	.3167854	2.85	0.005	.2803548	1.524859
2008	1.413276	.3295173	4.29	0.000	.7660145	2.060537
2009	1.85061	.3429535	5.40	0.000	1.176957	2.524264
2010	2.281013	.3546083	6.43	0.000	1.584466	2.977559
2011	2.646168	.3686484	7.18	0.000	1.922042	3.370293
2012	2.86848	.3811526	7.53	0.000	2.119793	3.617167
2013	3.111373	.3941661	7.89	0.000	2.337124	3.885621
_cons	58.68823	1.405933	41.74	0.000	55.9266	61.44987
sigma_u	4.3746263					
sigma_e	1.2448529					
rho	.92509027	(fraction of variance due to u_i)				

F test that all u_i=0: F(43, 552) = 59.60 Prob > F = 0.0000

60 . predict reduced_model_y_hat
(option xb assumed; fitted values)
(166 missing values generated)

61 .

62 . predict reduced_model_u_hat, e
(166 missing values generated)

63 . twowayplot(reduced_model_y_hat, reduced_model_u_hat)
unrecognized command: twowayplot
r(199);

64 . twoway(scatter reduced_model_y_hat reduced_model_u_hat)

```
65 . twoway(scatter reduced_model_u_hat reduced_model_y_hat )
66 . xttest3
```

Modified Wald test for groupwise heteroskedasticity
in fixed effect regression model

H0: $\sigma(i)^2 = \sigma^2$ for all i

```
chi2 (44) = 61932.10
Prob>chi2 = 0.0000
```

```
67 . vif, uncentered
```

Variable	VIF	1/VIF
age14mort	3.89	0.257229
alcohol	27.54	0.036312
alcohol_sq	19.21	0.052045
basic_water	12.15	0.082281
gni_capita	2.62	0.382339
une_pop	2.04	0.489385
une_hiv	1.91	0.524326
year		
2001	1.75	0.569897
2002	1.74	0.574852
2003	1.73	0.579098
2004	1.71	0.583685
2005	1.70	0.587317
2006	1.69	0.590737
2007	1.69	0.591900
2008	1.69	0.592538
2009	1.69	0.591639
2010	1.69	0.590736
2011	1.70	0.589120
2012	1.71	0.583674
2013	1.72	0.580103
Mean VIF	4.58	

```
68 . save "C:\Users\pddes\Desktop\final.dta", replace
file C:\Users\pddes\Desktop\final.dta saved
```

```
69 . save "C:\Users\pddes\Desktop\final.dta", replace
file C:\Users\pddes\Desktop\final.dta saved
```

```
70 . xtreg life_expect age14mort alcohol alcohol_sq basic_water gni_capita une_pop une_hiv i.year,
```

```
Fixed-effects (within) regression                Number of obs   =      616
Group variable: country_num                    Number of groups =      44

R-sq:  within = 0.8706                        Obs per group:  min =      14
          between = 0.5834                        avg   =      14.0
          overall  = 0.6343                        max   =      14

corr(u_i, Xb) = -0.4458                        F(20,552)       =      185.64
                                          Prob > F        =      0.0000
```

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-445.5385	30.93055	-14.40	0.000	-506.2945	-384.7826
alcohol	.8455796	.1922152	4.40	0.000	.4680168	1.223142
alcohol_sq	-.0666518	.0177165	-3.76	0.000	-.1014517	-.0318518
basic_water	.0900169	.0214207	4.20	0.000	.0479409	.132093
gni_capita	.0001006	.0000343	2.94	0.003	.0000333	.0001679
une_pop	-.0000399	.0000198	-2.02	0.044	-.0000788	-1.04e-06
une_hiv	-.92474	.0678239	-13.63	0.000	-1.057965	-.7915156
year						
2001	.1152562	.2665758	0.43	0.666	-.4083709	.6388833

73 .

74 . xtreg life_expect agel4mort alcohol alcohol_sq basic_water gni_capita une_pop une_hiv i.year,

```

Random-effects GLS regression                Number of obs      =       616
Group variable: country_num                 Number of groups     =        44

R-sq:  within = 0.8669                      Obs per group: min =       14
       between = 0.6860                      avg =      14.0
       overall  = 0.7280                      max =       14

corr(u_i, X) = 0 (assumed)                  Wald chi2(20)        =    3604.29
                                              Prob > chi2          =     0.0000

```

life_expect	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
agel4mort	-491.546	30.14853	-16.30	0.000	-550.636	-432.4559
alcohol	.7274377	.177235	4.10	0.000	.3800635	1.074812
alcohol_sq	-.0598745	.0165441	-3.62	0.000	-.0923003	-.0274487
basic_water	.0750399	.017166	4.37	0.000	.041395	.1086847
gni_capita	.0001012	.0000336	3.01	0.003	.0000354	.000167
une_pop	-.0000243	.0000124	-1.96	0.050	-.0000487	2.37e-08
une_hiv	-.6904768	.0463074	-14.91	0.000	-.7812377	-.5997159
year						
2001	.0812008	.2748335	0.30	0.768	-.457463	.6198646
2002	-.1497332	.2774427	-0.54	0.589	-.6935109	.3940445
2003	-.2895678	.2818182	-1.03	0.304	-.8419214	.2627858
2004	-.1523101	.2881661	-0.53	0.597	-.7171052	.412485
2005	.0824723	.2956941	0.28	0.780	-.4970775	.6620221
2006	.3761945	.3064469	1.23	0.220	-.2244304	.9768194
2007	.8064357	.3166808	2.55	0.011	.1857528	1.427119
2008	1.294632	.3274238	3.95	0.000	.6528935	1.936371
2009	1.713348	.3390389	5.05	0.000	1.048844	2.377852
2010	2.128781	.3489554	6.10	0.000	1.444841	2.812721
2011	2.47431	.3610096	6.85	0.000	1.766744	3.181876
2012	2.688188	.3721555	7.22	0.000	1.958777	3.4176
2013	2.915865	.3830864	7.61	0.000	2.16503	3.666701
_cons	58.85241	1.319657	44.60	0.000	56.26593	61.43889
sigma_u	2.6828983					
sigma_e	1.2448529					
rho	.8228476	(fraction of variance due to u_i)				

75 . estimates store re2

76 . hausman fe2 re2, sigmamore

Note: the rank of the differenced variance matrix (7) does not equal the number of coefficients what you expect, or there may be problems computing the test. Examine the output of yo unexpected and possibly consider scaling your variables so that the coefficients are on

	Coefficients		(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
	(b) fe2	(B) re2		
agel4mort	-445.5385	-491.546	46.00742	10.45948
alcohol	.8455796	.7274377	.1181418	.0889649
alcohol_sq	-.0666518	-.0598745	-.0067772	.0077709
basic_water	.0900169	.0750399	.0149771	.0139188
gni_capita	.0001006	.0001012	-5.29e-07	.0000111
une_pop	-.0000399	-.0000243	-.0000156	.0000162
une_hiv	-.92474	-.6904768	-.2342633	.0524601
2001bn.year	.1152562	.0812008	.0340554	.0103654
2002.year	-.0982047	-.1497332	.0515285	.0198594
2003.year	-.2248377	-.2895678	.06473	.0310094
2004.year	-.0749154	-.1523101	.0773947	.0443197
2005.year	.1654099	.0824723	.0829376	.0561413
2006.year	.4622394	.3761945	.0860449	.0700441
2007.year	.902607	.8064357	.0961713	.0808178

2008.year	1.413276	1.294632	.1186434	.0914918
2009.year	1.85061	1.713348	.1372628	.1012289
2010.year	2.281013	2.128781	.1522318	.1099021
2011.year	2.646168	2.47431	.1718579	.1197049
2012.year	2.86848	2.688188	.1802911	.1270322
2013.year	3.111373	2.915865	.1955071	.1364597

b = consistent under H_0 and H_a ; obtained from xtreg
B = inconsistent under H_a , efficient under H_0 ; obtained from xtreg

Test: H_0 : difference in coefficients not systematic

```
chi2(7) = (b-B)'[(V_b-V_B)^(-1)](b-B)
        = 42.59
Prob>chi2 = 0.0000
(V b-V B is not positive definite)
```

```
77 . xtreg life expect agel4mort alcohol alcohol sq basic water gni capita une pop une hiv i.year,
```

```
Fixed-effects (within) regression      Number of obs   =      616
Group variable: country_num         Number of groups =       44

R-sq:  within  = 0.8706              Obs per group: min =       14
        between = 0.5834              avg   =      14.0
        overall = 0.6343              max   =       14
```

		F(20,552)	=	185.64
corr(u i, Xb)	= -0.4458	Prob > F	=	0.0000

life_expect	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
age14mort	-445.5385	30.93055	-14.40	0.000	-506.2945	-384.7826
alcohol	.8455796	.1922152	4.40	0.000	.4680168	1.223142
alcohol_sq	-.0666518	.0177165	-3.76	0.000	-.1014517	-.0318518
basic_water	.0900169	.0214207	4.20	0.000	.0479409	.132093
gni_capita	.0001006	.0000343	2.94	0.003	.0000333	.0001679
une_pop	-.0000399	.0000198	-2.02	0.044	-.0000788	-1.04e-06
une_hiv	-.92474	.0678239	-13.63	0.000	-1.057965	-.7915156
year						
2001	.1152562	.2665758	0.43	0.666	-.4083709	.6388833
2002	-.0982047	.2696035	-0.36	0.716	-.6277789	.4313695
2003	-.2248377	.2748051	-0.82	0.414	-.7646294	.3149539
2004	-.0749154	.2825933	-0.27	0.791	-.6300052	.4801744
2005	.1654099	.2917259	0.57	0.571	-.4076187	.7384386
2006	.4622394	.3046883	1.52	0.130	-.1362509	1.06073
2007	.902607	.3167854	2.85	0.005	.2803548	1.524859
2008	1.413276	.3295173	4.29	0.000	.7660145	2.060537
2009	1.85061	.3429535	5.40	0.000	1.176957	2.524264
2010	2.281013	.3546083	6.43	0.000	1.584466	2.977559
2011	2.646168	.3686484	7.18	0.000	1.922042	3.370293
2012	2.86848	.3811526	7.53	0.000	2.119793	3.617167
2013	3.111373	.3941661	7.89	0.000	2.337124	3.885621
_cons	58.68823	1.405933	41.74	0.000	55.9266	61.44987
sigma_u	4.3746263					
sigma_e	1.2448529					
rho	.92509027	(fraction of variance due to u_i)				

F test that all u i=0: $F(43, 552) = 59.60$ Prob > F = 0.0000

```
78 . kdensity reduced model u hat, normal
```

```
79 . save "C:\Users\pddes\Desktop\final.dta", replace
file C:\Users\pddes\Desktop\final.dta saved
```

80 .