sd(u_i + avg(e_i.))= 5.184962 0.4971 Prob > F

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. reg y x d1 d2 d3 $\,$

Source	SS	df	MS	N	umber of obs	3 =	11
Model Residual	1459.83563 676.164368		364.958908 112.694061		Prob > F R-squared	6) = = =	3.24 0.0968 0.6834 0.4724
Total	2136	10	213.6		Adj R-squar Root MSE	.ea = =	10.616
У	Coef.	Std. Er	r. t	P> t	[95% Conf.	. Inter	val]
x	2.075862	.62337	81 3.33	0.016	.550510	9 3	3.601213

Y		bea. Hii.	0 1/ 0		[930 COME. INCCIVAL]	
x	2.075862	.6233781	3.33	0.016	.5505109	3.601213
d1	-8.257471	8.690108	-0.95	0.379	-29.5214	13.00646
d2	-13.18736	10.11803	-1.30	0.240	-37.94529	11.57058
d3	-5.873563	8.729766	-0.67	0.526	-27.23453	15.48741
_cons	13.70115	8.034352	1.71	0.139	-5.958202	33.3605
	l					

. xtgls y x, i(code)

Cross-sectional time-series FGLS regression

Coefficients: generalized least squares

Panels: homoskedastic Correlation: no autocorrelation

Estimated cova	riances =	1	Number of	obs	=	11
Estimated auto	correlations =	0	Number of	groups	=	4
Estimated coef	ficients =	2	Obs per o	group: min	=	2
				avg =		2.75

max = 3

Wald chi2(1) 15.36 Log likelihood = -39.78067 0.0001

У	Coef.	Std. Err.	z	P> z	[95% Conf. In	iterval]
x	1.900053	.4848619		0.000	.9497408	2.850365
_cons	8.935918	4.916466		0.069	7001789	18.57201

. xtgls y x d1 d2 d3, i(code)

Cross-sectional time-series FGLS regression

Coefficients: generalized least squares

homoskedastic Panels: Correlation: no autocorrelation

Estimated	covariances	=	1	Number of obs	=	11
Estimated	autocorrelations	=	0	Number of group	os =	4
Estimated	coefficients	=	5	Obs per group:	min =	2
				av	g =	2.75
				ma	x =	3

Wald chi2(4) = 23.75 =

Log likelihood = -38.2603 0.0001

x d1 d2 d3 _cons . xtreg y x, fe Fixed-effects (w Group variable: R-sq: within = between = overall =	vithin) regre	6.44736 5.933762	4.51 -1.29 -1.76 -0.91 2.31	0.000 0.198 0.078 0.362 0.021	[95% Conf. Interpretation of the conference of t	2.97822 4.321715 1.458791 6.76303 25.33111
d1 d2 d3 _cons . xtreg y x, fe Fixed-effects (w Group variable: R-sq: within = between =	-8.257471 -13.18736 -5.873563 13.70115 i(code)	6.41807 7.472662 6.44736 5.933762	-1.29 -1.76 -0.91	0.198 0.078 0.362	-20.83666 -27.8335 -18.51016	4.321715 1.458791 6.76303
d1 d2 d3 _cons . xtreg y x, fe Fixed-effects (w Group variable: R-sq: within = between =	-8.257471 -13.18736 -5.873563 13.70115 i(code)	6.41807 7.472662 6.44736 5.933762	-1.29 -1.76 -0.91	0.198 0.078 0.362	-20.83666 -27.8335 -18.51016	4.321715 1.458791 6.76303
d2 d3 _cons . xtreg y x, fe Fixed-effects (w Group variable: R-sq: within = between =	-13.18736 -5.873563 13.70115 i(code) within) regree	7.472662 6.44736 5.933762	-1.76 -0.91	0.078 0.362	-27.8335 -18.51016	1.458791 6.76303
d3 _cons . xtreg y x, fe Fixed-effects (w Group variable: R-sq: within = between =	-5.873563 13.70115 i(code) vithin) regrecode	6.44736 5.933762	-0.91	0.362	-18.51016	6.76303
_cons . xtreg y x, fe Fixed-effects (w Group variable: R-sq: within = between =	i(code) within) regre	5.933762				
. xtreg y x, fe Fixed-effects (w Group variable: R-sq: within = between =	i(code) within) regre		2.31	0.021	2.071189	25.33111
Fixed-effects (w Group variable: R-sq: within = between =	vithin) regre	ession				
Fixed-effects (w Group variable: R-sq: within = between =	vithin) regre	ession				
<pre>Group variable: R-sq: within = between =</pre>	code	ession	TAT-	umber of d	obs =	11
between =	0.6489		IN		of groups =	4
				Obs per	group: min =	2
overall =	0.2529				avg =	2.8
	0.5826				max =	3
				F(1,6)	=	11.09
corr(u_i, Xb) =	_0 2172			Prob > F		0.0158
COII(u_1, XD) =	-0.21/2			PLOD > E	=	0.0156
У	Coef.	Std. Err.	t 1	P> t	[95% Conf. Inte	erval]
Х	2.075862	.6233781	3.33	0.016	.5505109	3.601213
_cons	7.44953	6.166182	1.21	0.272	-7.638574	22.53763
sigma_u sigma_e rho	5.4777527 10.615746 .21027196	(fraction o	f varianc	se due to	ıı i)	
F test that all	_	. (3, 6) =	0.64		PIOD > F	= 0.6182
. xtreg y x, be Between regressi						
		ion on group m	neans) N	umber of d	obs =	11
Group variable:		ion on group m	neans) N		obs = of groups =	11 4
-	code	ion on group m	neans) N	Number o	of groups =	4
R-sq: within =	code 0.6489	ion on group m	neans) N	Number o	of groups = group: min =	4
-	code 0.6489 0.2529	ion on group n	neans) N	Number o	of groups =	4
R-sq: within = between =	code 0.6489 0.2529	ion on group n	neans) N	Number o	group: min = avg = max =	4 2 2.8 3
R-sq: within = between = overall =	code 0.6489 0.2529 0.5826		neans) N	Number of Obs per F(1,2)	of groups = group: min = avg = max =	4 2 2.8 3 0.68
R-sq: within = between =	code 0.6489 0.2529 0.5826		neans) N	Number o	of groups = group: min = avg = max =	4 2 2.8 3
R-sq: within = between = overall =	code 0.6489 0.2529 0.5826			Number of Obs per F(1,2)	of groups = group: min = avg = max =	4 2.8 3 0.68 0.4971

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У	Coef.	Std. Err.	z	P> z	[95% Conf. In	terval]
x _cons	1.900053 8.935918	.536035 5.435358	3.54 1.64	0.000 0.100	.8494434 -1.717188	2.950662 19.58902
sigma_u sigma_e rho	0 10.615746 0	(fraction o	f variand	ce due to	u_i)	

. log close

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