User: FE Stata

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## Notes:

- 1. You are running Small Stata.
- 2. New update available; type -update all-
- 1 . use "C:\Users\Jose\Desktop\Nuevo articulo competitividad y demanda turistica\Datos 1980 a 201
  > , clear
- 2 . g lArrivals=log(Arrivals)
- 3 . g dlArrivals=d.lArrivals
   (8 missing values generated)
- 4 . g lShare=log(Share)
- 5 . g dlShare=d.lShare
   (8 missing values generated)
- 6 . g lGdp=log(Gdp)
- 7 . g dlGdp=d.lGdp
   (8 missing values generated)
- 8 . g lGdppc=log(Gdppc)
- 9 . g dlGdppc=d.lGdppc
   (8 missing values generated)
- 10 . g lGkf=log(Gkf)
   (7 missing values generated)
- 11 . g dlGkf=d.lGkf
   (15 missing values generated)
- 12 . g lCpi=log(Cpi)
   (3 missing values generated)
- 13 . g dlCpi=d.lCpi
   (11 missing values generated)
- 14 . g lFdi=log(Fdi)
   (5 missing values generated)
- 15 . g dlFdi=d.lFdi
   (18 missing values generated)

- 16 . g lExrate=log(Exrate)
- 17 . g dlExrate=d.lExrate
   (8 missing values generated)
- 18 . save "C:\Users\Jose\Desktop\Nuevo articulo competitividad y demanda turistica\Datos 1980 a 20 > ", replace
- 19 . xtreg dlShare dlGdp dlGdppc dlGkf dlCpi dlFdi dlExrate, fe

Fixed-effects (within) regression Group variable: <b>Country</b>	Number of obs Number of groups	= =	236 8
R-sq: within = 0.1010 between = 0.2105 overall = 0.0964		in = vg = ax =	22 29.5 32
corr(u_i, Xb) = -0.2965	F( <b>6,222</b> ) Prob > F	= =	4.16 0.0006

dlShare	Coef.	Std. Err.	t	P> t	[95% Conf.	<pre>Interval]</pre>
dlGdp dlGdppc dlGkf dlCpi dlFdi dlExrate _cons	1669183 .4486807 0187379 .3162948 .0049531 0451234 0261901	1.605689 1.616114 .0914113 .0671688 .0079419 .0910568 .0186061	-0.10 0.28 -0.20 4.71 0.62 -0.50 -1.41	0.917 0.782 0.838 0.000 0.533 0.621 0.161	-3.331261 -2.736206 1988828 .1839247 0106981 2245698 0628573	2.997424 3.633568 .1614071 .4486648 .0206042 .134323
sigma_u sigma_e rho	.02051733 .09775148 .04219604	(fraction	of varia	nce due t	o u_i)	

F test that all  $u_i=0$ : F(7, 222) = 0.90 Prob > F = 0.5055

20 . regress dlShare dlGdp dlGdppc dlGkf dlCpi dlFdi dlExrate

Source Model Residual	.25350362 2.18163627	df 6 229		MS 2250603 2526796		Number of obs F( 6, 229) Prob > F R-squared		236 4.43 0.0003 0.1041
Total	2.43513989	235	.010	362297		Adj R-squared Root MSE	=	0.0806 .09761
dlShare	Coef.	Std.	Err.	t	P> t	[95% Conf.	Ιn	terval]
dlGdp dlGdppc dlGkf dlCpi dlFdi dlExrate _cons	.9590177 609723 0282851 .2422544 .0050103 0694576 0326948	.9273 .9976 .0907 .0586 .0079 .090	138 186 544 286 023	1.03 -0.61 -0.31 4.13 0.63 -0.77 -2.76	0.302 0.542 0.755 0.000 0.528 0.441 0.006	8682442 -2.575399 207035 .1266831 010612 2468368 0560121		2.78628 .355953 1504648 3578256 0206327 1079216 0093775

21 . save "C:\Users\Jose\Desktop\Nuevo articulo competitividad y demanda turistica\Datos 1980 a 20 file C:\Users\Jose\Desktop\Nuevo articulo competitividad y demanda turistica\Datos 1980 a 2011\ > d

22	•	xtreg	dlShare	dlGdp	dlGdppc	dlGkf	dlCpi	dlFdi	dlExrate,	re	sa

Random-effects GLS regression Group variable: <b>Country</b>	Number of obs Number of groups		236 8
R-sq: within = 0.0966 between = 0.5350 overall = 0.1041	Obs per group: min avg max	=	22 29.5 32
$corr(u_i, X) = 0 $ (assumed)	Wata Chitz(C)	=	26.61 0.0002

dlShare	Coef.	Std. Err.	Z	P> z	[95% Conf.	Interval]
dlGdp dlGdppc dlGkf dlCpi dlFdi dlExrate _cons	.9590177 609723 0282851 .2422544 .0050103 0694576 0326948	.9273665 .9976138 .0907186 .0586544 .0079286 .090023	1.03 -0.61 -0.31 4.13 0.63 -0.77 -2.76	0.301 0.541 0.755 0.000 0.527 0.440 0.006	8585873 -2.56501 2060903 .1272939 0105295 2458994 0558889	2.776623 1.345564 .1495201 .3572149 .0205502 .1069842 0095007
sigma_u sigma_e rho	0 .09775148 0	(fraction	of varia	nce due t	o u_i)	

## 23 . xtreg dlShare dlGdp dlGdppc dlGkf dlCpi dlFdi dlExrate, be

Between regression (regression on group means) Group variable: <b>Country</b>	Number of obs = Number of groups =	236 8
R-sq: within = 0.0032 between = 0.9585 overall = 0.0036	Obs per group: min = avg = max =	22 29.5 32
sd(u_i + avg(e_i.)) = .0103783	F( <b>6,1</b> ) = Prob > F =	3.85 0.3715

dlShare	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
dlGdp dlGdppc dlGkf dlCpi dlFdi dlExrate	1926042 6312107 9162665 .1283417 .8907117 -1.901643	3.985053 2.057076 1.094219 .1610315 1.268973 3.193569	-0.05 -0.31 -0.84 0.80 0.70 -0.60	0.969 0.810 0.556 0.572 0.610 0.658	-50.8275 -26.76884 -14.81964 -1.917758 -15.23312 -42.47979	50.44229 25.50642 12.98711 2.174441 17.01455 38.6765
_cons	0579935	.0319932	-1.81	0.321	4645056	.3485186