\*Test de Hausman

set more off

xtreg lcost lw1 lw2 lw3 lw4 lcr lw11 lw22 lw33 lw44 lcr2 lw12 lw13 lw14 lw23 lw24 lw34 lw1cr lw2cr lw3cr lw4cr ltend ltend2 Dconsumo, fe

estimates store fe

xtreg lcost lw1 lw2 lw3 lw4 lcr lw11 lw22 lw33 lw44 lcr2 lw12 lw13 lw14 lw23 lw24 lw34 lw1cr lw2cr lw3cr lw4cr ltend ltend2 Dconsumo, re

estimates store re

hausman fe re, sigmamore

set more off

\*MCO con dummies (Efectos Fijos) con restricciones:

constraint define 1 \_b[lw1]+\_b[lw2]+\_b[lw3]+\_b[lw4]=1 //Precios de los factores

constraint define 2 \_b[lw1cr]+\_b[lw2cr]+\_b[lw3cr]+\_b[lw4cr]=0 //Iteracciones entre los precios de los factores

constraint define 3 \_b[lw11]\*2+\_b[lw22]\*2+\_b[lw33]\*2+\_b[lw44]\*2+\_b[lw12]+\_b[lw13]+\_b[lw14]+\_b[lw23]+\_b[lw24]+\_b[lw34]=0

xi: cnsreg lcost lw1 lw2 lw3 lw4 lcr lw11 lw22 lw33 lw44 lcr2 lw12 lw13 lw14 lw23 lw24 lw34 lw1cr lw2cr lw3cr lw4cr ltend ltend2 Dconsumo i.entcod, constr(1-3) robust

estimates store cmg

estimates table cmg, star stats(N r2 r2\_a) drop (\_Ientcod\*)

gen cmg= (costb/cred)\*(1.0701471-.00583545\*lcr\*2-.01902628\*lw1+.020439\*lw2-0.00004157\*lw3-0.00137114\*lw4)