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name: <unnamed>
log: /Users/hossainpazooki/Dropbox/Research/Hossain/Tables & Results/February 2018/SWF Quality/avg_Truman_original/M
> arket_Capitalization_/ICRG_Investment_Profile_/Hausman Test/Model_Number_7.smcl
log type: smcl
opened on: 27 Feb 2018, 03:59:12

```

	—— Coefficients ——			
	(b) fixed7	(B) random7	(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
Age_	2.130237	-.0001832	2.130421	.0044219
Rents_Capi~1	-19.34088	-36.37896	17.03808	9.360419
Debt_GDP_ L1.	-.0362552	-.0399959	.0037407	.0181301

b = consistent under Ho and Ha; obtained from xtreg  
B = inconsistent under Ha, efficient under Ho; obtained from xtreg

Test: Ho: difference in coefficients not systematic

$\chi^2(3) = (b-B)'[(V_b-V_B)^{-1}](b-B)$   
= -39432.63       $\chi^2 < 0 \implies$  model fitted on these  
data fails to meet the asymptotic  
assumptions of the Hausman test;  
see suest for a generalized test

```

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