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_28.smcl

log type: smcl

opened on: 27 Feb 2018, 03:59:14

	Coeffi	cients ——		
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed28	random28	Difference	S.E.
Age_	2.826183	2.819726	.0064567	.0781648
Rents_Capi~l	-9.879378	-15.87288	5.993505	7.889794
Debt_GDP_				
L1.	0579929	0735105	.0155176	.0155366
CTOT_volat~_	-1.19959	-1.947003	.7474133	.7067879
c.				
ICRG_Inves~_#				
c.				
CTOT_volat~_	.1019023	.1683106	0664084	.0654639

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

chi2(5) =
$$(b-B)'[(V_b-V_B)^(-1)](b-B)$$

= 2.58

Prob>chi2 = **0.7645**

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_28.smcl

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