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_17.smcl

log type: smcl

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	Coeffi	cients ——		
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed17	random17	Difference	S.E.
Age_	2.823236	2.738418	.0848184	.0982397
Rents_Capi~l	-1.95339	-8.317802	6.364412	5.599249
Debt_GDP_				
L1.	0799315	0968283	.0168968	.016574
c.				
ICRG_Inves~_#				
c.				
SWF_Dummy_~_	4234161	.3029685	7263847	.3245962
SWF_Dummy_~_	-2.805331	-8.233452	5.428121	2.645011

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) = $(b-B)'[(V_b-V_B)^(-1)](b-B)$ = 14.15

Prob>chi2 = **0.0147**

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_17.smcl

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