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_25.smcl

log type: smcl

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

	Coeffi (b) fixed25	cients ——— (B) random25	(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
Age_ Rents_Capi~l Debt_GDP_	2.420378 -17.88146	2.375187 -23.55355	.0451918 5.672091	.1092331 8.161095
L1. CTOT_volat~_ ICRG_Inves~_	0225778 4396038 2.820554	0390819 6564006 3.232215	.016504 .2167968 4116604	.017802 .228089 .2748536

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

= 9.62

Prob>chi2 = **0.0867**

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_25.smcl

log type: smcl

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