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_8.smcl

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Coefficients ——				
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed8	random8	Difference	S.E.
Age_	2.370155	2.325522	.0446334	.0966455
Rents_Capi~l	-15.40816	-21.14437	5.73621	7.390884
Debt_GDP_				
L1.	0411016	0545861	.0134845	.0165091
<pre>ICRG_Inves~_</pre>	3.180994	3.557503	3765083	.2478625
SWF_Dummy_~_	-7.82745	-7.339189	4882605	.5792228

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

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

= 10.77

Prob>chi2 = **0.0562**

name: <unnamed>

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> arket_Capitalization_/ICRG_Investment_Profile_/Hausman Test/Model_Number_8.smcl

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