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_10.smcl

log type: smcl

opened on: 27 Feb 2018, 03:59:12

	Coeffi	cients ——		
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed10	random10	Difference	S.E.
Age_	2.415345	2.42506	0097151	.0973612
Rents_Capi~l	-16.35255	-21.60704	5.254495	7.53132
Debt_GDP_				
L1.	0811543	1067737	.0256194	.0181006
ICRG_Inves~_	3.02078	3.397593	376813	.2544835
c.				
Commodity_~_#				
c.				
SWF_Dummy_~_	-15.2325	-17.73234	2.499847	1.676546

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) = $(b-B)'[(V_b-V_B)^(-1)](b-B)$ = 11.12

Prob>chi2 = **0.0490**

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 10.smcl

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