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\_26.smcl

log type: smcl

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

	Coefficients			
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed26	random26	Difference	S.E.
Age_	2.847749	2.853876	0061266	.0745391
Rents_Capi~l	-1.092929	-5.729659	4.63673	11.18196
Debt_GDP_				
L1.	0650878	0837179	.0186301	.0161657
CTOT_volat~_	385844	5968294	.2109855	.1929944
c.				
ICRG_Inves~_#				
c.Age_#				
c.				
Rents_Capi~l	014307	0153828	.0010758	.0119559

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) = 
$$(b-B)'[(V_b-V_B)^(-1)](b-B)$$
  
= 3.10

Prob>chi2 = **0.6853** 

name: <unnamed>

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