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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_12.smcl
log type: smcl
opened on: 27 Feb 2018, 03:59:13

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	—— Coefficients ——		(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
	(b) fixed12	(B) random12		
Age_	3.188738	3.207599	-.0188606	.0809764
Rents_Capi~l	12.76042	6.349753	6.410664	7.073635
Debt_GDP_				
L1.	-.1330297	-.1573901	.0243604	.0155846
c.				
ICRG_Inves~#				
c.				
Commodity_~#				
c.				
SWF_Dummy_~	-4.592224	-4.370201	-.2220234	.3572272
c.				
Commodity_~#				
c.				
SWF_Dummy_~	20.20862	16.45518	3.753436	3.227181

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)
= 3.33
Prob>chi2 = 0.6486

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