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_27.smcl

log type: smcl

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

	Coeffi	cients ——		
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed27	random27	Difference	S.E.
Age_	2.41966	2.363365	.0562955	.123041
Rents_Capi~l	-15.50468	-23.56961	8.064929	10.10784
Debt_GDP_				
L1.	0250819	0450248	.0199429	.0201779
ICRG_Inves~_	2.947055	3.417285	4702301	.2537999
CTOT_volat~_	.5583274	1030915	.6614189	.7733233
c.				
ICRG_Inves~_#				
c.				
CTOT_volat~_	119817	0729848	0468322	.0677792

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(6) =
$$(b-B)'[(V_b-V_B)^(-1)](b-B)$$

= 19.47

Prob>chi2 = **0.0034**

name: <unnamed>

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> arket_Capitalization_/ICRG_Investment_Profile_/Hausman Test/Model_Number_27.smcl

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