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_16.smcl

log type: smcl

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	Coeffi	cients ——		
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed16	random16	Difference	S.E.
Age_	2.769299	2.768903	.000396	.0635337
Rents_Capi~l	-4.397606	-7.141986	2.74438	4.538452
Debt_GDP_				
L1.	0775319	0897041	.0121722	.0135896
c.				
ICRG_Inves~_#				
c.				
Monarchy_D~_	.3861045	.5317372	1456327	.3448042
SWF_Dummy_~_	-6.249603	-5.819101	430502	.4240897

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

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

= 2.08 Prob>chi2 = 0.8379

name: <unnamed>

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> arket_Capitalization_/ICRG_Investment_Profile_/Hausman Test/Model_Number_16.smcl

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