
```

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_21.smcl
log type: smcl
opened on: 27 Feb 2018, 03:59:13

```

	—— Coefficients ——			
	(b) fixed21	(B) random21	(b-B) Difference	$\sqrt{\text{diag}(V_b - V_B)}$ S.E.
Age_	2.554144	2.484102	.0700423	.1033135
Rents_Capi~l	-12.55568	-19.04666	6.490977	7.505987
Debt_GDP_				
L1.	-.0471171	-.0601458	.0130286	.0164183
ICRG_Inves~_	4.020137	4.338665	-.3185282	.2268193
c.				
ICRG_Inves~_#				
c.				
SWF_Dummy~_	-1.471652	-1.343323	-.1283295	.0833639

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

$\chi^2(5) = (b-B)'[(V_b - V_B)^{-1}](b-B)$
= 11.62
Prob>chi2 = 0.0404

```

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