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_22.smcl

log type: smcl

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	Coeffi	cients ——		
	(b)	(B)	(b-B)	sqrt(diag(V_b-V_B))
	fixed22	random22	Difference	S.E.
Age_	2.153656	2.120069	.033587	.105861
Rents_Capi~l	-13.18146	-18.10581	4.924358	6.668964
Debt_GDP_				
L1.	0207956	0391416	.018346	.0184953
ICRG_Inves~_	3.148855	3.619891	4710359	.363868
c.				
ICRG_Inves~_#				
c.				
Monarchy_D~_	-1.271593	-1.653229	.3816362	1.673913

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

= 17.29

Prob>chi2 = **0.0040**

name: <unnamed>

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> arket_Capitalization_/ICRG_Investment_Profile_/Hausman Test/Model_Number_22.smcl

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