

Annexe 2 : Test de Hausman

	Coefficients		(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
	(b) fixe	(B) aléatoire		
ACT	-1.01e-11	-1.68e-11	6.71e-12	4.28e-12
EMP	.0001402	.0000721	.0000681	.0001003
CA	1.10e-09	1.01e-09	8.73e-11	9.30e-11
C	-.2292463	-.2219839	-.0072624	.0035126
CCA	.0001119	.0001117	1.78e-07	1.94e-06
LI	-.0040431	-.0042737	.0002306	.0000694
AF	-.00588	-.0059743	.0000943	.0000358
AGE	-.0033753	-.001648	-.0017272	.0002956
ROCE	.0005809	.0006069	-.0000261	9.68e-06

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

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chi2(7) = (b-B)'[(V_b-V_B)^(-1)](b-B)
        =      60.38
Prob>chi2 =      0.0000

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