

Annexe 1 : Régression linéaire à effets aléatoires

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Random-effects GLS regression              Number of obs      =      5013
Group variable: Nom1                      Number of groups   =      557

R-sq:  within  = 0.5753                   Obs per group: min =          9
       between = 0.6220                               avg   =         9.0
       overall  = 0.6138                               max   =          9

corr(u_i, X)  = 0 (assumed)                Wald chi2(7)       =          .
theta         = .82449559                  Prob > chi2        =          .

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RE	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
ACT	-1.68e-11	5.38e-12	-3.12	0.002	-2.73e-11	-6.24e-12
EMP	.0000721	.0001136	0.64	0.525	-.0001505	.0002948
CA	1.01e-09	1.65e-10	6.11	0.000	6.85e-10	1.33e-09
C	-.2219839	.0177236	-12.52	0.000	-.2567215	-.1872463
CCA	.0001117	.0000199	5.61	0.000	.0000727	.0001508
LI	-.0042737	.0003019	-14.16	0.000	-.0048654	-.003682
AF	-.0059743	.0000891	-67.04	0.000	-.0061489	-.0057996
AGE	-.001648	.0002735	-6.03	0.000	-.0021842	-.0011119
ROCE	.0006069	.0000458	13.24	0.000	.0005171	.0006968
_cons	.7819129	.0095842	81.58	0.000	.7631282	.8006976
sigma_u	.13239641					
sigma_e	.07080749					
rho	.77758907	(fraction of variance due to u_i)				