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. xtreg BankDebt2 var1_table2 var2_table2 var3_table2 var4_table2 ln_l_reel_net_sales y111-y111
> 2 find_spec_dummy_yr, 1( firmno) fe
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Fixed-effects (within) regression
Group variable: firmno
Number of obs = 54937
Number of groups = 4925
R-sq: within = 0.0469
between = 0.0005
overall = 0.0007
obs per group: min = 1
avg = 11.2
max = 3312
F(16,49996) = 153.92
Prob > F = 0.0000
corr(u_i, xb) = -0.3585

BankDebt2	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
var1_table2	.8991046	.0657531	13.67	0.000	.7702278 1.027981
var2_table2	-.2,313536	.3906295	-5.92	0.000	-.3,079174 -.1547897
var3_table2	.7260917	.1583079	4.59	0.000	.4158064 1.036377
var4_table2	1.700913	.2233284	7.62	0.000	1.263206 2.138658
ln_l_reel_net_sales	-.0142785	.001777	-8.07	0.000	-.0177477 -.0108092
y111	(dropped)				
y112	.3316188	.0255241	12.99	0.000	.2815913 .3816464
y113	.3565077	.0255091	13.98	0.000	.3065096 .4065058
y114	.2405747	.025539	13.34	0.000	.190518 .290518
y115	.3346899	.0255298	13.11	0.000	.2846512 .3847286
y116	.3457202	.0254932	13.56	0.000	.2957532 .3956873
y117	.3618467	.0255067	14.19	0.000	.3118533 .4118402
y118	.0016313	.0043304	0.38	0.706	-.0068563 .0101189
y119	-.0374722	.0034963	-10.72	0.000	-.044325 -.0306195
y1110	-.0035023	.0036281	-0.97	0.334	-.0106133 .0036087
y1111	(dropped)				
y1112	.0441192	.0033621	13.12	0.000	.0375294 .050709
find_spec_dummy_yr	2.01e-06	4.29e-07	4.68	0.000	1.17e-06 2.85e-06
_cons	.1233091	.035176	3.51	0.000	.0543638 .1922545
sigma_u	.27574778				
sigma_e	.10584888				
rho	.87157405				(fraction of variance due to u_i)

F test that all u_i=0: F(4924, 49996) = 31.39 Prob > F = 0.0000

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. xtreg BankDebt3 var1_table2 var2_table2 var3_table2 var4_table2 ln_l_reel_net_sales y111-y1112 find_spec_dummy_yr,
> 1( firmno) fe
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Fixed-effects (within) regression
Group variable: firmno
Number of obs = 54937
Number of groups = 4925
R-sq: within = 0.0000
between = 0.0000
overall = 0.0000
obs per group: min = 1
avg = 11.2
max = 3312
F(16,49996) = 0.00
Prob > F = 1.0000
corr(u_i, xb) = -0.0000

BankDebt3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
var1_table2	-1.87e-22	2.18e-13	-0.00	1.000	-4.28e-13 4.28e-13
var2_table2	1.90e-21	1.30e-12	0.00	1.000	-2.54e-12 2.54e-12
var3_table2	-8.32e-22	5.26e-13	-0.00	1.000	-1.03e-12 1.03e-12
var4_table2	-1.99e-21	7.42e-13	-0.00	1.000	-1.45e-12 1.45e-12
ln_l_reel_net_sales	2.17e-23	5.88e-15	0.00	1.000	-1.15e-14 1.15e-14
y111	(dropped)				
y112	-5.97e-23	8.48e-14	-0.00	1.000	-1.66e-13 1.66e-13
y113	-5.54e-23	8.48e-14	-0.00	1.000	-1.66e-13 1.66e-13
y114	-6.28e-23	8.49e-14	-0.00	1.000	-1.66e-13 1.66e-13
y115	-6.55e-23	8.48e-14	-0.00	1.000	-1.66e-13 1.66e-13
y116	-5.98e-23	8.47e-14	-0.00	1.000	-1.66e-13 1.66e-13
y117	-5.96e-23	8.47e-14	-0.00	1.000	-1.66e-13 1.66e-13
y118	1.52e-23	1.44e-14	0.00	1.000	-2.82e-14 2.82e-14
y119	9.61e-24	1.16e-14	0.00	1.000	-2.28e-14 2.28e-14
y1110	-2.24e-24	1.21e-14	-0.00	1.000	-2.36e-14 2.36e-14
y1111	(dropped)				
y1112	-2.42e-25	1.12e-14	-0.00	1.000	-2.19e-14 2.19e-14
find_spec_dummy_yr	2.96e-28	1.42e-18	0.00	1.000	-2.79e-18 2.79e-18
_cons	.4094106	1.17e-13	3.5e+12	0.000	.4094106 .4094106
sigma_u	.02439136				
sigma_e	3.517e-13				
rho	1				(fraction of variance due to u_i)

F test that all u_i=0: F(4924, 49996) = . Prob > F = .

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. xtreg BankDebt3 var1_table2 var2_table2 var3_table2 var4_table2 ln_l_reel_net_sales y111-y1112 find_spec_dummy_yr,
> fe
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Fixed-effects (within) regression
Group variable: firmno
Number of obs = 54937
Number of groups = 4925
R-sq: within = 0.0000
between = 0.0000
overall = 0.0000
obs per group: min = 1
avg = 11.2
max = 3312
F(16,49996) = 0.00
Prob > F = 1.0000
corr(u_i, xb) = -0.0000

BankDebt3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
var1_table2	-1.87e-22	2.18e-13	-0.00	1.000	-4.28e-13 4.28e-13
var2_table2	1.90e-21	1.30e-12	0.00	1.000	-2.54e-12 2.54e-12
var3_table2	-8.32e-22	5.26e-13	-0.00	1.000	-1.03e-12 1.03e-12
var4_table2	-1.99e-21	7.42e-13	-0.00	1.000	-1.45e-12 1.45e-12
ln_l_reel_net_sales	2.17e-23	5.88e-15	0.00	1.000	-1.15e-14 1.15e-14
y111	(dropped)				
y112	-5.96e-23	8.48e-14	-0.00	1.000	-1.66e-13 1.66e-13
y113	-5.52e-23	8.48e-14	-0.00	1.000	-1.66e-13 1.66e-13
y114	-6.28e-23	8.49e-14	-0.00	1.000	-1.66e-13 1.66e-13
y115	-6.54e-23	8.48e-14	-0.00	1.000	-1.66e-13 1.66e-13
y116	-5.98e-23	8.47e-14	-0.00	1.000	-1.66e-13 1.66e-13
y117	-5.95e-23	8.47e-14	-0.00	1.000	-1.66e-13 1.66e-13
y118	1.52e-23	1.44e-14	0.00	1.000	-2.82e-14 2.82e-14
y119	9.61e-24	1.16e-14	0.00	1.000	-2.28e-14 2.28e-14
y1110	-2.24e-24	1.21e-14	-0.00	1.000	-2.36e-14 2.36e-14
y1111	(dropped)				
y1112	-2.42e-25	1.12e-14	-0.00	1.000	-2.19e-14 2.19e-14
find_spec_dummy_yr	2.96e-28	1.42e-18	0.00	1.000	-2.79e-18 2.79e-18
_cons	.4094106	1.17e-13	3.5e+12	0.000	.4094106 .4094106
sigma_u	.02439136				
sigma_e	3.517e-13				
rho	1				(fraction of variance due to u_i)

F test that all u_i=0: F(4924, 49996) = . Prob > F = .

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. xtreg BankDebt3 var1_table2 var2_table2 var3_table2 var4_table2 ln_l_reel_net_sales y111-y1112, fe
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Fixed-effects (within) regression
Group variable: firmno
Number of obs = 54937
Number of groups = 4925
R-sq: within = 0.0000
between = 0.0000
overall = 0.0000
obs per group: min = 1
avg = 11.2
max = 3312
F(15,49997) = 0.00
Prob > F = 1.0000
corr(u_i, xb) = -0.0000

BankDebt3	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]
var1_table2	1.44e-22	2.18e-13	0.00	1.000	-4.28e-13 4.28e-13
var2_table2	5.56e-22	1.30e-12	0.00	1.000	-2.54e-12 2.54e-12
var3_table2	2.97e-22	5.24e-13	-0.00	1.000	-1.03e-12 1.03e-12
var4_table2	-1.96e-21	7.40e-13	-0.00	1.000	-1.45e-12 1.45e-12
ln_l_reel_net_sales	2.18e-23	5.88e-15	0.00	1.000	-1.15e-14 1.15e-14
y111	(dropped)				
y112	3.77e-24	1.30e-14	0.00	1.000	-2.56e-14 2.56e-14
y113	7.95e-24	1.32e-14	0.00	1.000	-2.59e-14 2.59e-14
y114	9.54e-25	1.30e-14	0.00	1.000	-2.54e-14 2.54e-14
y115	(dropped)				
y116	4.10e-24	1.29e-14	0.00	1.000	-2.53e-14 2.53e-14
y117	4.35e-24	1.38e-14	0.00	1.000	-2.70e-14 2.70e-14
y118	-5.43e-23	8.85e-14	-0.00	1.000	-1.73e-13 1.73e-13
y119	-5.87e-23	8.75e-14	-0.00	1.000	-1.72e-13 1.72e-13
y1110	-3.6e-23	8.31e-14	-0.00	1.000	-1.63e-13 1.63e-13
y1111	-6.49e-23	8.47e-14	-0.00	1.000	-1.66e-13 1.66e-13
y1112	-6.68e-23	8.66e-14	-0.00	1.000	-1.70e-13 1.70e-13
_cons	.4094106	8.10e-14	5.1e+12	0.000	.4094106 .4094106
sigma_u	.02439136				
sigma_e	3.517e-13				
rho	1				(fraction of variance due to u_i)

F test that all u_i=0: F(4924, 49997) = . Prob > F = .