Notes to Tables 1–10

1. In the headings to the test statistics, "Excluding Q" and so on indicates the variables being excluded are: Q, quadratic terms in total expenditures; A, age of head; L, labour force variables; C, other expenditures conditioning good; V, vehicle ownership; and T, tobacco consumption dummy.

2. All test statistics are disributed as χ^2 under the null hypothesis.

3. The degrees of freedom for the nine nine equation system (FACGOPHES) tests are 32 for L; 16 for A, C, V and T; and 9 for Q.

4. The degrees of freedom for the six equation system (FACGOP) tests tests are 20 for L; 10 for A, C, V and T; and 6 for Q.

5. The degrees of freedom for the three-equation systems (FAC, GOP and HES) tests are: 8 for L; 4 for A, C, V and T; and 3 for Q.

Table 1: Model Specification Tests Based on GMM Estimation.
FACGOPHES System
MOR0, MOR1 and MOR2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	47.766	0.282E-06	130.797	0.000E+00	118.993	0.610E-11
MOR1	80.950	0.105E-12	146.830	0.000E+00	165.133	0.000E+00
MOR2	98.477	0.000E+00	262.046	0.000E+00	238.342	0.000E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	81.393	0.932E-10	73.780	0.215E-08	38.088	0.147E-02
MOR1	192.684	0.000E+00	114.966	0.000E+00	160.252	0.000E+00
MOR2	212.426	0.000E+00	111.669	0.222E-15	57.667	0.129E-05

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	24.520	0.355E-02	81.655	0.836E-10	107.109	0.496E-09
MOR1	5.794	0.760E+00	232.062	0.000E+00	293.640	0.000E+00
MOR2	10.971	0.278E+00	114.312	0.111E-15	209.618	0.000E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	142.743	0.000E+00	32.188	0.945E-02	30.725	0.146E-01
MOR1	72.610	0.347E-08	51.940	0.112E-04	40.690	0.617E-03
MOR2	108.207	0.999E-15	45.171	0.131E-03	58.827	0.824E-06

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	10.203	0.334E+00	141.269	0.000E+00	100.827	0.474E-08
MOR1	46.055	0.588E-06	144.220	0.000E+00	156.499	0.000E+00
MOR2	20.198	0.167E-01	204.538	0.000E+00	97.507	0.153E-07

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	39.642	0.878E-03	23.173	0.109E+00	42.059	0.387E-03
MOR1	203.865	0.000E+00	122.450	0.000E+00	92.344	0.924E-12
MOR2	71.507	0.543E-08	47.220	0.629E-04	51.517	0.131E-04

Table 2: Model Specification Tests Based on GMM Estimation.
FACGOPHES System
REN0, REN1 and REN2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	125.164	0.000E+00	121.758	0.000E+00	385.489	0.000E+00
REN1	95.330	0.111E-15	80.694	0.125E-09	185.985	0.000E+00
REN2	221.531	0.000E+00	788.333	0.000E+00	547.868	0.000E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	119.640	0.000E+00	227.570	0.000E+00	130.850	0.000E+00
REN1	40.973	0.560E-03	115.840	0.000E+00	90.674	0.188E-11
REN2	236.154	0.000E+00	376.419	0.000E+00	238.552	0.000E+00

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	10.299	0.327E+00	13.668	0.623E+00	43.854	0.790E-01
REN1	0.254	0.100E+01	17.575	0.349E+00	52.073	0.139E-01
REN2	9.271	0.413E+00	36.716	0.230E-02	53.643	0.963E-02

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	11.228	0.795E+00	22.067	0.141E+00	34.750	0.430E-02
REN1	4.191	0.999E+00	23.162	0.109E+00	16.012	0.452E+00
REN2	15.674	0.476E+00	48.500	0.396E-04	22.116	0.139E+00

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	3.227	0.955E+00	21.826	0.149E+00	48.632	0.301E-01
REN1	9.408	0.400E+00	15.590	0.482E+00	47.822	0.357E-01
REN2	14.338	0.111E+00	26.783	0.440E-01	45.661	0.556E-01

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	18.558	0.292E+00	37.768	0.163E-02	36.201	0.271E-02
REN1	11.383	0.785E+00	12.757	0.690E+00	10.489	0.840E+00
REN2	18.494	0.296E+00	49.468	0.279E-04	8.704	0.925E+00

Table 3: Model Specification Tests Based on GMM Estimation.
FACGOP System
MOR0, MOR1 and MOR2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	36.233	0.248E-05	63.306	0.854E-09	27.253	0.128E+00
MOR1	73.523	0.773E-13	36.116	0.804E-04	204.586	0.000E+00
MOR2	4.204	0.649E+00	26.628	0.298E-02	70.204	0.169E-06

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	35.363	0.108E-03	17.193	0.702E-01	38.462	0.315E-04
MOR1	65.551	0.318E-09	64.342	0.541E-09	77.579	0.149E-11
MOR2	46.522	0.115E-05	39.646	0.196E-04	50.692	0.199E-06

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	3.130	0.792E+00	36.741	0.627E-04	31.461	0.494E-01
MOR1	0.466	0.998E+00	58.717	0.633E-08	68.522	0.317E-06
MOR2	18.216	0.571E-02	35.216	0.115E-03	76.143	0.176E-07

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	25.581	0.435E-02	10.473	0.400E+00	36.848	0.601E-04
MOR1	24.322	0.679E-02	32.348	0.350E-03	13.421	0.201E+00
MOR2	33.032	0.269E-03	11.854	0.295E+00	8.852	0.546E+00

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	57.153	0.170E-09	55.609	0.243E-07	30.583	0.609E-01
MOR1	69.061	0.637E-12	26.500	0.312E-02	103.355	0.315E-12
MOR2	0.233	0.100E+01	23.263	0.982E-02	40.829	0.392E-02

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	32.730	0.302E-03	11.908	0.291E+00	25.291	0.482E-02
MOR1	38.687	0.288E-04	182.689	0.000E+00	68.075	0.104E-09
MOR2	32.760	0.299E-03	34.610	0.145E-03	20.921	0.217E-01

Table 4: Model Specification Tests Based on GMM Estimation.
FACGOP System
REN0, REN1 and REN2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	13.423	0.368E-01	53.806	0.527E-07	26.037	0.165E+00
REN1	20.381	0.237E-02	27.704	0.201E-02	41.492	0.322E-02
REN2	0.322	0.999E+00	21.664	0.169E-01	24.003	0.242E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	19.844	0.308E-01	41.586	0.888E-05	39.775	0.186E-04
REN1	25.545	0.440E-02	19.853	0.307E-01	42.014	0.746E-05
REN2	7.619	0.666E+00	46.474	0.118E-05	5.199	0.878E+00

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	20.391	0.236E-02	33.943	0.189E-03	73.707	0.447E-07
REN1	0.034	0.100E+01	12.121	0.277E+00	13.634	0.849E+00
REN2	5.830	0.442E+00	15.207	0.125E+00	19.741	0.474E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	49.318	0.356E-06	101.871	0.000E+00	37.962	0.385E-04
REN1	6.298	0.790E+00	23.503	0.904E-02	10.110	0.431E+00
REN2	4.277	0.934E+00	35.486	0.103E-03	14.126	0.167E+00

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	13.877	0.310E-01	57.792	0.946E-08	47.888	0.441E-03
REN1	3.414	0.755E+00	70.577	0.343E-10	66.453	0.683E-06
REN2	16.437	0.116E-01	19.803	0.312E-01	55.882	0.303E-04

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	20.327	0.263E-01	18.136	0.527E-01	40.248	0.153E-04
REN1	35.411	0.106E-03	22.277	0.138E-01	55.094	0.303E-07
REN2	19.618	0.331E-01	69.212	0.629E-10	19.836	0.308E-01

Table 5: Model Specification Tests Based on GMM Estimation
FAC System
MOR0, MOR1 and MOR2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	22.821	0.440E-04	15.300	0.412E-02	82.622	0.145E-13
MOR1	1.765	0.623E+00	9.706	0.457E-01	3.009	0.934E+00
MOR2	12.689	0.536E-02	20.496	0.399E-03	7.822	0.451E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	18.491	0.989E-03	43.104	0.985E-08	2.723	0.605E+00
MOR1	19.017	0.780E-03	12.468	0.142E-01	3.033	0.552E+00
MOR2	14.883	0.495E-02	2.090	0.719E+00	.695	0.952E+00

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	0.956	0.812E+00	3.478	0.481E+00	15.926	0.435E-01
MOR1	0.041	0.998E+00	4.422	0.352E+00	9.840	0.276E+00
MOR2	0.055	0.997E+00	0.882	0.927E+00	11.855	0.158E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	4.406	0.354E+00	0.996	0.910E+00	3.054	0.549E+00
MOR1	2.702	0.609E+00	1.323	0.857E+00	0.626	0.960E+00
MOR2	12.475	0.141E-01	0.935	0.920E+00	5.615	0.230E+00

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	3.559	0.313E+00	5.199	0.267E+00	31.860	0.987E-04
MOR1	8.568	0.356E-01	30.727	0.348E-05	17.994	0.213E-01
MOR2	11.926	0.764E-02	7.847	0.973E-01	15.350	0.527E-01

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	4.040	0.401E+00	20.569	0.385E-03	10.684	0.304E-01
MOR1	3.813	0.432E+00	7.237	0.124E+00	20.356	0.425E-03
MOR2	10.941	0.272E-01	7.388	0.117E+00	12.234	0.157E-01

Table 6: Model Specification Tests Based on GMM Estimation.
FAC System
REN0, REN1 and REN2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	13.596	0.351E-02	3.441	0.487E+00	13.981	0.823E-01
REN1	18.318	0.378E-03	11.310	0.233E-01	18.800	0.160E-01
REN2	8.044	0.451E-01	31.298	0.266E-05	15.506	0.500E-01

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	1.298	0.862E+00	23.090	0.121E-03	7.303	0.121E+00
REN1	5.062	0.281E+00	2.703	0.609E+00	3.534	0.473E+00
REN2	12.109	0.166E-01	32.249	0.170E-05	3.485	0.480E+00

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	1.106	0.776E+00	15.400	0.394E-02	10.818	0.212E+00
REN1	5.058	0.168E+00	30.230	0.439E-05	9.637	0.291E+00
REN2	14.996	0.182E-02	5.052	0.282E+00	46.558	0.186E-06

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	8.370	0.789E-01	14.202	0.668E-02	4.670	0.323E+00
REN1	4.558	0.336E+00	4.600	0.331E+00	7.729	0.102E+00
REN2	5.819	0.213E+00	43.253	0.917E-08	4.915	0.296E+00

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	8.919	0.304E-01	16.106	0.288E-02	14.351	0.731E-01
REN1	2.274	0.518E+00	16.337	0.260E-02	14.434	0.711E-01
REN2	2.376	0.498E+00	12.321	0.151E-01	46.041	0.233E-06

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	6.335	0.175E+00	1.968	0.742E+00	4.376	0.357E+00
REN1	4.266	0.371E+00	1.214	0.876E+00	1.464	0.833E+00
REN2	12.927	0.116E-01	3.694	0.449E+00	7.792	0.995E-01

Table 7: Model Specification Tests Based on GMM Estimation.
GOP System
MOR0, MOR1 and MOR2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	28.615	0.270E-05	10.379	0.345E-01	13.395	0.990E-01
MOR1	3.109	0.375E+00	11.344	0.230E-01	5.334	0.721E+00
MOR2	0.902	0.825E+00	8.301	0.811E-01	7.241	0.511E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	12.050	0.170E-01	12.699	0.128E-01	9.190	0.565E-01
MOR1	6.797	0.147E+00	3.198	0.525E+00	7.298	0.121E+00
MOR2	13.930	0.752E-02	6.086	0.193E+00	10.630	0.310E-01

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	10.370	0.157E-01	7.846	0.974E-01	8.466	0.389E+00
MOR1	10.673	0.136E-01	11.815	0.188E-01	7.131	0.523E+00
MOR2	3.327	0.344E+00	21.065	0.307E-03	20.248	0.944E-02

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	41.102	0.256E-07	26.893	0.209E-04	11.683	0.199E-01
MOR1	5.092	0.278E+00	11.453	0.219E-01	3.122	0.538E+00
MOR2	6.362	0.174E+00	7.059	0.133E+00	9.704	0.457E-01

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	2.299	0.513E+00	3.655	0.455E+00	12.785	0.119E+00
MOR1	1.419	0.701E+00	4.926	0.295E+00	6.467	0.595E+00
MOR2	0.629	0.890E+00	6.188	0.186E+00	11.753	0.163E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	5.141	0.273E+00	9.696	0.459E-01	9.676	0.463E-01
MOR1	5.283	0.259E+00	5.200	0.267E+00	1.377	0.848E+00
MOR2	22.734	0.143E-03	4.058	0.398E+00	10.609	0.313E-01

Table 8: Model Specification Tests Based on GMM Estimation.
GOP System
REN0, REN1 and REN2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	4.718	0.194E+00	4.518	0.340E+00	12.219	0.142E+00
REN1	0.428	0.934E+00	11.943	0.178E-01	13.299	0.102E+00
REN2	2.738	0.434E+00	7.785	0.998E-01	30.696	0.159E-03

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	1.391	0.846E+00	17.278	0.171E-02	6.195	0.185E+00
REN1	20.416	0.413E-03	11.518	0.213E-01	11.761	0.192E-01
REN2	3.857	0.426E+00	15.625	0.357E-02	10.196	0.373E-01

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	4.634	0.201E+00	13.053	0.110E-01	16.617	0.344E-01
REN1	1.768	0.622E+00	9.763	0.446E-01	3.501	0.899E+00
REN2	2.811	0.422E+00	10.948	0.272E-01	32.361	0.803E-04

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	4.340	0.362E+00	11.672	0.200E-01	14.682	0.541E-02
REN1	5.542	0.236E+00	2.597	0.627E+00	9.822	0.435E-01
REN2	12.937	0.116E-01	4.648	0.325E+00	16.426	0.250E-02

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	3.788	0.285E+00	5.026	0.285E+00	18.091	0.206E-01
REN1	0.001	0.100E+01	6.098	0.192E+00	5.958	0.652E+00
REN2	6.283	0.986E-01	10.945	0.272E-01	12.797	0.119E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	3.982	0.408E+00	10.327	0.353E-01	12.672	0.130E-01
REN1	4.906	0.297E+00	6.061	0.195E+00	2.189	0.701E+00
REN2	1.192	0.879E+00	50.823	0.243E-09	4.285	0.369E+00

Table 9: Model Specification Tests Based on GMM Estimation.
HES System
MOR0, MOR1 and MOR2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	1.432	0.698E+00	2.488	0.647E+00	3.182	0.922E+00
MOR1	3.191	0.363E+00	1.332	0.856E+00	21.100	0.689E-02
MOR2	6.229	0.101E+00	23.942	0.821E-04	7.789	0.454E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	8.044	0.900E-01	3.409	0.492E+00	4.620	0.329E+00
MOR1	3.350	0.501E+00	15.502	0.377E-02	0.735	0.947E+00
MOR2	8.557	0.732E-01	2.108	0.716E+00	5.558	0.235E+00

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	1.189	0.756E+00	6.463	0.167E+00	2.577	0.958E+00
MOR1	8.200	0.421E-01	0.156	0.997E+00	11.393	0.180E+00
MOR2	1.668	0.644E+00	16.323	0.261E-02	13.927	0.837E-01

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	0.758	0.944E+00	2.208	0.698E+00	1.083	0.897E+00
MOR1	23.221	0.114E-03	6.378	0.173E+00	13.209	0.103E-01
MOR2	9.780	0.443E-01	5.101	0.277E+00	4.657	0.324E+00

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	3.155	0.368E+00	10.949	0.271E-01	6.304	0.613E+00
MOR1	4.165	0.244E+00	3.384	0.496E+00	34.352	0.351E-04
MOR2	6.367	0.951E-01	25.780	0.350E-04	16.423	0.367E-01

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
MOR0	8.797	0.664E-01	8.961	0.621E-01	7.187	0.126E+00
MOR1	6.066	0.194E+00	14.051	0.713E-02	2.986	0.560E+00
MOR2	2.263	0.688E+00	8.456	0.762E-01	2.751	0.600E+00

Table 10: Model Specification Tests Based on GMM Estimation.
HES System
REN0, REN1 and REN2 Households.

Tests Based on Estimation with Four-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	1.835	0.607E+00	3.731	0.444E+00	3.427	0.905E+00
REN1	1.653	0.647E+00	9.194	0.564E-01	16.031	0.419E-01
REN2	1.508	0.680E+00	46.956	0.156E-08	23.507	0.277E-02

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	0.290	0.990E+00	3.803	0.433E+00	2.893	0.576E+00
REN1	7.870	0.964E-01	10.015	0.402E-01	4.920	0.296E+00
REN2	9.841	0.432E-01	0.023	0.100E+01	0.822	0.935E+00

Tests Based on Estimation with Four-Region Data, 1980–1985.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	1.720	0.633E+00	5.980	0.201E+00	16.032	0.419E-01
REN1	1.422	0.700E+00	10.604	0.314E-01	39.487	0.399E-05
REN2	7.282	0.634E-01	9.023	0.605E-01	11.994	0.151E+00

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	5.833	0.212E+00	19.178	0.725E-03	2.824	0.588E+00
REN1	9.266	0.548E-01	3.324	0.505E+00	5.328	0.255E+00
REN2	14.219	0.663E-02	11.102	0.254E-01	3.554	0.470E+00

Tests Based on Estimation with Three-Region Data, 1980–1992.

	Excluding Q		Excluding A		Excluding L	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	1.200	0.753E+00	3.422	0.490E+00	9.420	0.308E+00
REN1	1.512	0.679E+00	5.037	0.284E+00	27.195	0.654E-03
REN2	1.328	0.722E+00	14.197	0.669E-02	18.988	0.149E-01

	Excluding C		Excluding V		Excluding T	
Data	Test Statistic	Prob. Value	Test Statistic	Prob. Value	Test Statistic	Prob. Value
REN0	2.813	0.590E+00	1.234	0.872E+00	6.501	0.165E+00
REN1	3.826	0.430E+00	11.122	0.252E-01	7.004	0.136E+00
REN2	6.607	0.158E+00	4.740	0.315E+00	3.466	0.483E+00