

Table 3. Impact of Property-Income Share on Real Growth Rates. Model Comparisons: Cross-National Time Series, 1975-1991 (N=663, Balanced).

A. Lag Length (assuming between-country differences in effects)

Model Comparison	Likelihood-Ratio ²	df	p	BIC difference
1 vs. 0	68.6	39	.002*	+184.8
2 vs. 0	101.6	78	.038	+405.1
3 vs. 0	147.6	117	.029	+612.5
4 vs. 0	216.8	156	.001*	+796.7
2 vs. 1	33.0	39	.739	+220.3
3 vs. 1	79.0	78	.447	+427.7
4 vs. 1	148.2	117	.027	+611.9

B. Lag Length (assuming no between-country differences in effects)

Model Comparison	Likelihood-Ratio ²	df	p	BIC Difference
5 vs. 0	4.4	1	.036	+ 2.1
6 vs. 0	5.6	2	.061	+ 7.4
7 vs. 0	7.0	3	.072	+ 12.5
8 vs. 0	10.0	4	.040	+ 16.0
6 vs. 5	1.2	1	.273	+ 5.3
7 vs. 5	2.6	2	.273	+ 10.4
8 vs. 5	5.6	3	.133	+ 13.9

C. Between Country Differences in Effects (at lag=1 and at lag=4)

Model Comparison	Likelihood-Ratio ²	df	p	BIC Difference
5 vs. 1	64.2	38	.005*	-182.7
8 vs. 4	206.8	152	.002*	-780.7

Note: *p<.01

