

Lampiran

a. Output Regresi Fixed Effect Model

Dependent Variable: LNTK
 Method: Panel Least Squares
 Date: 09/12/18 Time: 08:13
 Sample: 2004 2016
 Periods included: 13
 Cross-sections included: 6
 Total panel (balanced) observations: 78

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	31.60519	3.347351	9.441854	0.0000
LNINF	0.055814	0.030837	1.809982	0.0747
LNIPM	-8.148293	0.940346	-8.665208	0.0000
LNTPT	0.133699	0.075956	1.760218	0.0829
LNUMR	0.361584	0.072033	5.019730	0.0000

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.984584	Mean dependent var	2.348404
Adjusted R-squared	0.982544	S.D. dependent var	0.567568
S.E. of regression	0.074988	Akaike info criterion	-2.223759
Sum squared resid	0.382381	Schwarz criterion	-1.921617
Log likelihood	96.72661	Hannan-Quinn criter.	-2.102806
F-statistic	482.5580	Durbin-Watson stat	1.043884
Prob(F-statistic)	0.000000		

b. Output Regresi Common Effect Model

Dependent Variable: LNTK
 Method: Panel Least Squares
 Date: 01/29/20 Time: 14:28
 Sample: 2004 2016
 Periods included: 13
 Cross-sections included: 6
 Total panel (balanced) observations: 78

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	24.40480	1.743914	13.99427	0.0000
LNINF	0.050141	0.093787	0.534624	0.5945
LNIPM	-3.030477	0.499496	-6.067074	0.0000
LNTPT	-0.776451	0.063895	-12.15189	0.0000
LNUMR	-0.564867	0.080503	-7.016724	0.0000

R-squared	0.842774	Mean dependent var	2.348404
Adjusted R-squared	0.834159	S.D. dependent var	0.567568
S.E. of regression	0.231134	Akaike info criterion	-0.029681
Sum squared resid	3.899878	Schwarz criterion	0.121390
Log likelihood	6.157576	Hannan-Quinn criter.	0.030795
F-statistic	97.82495	Durbin-Watson stat	0.378737
Prob(F-statistic)	0.000000		

c. Output Regresi Random Effect Model

Dependent Variable: LNTK
 Method: Panel EGLS (Cross-section random effects)
 Date: 01/29/20 Time: 14:29
 Sample: 2004 2016
 Periods included: 13
 Cross-sections included: 6
 Total panel (balanced) observations: 78
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	24.35125	0.865842	28.12435	0.0000
LNINF	0.060645	0.030623	1.980362	0.0514
LNIPM	-3.335782	0.244433	-13.64701	0.0000
LNTPT	-0.719723	0.028475	-25.27561	0.0000
LNUMR	-0.475860	0.030502	-15.60073	0.0000

Effects Specification		S.D.	Rho
Cross-section random		0.025559	0.1041
Idiosyncratic random		0.074988	0.8959

Weighted Statistics			
R-squared	0.774135	Mean dependent var	1.482243
Adjusted R-squared	0.761759	S.D. dependent var	0.380617
S.E. of regression	0.185779	Sum squared resid	2.519507
F-statistic	62.55061	Durbin-Watson stat	0.514121
Prob(F-statistic)	0.000000		

Unweighted Statistics			
R-squared	0.836953	Mean dependent var	2.348404
Sum squared resid	4.044269	Durbin-Watson stat	0.320288

d. Output Uji Chow

Redundant Fixed Effects Tests
 Equation: FIXED
 Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	125.105471	(5,68)	0.0000
Cross-section Chi-square	181.138072	5	0.0000

e. Output Uji Hausman

Correlated Random Effects - Hausman Test

Equation: FIXED

Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	379.051759	4	0.0000

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
LNINF	0.055814	0.060645	0.000013	0.1827
LNIPM	-8.148293	-3.335782	0.824503	0.0000
LNTPT	0.133699	-0.719723	0.004958	0.0000
LNUMR	0.361584	-0.475860	0.004258	0.0000

f. Output *Cross-section Fixed Effect*

	PROVINSI	Effect
1	Jawa Timur	0.057161
2	DIY	1.206044
3	Banten	-0.707891
4	Jawa Barat	-0.359621
5	Jawa Tengah	0.202151
6	DKI Jakarta	-0.397844