

LAMPIRAN
LAMPIRAN OUTPUT E-VIEWS 9

UJI STATISKA DESKRIPTIF

	Y	X1	X2	X3
Mean	-0.041112	26.44708	124.6407	0.446352
Median	0.632477	27.06420	4.385299	0.424920
Maximum	72.84862	29.70920	1272.318	1.321751
Minimum	-297.9011	21.67021	0.309449	0.068461
Std. Dev.	43.31493	2.360265	287.9183	0.213233
Skewness	-4.797654	-0.773429	2.835601	1.074484
Kurtosis	32.70087	2.448237	10.50847	5.248468
Jarque-Bera Probability	3247.371 0.000000	8.990710 0.011161	295.1323 0.000000	32.24556 0.000000
Sum	-3.288997	2115.767	9971.256	35.70813
Sum Sq. Dev.	148218.5	440.0971	6548858.	3.591998
Observations	80	80	80	80

FIXED EFFECT MODEL

Dependent Variable: Y
Method: Panel Least Squares
Date: 03/14/22 Time: 21:06
Sample: 2016 2020
Periods included: 5
Cross-sections included: 16
Total panel (balanced) observations: 80

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-196.8831	340.0343	-0.579009	0.5647
X1	7.224148	12.47284	0.579190	0.5646
X2	-0.090892	0.044395	-2.047357	0.0449
X3	38.34013	52.58676	0.729083	0.4687

Effects Specification

Cross-section fixed (dummy variables)

R-squared 0.400800 Mean dependent var -0.041112

Adjusted R-squared	0.223986	S.D. dependent var	43.31493
S.E. of regression	38.15683	Akaike info criterion	10.32513
Sum squared resid	88812.57	Schwarz criterion	10.89087
Log likelihood	-394.0054	Hannan-Quinn criter.	10.55195
F-statistic	2.266797	Durbin-Watson stat	2.756555
Prob(F-statistic)	0.009275		

COMMON EFFECT MODEL

Dependent Variable: Y
Method: Panel Least Squares
Date: 03/14/22 Time: 21:06
Sample: 2016 2020
Periods included: 5
Cross-sections included: 16
Total panel (balanced) observations: 80

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	96.21998	76.81606	1.252602	0.2142
X1	-3.418134	2.787582	-1.226200	0.2239
X2	-0.097955	0.022850	-4.286797	0.0001
X3	14.22144	19.80072	0.718228	0.4748

R-squared	0.278541	Mean dependent var	-0.041112
Adjusted R-squared	0.250063	S.D. dependent var	43.31493
S.E. of regression	37.51026	Akaike info criterion	10.13581
Sum squared resid	106933.5	Schwarz criterion	10.25491
Log likelihood	-401.4325	Hannan-Quinn criter.	10.18356
F-statistic	9.780717	Durbin-Watson stat	2.320022
Prob(F-statistic)	0.000016		

UJI CHOW TEST

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

Effects Test	Statistic	d.f.	Prob.
Cross-section F	0.829745	(15,61)	0.6417
Cross-section Chi-square	14.854315	15	0.4620

Cross-section fixed effects test equation:
Dependent Variable: Y

Method: Panel Least Squares
 Date: 03/14/22 Time: 21:05
 Sample: 2016 2020
 Periods included: 5
 Cross-sections included: 16
 Total panel (balanced) observations: 80

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	96.21998	76.81606	1.252602	0.2142
X1	-3.418134	2.787582	-1.226200	0.2239
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F-statistic	9.780717	Durbin-Watson stat	2.320022
Prob(F-statistic)	0.000016		

UJI LAGRANGE MULTIPLIER TEST

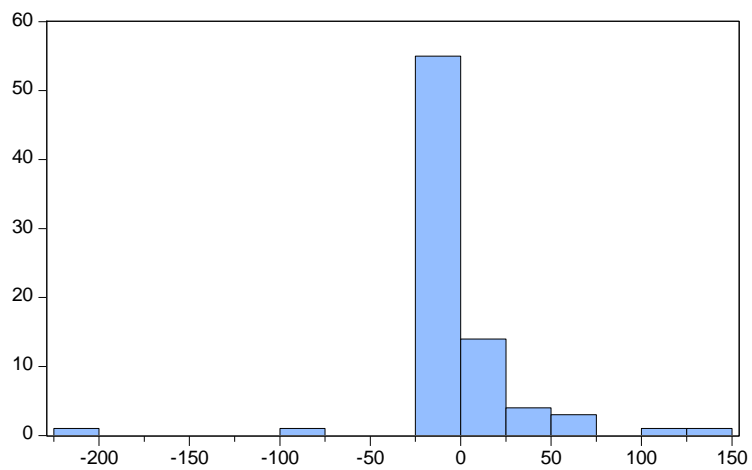
Lagrange Multiplier Tests for Random Effects
 Null hypotheses: No effects
 Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided
 (all others) alternatives

	Test Hypothesis		
	Cross-section	Time	Both
Breusch-Pagan	0.416153 (0.5189)	0.025624 (0.8728)	0.441777 (0.5063)
Honda	-0.645099 --	0.160075 (0.4364)	-0.342964 --
King-Wu	-0.645099 --	0.160075 (0.4364)	-0.153762 --
Standardized Honda	-0.089149 --	0.461002 (0.3224)	-3.592432 --
Standardized King-Wu	-0.089149 --	0.461002 (0.3224)	-2.886113 --
Gourieriou, et al.*	--	--	0.025624 (>= 0.10)

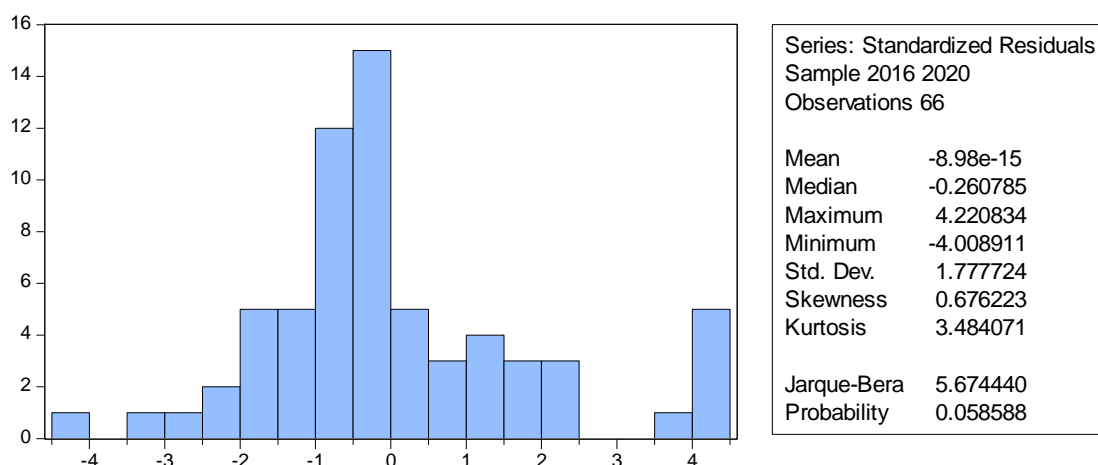
*Mixed chi-square asymptotic critical values:

1%	7.289
5%	4.321
10%	2.952

UJI NORMALITAS



UJI NORMALITAS SETELAH PENYEMBUHAN



UJI MULTIKOLINEARITAS

	X1	X2	X3
X1	1.000000	-0.766952	-0.013120
X2	-0.766952	1.000000	-0.007438
X3	-0.013120	-0.007438	1.000000

UJI HETEROSKEDASTISITAS *GLEJSER*

Dependent Variable: RESABS
Method: Panel Least Squares
Date: 03/14/22 Time: 23:36
Sample: 2016 2020
Periods included: 5
Cross-sections included: 16
Total panel (balanced) observations: 80

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-155.0847	37.53102	-4.132173	0.0001
X1	5.323240	1.361965	3.908500	0.0002
X2	0.118346	0.011164	10.60035	0.0000
X3	38.12527	9.674296	3.940883	0.0002

R-squared	0.690680	Mean dependent var	17.46747
Adjusted R-squared	0.678470	S.D. dependent var	32.32048
S.E. of regression	18.32687	Akaike info criterion	8.703321
Sum squared resid	25526.45	Schwarz criterion	8.822422
Log likelihood	-344.1328	Hannan-Quinn criter.	8.751072
F-statistic	56.56683	Durbin-Watson stat	1.705285
Prob(F-statistic)	0.000000		

PENYEMBUHAN Uji HETEROSKEDASTISITAS

Heteroskedasticity Test: Glejser

F-statistic	1.961198	Prob. F(3,55)	0.1305
Obs*R-squared	5.701570	Prob. Chi-Square(3)	0.1271
Scaled explained SS	7.240765	Prob. Chi-Square(3)	0.0646

Test Equation:

Dependent Variable: ARESID

Method: Least Squares

Date: 03/17/22 Time: 10:05

Sample: 2 80

Included observations: 59

Variable	Coefficient	Std. Error	t-Statistic	Prob.
NLOGLV	-0.666529	0.280674	-2.374739	0.0211
NLOGPF	0.168675	0.312643	0.539513	0.5917
NLOGUK	1.440343	8.708605	0.165393	0.8692

R-squared	0.096637	Mean dependent var	1.979630
Adjusted R-squared	0.047362	S.D. dependent var	1.976915
S.E. of regression	1.929532	Akaike info criterion	4.217821
Sum squared resid	204.7701	Schwarz criterion	4.358671
Log likelihood	-120.4257	Hannan-Quinn criter.	4.272803
F-statistic	1.961198	Durbin-Watson stat	1.184645
Prob(F-statistic)	0.130519		

UJI HETEROSKEDASTISITAS WHITE

Heteroskedasticity Test: White

F-statistic	11.38672	Prob. F(9,70)	0.0000
Obs*R-squared	47.53256	Prob. Chi-Square(9)	0.0000
Scaled explained SS	362.7519	Prob. Chi-Square(9)	0.0000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 03/15/22 Time: 00:26

Sample: 1 80

Included observations: 80

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-119537.9	193711.4	-0.617093	0.5392
X1^2	-139.3825	249.6967	-0.558207	0.5785
X1*X2	-3.110189	9.508293	-0.327103	0.7446
X1*X3	-1223.087	2513.542	-0.486599	0.6281
X1	8160.808	13895.86	0.587283	0.5589
X2^2	0.011804	0.018691	0.631554	0.5297
X2*X3	-21.46663	41.65052	-0.515399	0.6079
X2	83.19416	230.2175	0.361372	0.7189
X3^2	-2837.975	6257.589	-0.453525	0.6516
X3	37510.32	71345.99	0.525752	0.6007

R-squared	0.594157	Mean dependent var	1336.669
Adjusted R-squared	0.541977	S.D. dependent var	5531.666
S.E. of regression	3743.687	Akaike info criterion	19.41000
Sum squared resid	9.81E+08	Schwarz criterion	19.70775
Log likelihood	-766.3999	Hannan-Quinn criter.	19.52938
F-statistic	11.38672	Durbin-Watson stat	2.413653
Prob(F-statistic)	0.000000		

UJI AUTOKORELASI

F-statistic	1.919876	Prob. F(5,71)	0.1017
Obs*R-squared	9.527992	Prob. Chi-Square(5)	0.0898

Test Equation:
 Dependent Variable: RESID
 Method: Least Squares
 Date: 03/16/22 Time: 15:09
 Sample: 1 80
 Included observations: 80
 Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.000845	76.77285	0.091189	0.9276
UK	-0.277563	2.809776	-0.098785	0.9216
PF	-0.003685	0.022940	-0.160657	0.8728
LV	1.736326	20.28183	0.085610	0.9320
RESID (-1)	-0.025259	0.122382	-0.206391	0.8371
RESID (-2)	-0.313764	0.119277	-2.630551	0.0104
RESID (-3)	0.165433	0.126118	1.311728	0.1938
RESID (-4)	-0.068320	0.122513	-0.557653	0.5788
RESID (-5)	0.064370	0.122715	0.524554	0.6015

R-squared	0.119100	Mean dependent var	-2.11E-14
Adjusted R-squared	0.019844	S.D. dependent var	36.79115
S.E. of regression	36.42429	Akaike info criterion	10.13400
Sum squared resid	94197.73	Schwarz criterion	10.40198
Log likelihood	-396.3601	Hannan-Quinn criter.	10.24144
F-statistic	1.199922	Durbin-Watson stat	1.998539
Prob(F-statistic)	0.311599		
