

LAMPIRAN

Lampiran 1. Hasil Uji Chow

Fixed-effects (within) regression Number of obs = 162
Group variable: id Number of groups = 27

R-squared: Obs per group:
Within = 0.5127 min = 6
Between = 0.0278 avg = 6.0
Overall = 0.1535 max = 6

corr(u_i, Xb) = -0.8434 F(3, 132) = 46.29
Prob > F = 0.0000

y	Coefficient	Std. err.	t	P> t	[95% conf. interval]
x1	-.1150426	.3777084	-0.30	0.761	-.8621871 .6321018
x2	-1.559036	.1349156	-11.56	0.000	-1.825912 -1.292159
x3	-5.54e-07	3.45e-06	-0.16	0.873	-7.39e-06 6.28e-06
_cons	17.15341	1.306311	13.13	0.000	14.56939 19.73742
sigma_u	3.1049477				
sigma_e	2.0277557				
rho	.70101473	(fraction of variance due to u_i)			

F test that all u_i=0: F(26, 132) = 3.79 Prob > F = 0.0000

Lampiran 2. Hasil Uji Hausman

	Coefficients		(b-B) Difference	sqrt(diag(V_b-V_B)) Std. err.
	(b) fe	(B) re		
x1	-.1150426	.4732008	-.5882435	.2063173
x2	-1.559036	-.4903114	-1.068724	.1047591
x3	-5.54e-07	-3.73e-06	3.17e-06	1.98e-06

b = Consistent under H_0 and H_a ; obtained from `xtreg`.
B = Inconsistent under H_a , efficient under H_0 ; obtained from `xtreg`.

Test of H₀: Difference in coefficients not systematic

```

chi2(2) = (b-B)'[(V_b-V_B)^(-1)](b-B)
          = 121.70
Prob > chi2 = 0.0000

```

Lampiran 3. Hasil Uji Lagrange Multiplier

Breusch and Pagan Lagrangian multiplier test for random effects

$$y[id,t] = Xb + u[id] + e[id,t]$$

Estimated results:

	Var	SD = sqrt(Var)
y	7.167574	2.677232
e	4.111793	2.027756
u	0	0

Test: $\text{Var}(u) = 0$

<u>chibar2(01)</u> =	0.00
Prob > chibar2 =	1.0000

Lampiran 4. Hasil Uji Multikolinearitas

. vif, uncentered

Variable	VIF	1/VIF
x2	4.29	0.232937
x1	4.25	0.235029
x3	1.02	0.976469
Mean VIF	3.19	

Lampiran 5. Hasil Uji Heterokedastisitas

```
=====
* Breusch-Pagan Lagrange Multiplier Panel Heteroscedasticity Test
=====
Ho: Panel Homoscedasticity - Ha: Panel Heteroscedasticity
=====
Lagrange Multiplier LM Test      = 12.62529
Degrees of Freedom               = 26.0
P-Value > Chi2(26)              = 0.98706
=====
```

Lampiran 6. Hasil Uji Autokorelasi

Wooldridge test for autocorrelation in panel data
H0: no first-order autocorrelation
F(1, 26) = 4.361
Prob > F = 0.0467