

LAMPIRAN

LAMPIRAN

LAMPIRAN 1

UJI FIXED EFFECT

Dependent Variable: LOG(TK?)

Method: Pooled Least Squares

Date: 08/14/17 Time: 19:53

Sample: 2010 2014

Included observations: 5

Cross-sections included: 35

Total pool (balanced) observations: 175

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11.32122	6.035235	-1.875855	0.0628
US?	0.013158	0.001094	12.02425	0.0000
LOG(PDRB?)	1.564920	0.631493	2.478127	0.0144
LOG(UMK?)	-0.478723	0.355769	-1.345599	0.1807
Fixed Effects (Cross)				
_CILACAP—C	-1.857422			
_BANYUMAS—C	-1.132608			
_PURBALINGGA--C	1.829648			
_BANJARNEGARA--C	0.581052			
_KEBUMEN—C	-1.441552			
_PURWOREJO--C	0.614495			
_WONOSOBO--C	0.565237			
_MAGELANG—C	0.508482			
_BOYOLALI—C	0.902644			
_KLATEN—C	-2.153069			
_SUKOHARJO--C	0.746068			
_WONOGIRI--C	-0.864401			
_KARANGANYAR--C	0.591219			
_SRAGEN—C	1.050182			
_GROBOGAN--C	-0.409538			
_BLORA—C	-0.160703			
_REMBANG—C	0.332266			
_PATI—C	-1.015204			
_KUDUS--C	-0.700517			
_JEPARA--C	-0.904181			
_DEMAK--C	1.301268			
_SEMARANG--C	1.039590			
_TEMANGGUNG--C	1.757451			
_KENDAL--C	0.712811			
_BATANG--C	1.389211			
_PEKALONGAN--C	-1.436445			
_PEMALANG--C	-0.505417			
_TEGAL--C	0.031791			
_BREBES--C	-1.138162			
_MAGELANGKOTA--C	1.309936			
_SURAKARTAKOTA--C	-1.263590			
_SALATIGAKOTA--C	2.080242			
_SEMARANGKOTA--C	-3.471120			
_PEKALONGANKOTA—C				
C	0.556033			
_TEGALKOTA--C	0.554301			

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.978019	Mean dependent var	9.464521
Adjusted R-squared	0.972083	S.D. dependent var	1.139089
S.E. of regression	0.190323	Akaike info criterion	-0.290703
Sum squared resid	4.962550	Schwarz criterion	0.396507
Log likelihood	63.43655	Hannan-Quinn criter.	-0.011951
F-statistic	164.7502	Durbin-Watson stat	1.849687
Prob(F-statistic)	0.000000		

LAMPIRAN 2

UJI RANDOM EFFECT

Dependent Variable: LOG(TK?)

Method: Pooled EGLS (Cross-section random effects)

Date: 08/14/17 Time: 19:54

Sample: 2010 2014

Included observations: 5

Cross-sections included: 35

Total pool (balanced) observations: 175

Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.934748	2.304416	-0.405634	0.6855
US?	0.010751	0.000873	12.31823	0.0000
LOG(PDRB?)	0.465687	0.193351	2.408509	0.0171
LOG(UMK?)	0.111660	0.152053	0.734346	0.4637
Random Effects (Cross)				
_CILACAP--C	-0.218919			
_BANYUMAS--C	-0.628478			
_PURBALINGGA--C	1.515901			
_BANJARNEGARA--C	0.003752			
_KEBUMEN--C	-1.277840			
_PURWOREJO--C	-0.114818			
_WONOSOBO--C	0.018311			
_MAGELANG--C	0.438644			
_BOYOLALI--C	0.826466			
_KLATEN--C	-1.475320			
_SUKOHARJO--C	0.965070			
_WONOGIRI--C	-1.088351			
_KARANGANYAR--C	0.846551			
_SRAGEN--C	1.085572			
_GROBOGAN--C	-0.681356			
_BLORA--C	-0.733824			
_REMBANG--C	-0.277297			
_PATI--C	-0.425962			
_KUDUS--C	0.855123			
_JEPARA--C	-0.451482			
_DEMAK--C	0.923335			
_SEMARANG--C	1.477610			
_TEMANGGUNG--C	1.192653			
_KENDAL--C	0.868813			
_BATANG--C	0.806274			
_PEKALONGAN--C	-1.298897			
_PEMALANG--C	-0.655959			
_TEGAL--C	0.143715			
_BREBES--C	-0.774763			
_MAGELANGKOTA--C	-0.242130			
_SURAKARTAKOTA--C	-0.666899			
_SALATIGAKOTA--C	0.881728			
_SEMARANGKOTA--C	-1.145251			
_PEKALONGANKOTA--C	-0.491727			

C
 _TEGALKOTA--C -0.200245

Effects Specification			
		S.D.	Rho
Cross-section random		0.742987	0.9384
Idiosyncratic random		0.190323	0.0616
Weighted Statistics			
R-squared	0.481630	Mean dependent var	1.077193
Adjusted R-squared	0.472535	S.D. dependent var	0.276257
S.E. of regression	0.200637	Sum squared resid	6.883626
F-statistic	52.95999	Durbin-Watson stat	1.312671
Prob(F-statistic)	0.000000		
Unweighted Statistics			
R-squared	0.405838	Mean dependent var	9.464521
Sum squared resid	134.1436	Durbin-Watson stat	0.067360

LAMPIRAN 3

UJI COMMON EFFECT

Dependent Variable: LOG(TK?)
Method: Pooled Least Squares
Date: 08/14/17 Time: 19:54
Sample: 2010 2014
Included observations: 5
Cross-sections included: 35
Total pool (balanced) observations: 175

Variable	Coefficient	Std. Error	t-Statistic	Prob.
US?	0.007048	0.000725	9.717505	0.0000
LOG(PDRB?)	0.475537	0.102552	4.637022	0.0000
LOG(UMK?)	0.060856	0.122991	0.494801	0.6214
R-squared	0.486379	Mean dependent var		9.464521
Adjusted R-squared	0.480407	S.D. dependent var		1.139089
S.E. of regression	0.821087	Akaike info criterion		2.460619
Sum squared resid	115.9597	Schwarz criterion		2.514873
Log likelihood	-212.3042	Hannan-Quinn criter.		2.482626
Durbin-Watson stat	0.081871			

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UJI CHOW

Redundant Fixed Effects Tests

Pool: PANEL

Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	86.347318	(34,137)	0.0000
Cross-section Chi-square	544.314124	34	0.0000

Cross-section fixed effects test equation:

Dependent Variable: LOG(TK?)

Method: Panel Least Squares

Date: 08/14/17 Time: 19:55

Sample: 2010 2014

Included observations: 5

Cross-sections included: 35

Total pool (balanced) observations: 175

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-15.18310	5.678579	-2.673750	0.0082
US?	0.006725	0.000723	9.302755	0.0000
LOG(PDRB?)	0.501253	0.101225	4.951880	0.0000
LOG(UMK?)	1.143366	0.422517	2.706081	0.0075
R-squared	0.506991	Mean dependent var		9.464521
Adjusted R-squared	0.498341	S.D. dependent var		1.139089
S.E. of regression	0.806793	Akaike info criterion		2.431092
Sum squared resid	111.3063	Schwarz criterion		2.503430
Log likelihood	-208.7205	Hannan-Quinn criter.		2.460434
F-statistic	58.61645	Durbin-Watson stat		0.109077
Prob(F-statistic)	0.000000			

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UJI HAUSMAN

Correlated Random Effects - Hausman Test

Pool: PANEL

Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	22.034681	3	0.0001

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
US?	0.013158	0.010751	0.000000	0.0003
LOG(PDRB?)	1.564920	0.465687	0.361399	0.0675
LOG(UMK?)	-0.478723	0.111660	0.103451	0.0664

Cross-section random effects test equation:

Dependent Variable: LOG(TK?)

Method: Panel Least Squares

Date: 08/14/17 Time: 19:56

Sample: 2010 2014

Included observations: 5

Cross-sections included: 35

Total pool (balanced) observations: 175

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11.32122	6.035235	-1.875855	0.0628
US?	0.013158	0.001094	12.02425	0.0000
LOG(PDRB?)	1.564920	0.631493	2.478127	0.0144
LOG(UMK?)	-0.478723	0.355769	-1.345599	0.1807

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.978019	Mean dependent var	9.464521
Adjusted R-squared	0.972083	S.D. dependent var	1.139089
S.E. of regression	0.190323	Akaike info criterion	-0.290703
Sum squared resid	4.962550	Schwarz criterion	0.396507
Log likelihood	63.43655	Hannan-Quinn criter.	-0.011951
F-statistic	164.7502	Durbin-Watson stat	1.849687
Prob(F-statistic)	0.000000		

LAMPIRAN 6

UJI HETEROKEDASTISITAS

Dependent Variable: RESID?

Method: Pooled EGLS (Cross-section random effects)

Date: 08/16/17 Time: 10:09

Sample: 2010 2014

Included observations: 5

Cross-sections included: 35

Total pool (balanced) observations: 175

Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.214890	1.394105	-1.588754	0.1140
US?	0.002157	0.000541	3.989320	0.0001
LOG(PDRB?)	0.068356	0.104798	0.652262	0.5151
LOG(UMK?)	0.117662	0.094943	1.239287	0.2169
Random Effects (Cross)				
_CILACAP--C	-0.431704			
_BANYUMAS--C	-0.045737			
_PURBALINGGA--C	0.823390			
_BANJARNEGARA--C	-0.513746			
_KEBUMEN--C	0.338155			
_PURWOREJO--C	-0.389139			
_WONOSOBO--C	-0.523233			
_MAGELANG--C	-0.236807			
_BOYOLALI--C	0.124742			
_KLATEN--C	0.353471			
_SUKOHARJO--C	0.151035			
_WONOGIRI--C	0.548807			
_KARANGANYAR--C	0.008432			
_SRAGEN--C	0.455824			
_GROBOGAN--C	0.135116			
_BLORA--C	0.200672			
_REMBANG--C	-0.357952			
_PATI--C	-0.545094			
_KUDUS--C	-0.129188			
_JEPARA--C	-0.320409			
_DEMAK--C	0.265439			
_SEMARANG--C	0.651948			
_TEMANGGUNG--C	0.598775			
_KENDAL--C	0.208641			
_BATANG--C	0.189250			
_PEKALONGAN--C	0.139760			
_PEMALANG--C	-0.111127			
_TEGAL--C	-0.570264			
_BREBES--C	0.104258			
_MAGELANGKOTA--C	-0.243097			
_SURAKARTAKOTA--C	-0.222075			
_SALATIGAKOTA--C	0.350411			
_SEMARANGKOTA--C	-0.186733			

_PEKALONGANKOTA--	
C	-0.348472
_TEGALKOTA--C	-0.473349

Effects Specification		
	S.D.	Rho
Cross-section random	0.390609	0.8985
Idiosyncratic random	0.131282	0.1015

Weighted Statistics			
R-squared	0.112585	Mean dependent var	0.112688
Adjusted R-squared	0.097016	S.D. dependent var	0.138114
S.E. of regression	0.131243	Sum squared resid	2.945440
F-statistic	7.231501	Durbin-Watson stat	1.505968
Prob(F-statistic)	0.000135		

Unweighted Statistics			
R-squared	0.163454	Mean dependent var	0.758141
Sum squared resid	28.07241	Durbin-Watson stat	0.158011

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UJI MULTIKOLINEARITAS

	C	LOG(US?)	LOG(PDRB?)	LOG(UMK?)
C	6.262479	0.007378	-0.262297	-0.142094
LOG(US?)	0.007378	0.008635	-0.002832	0.000162
LOG(PDRB?)	-0.262297	-0.002832	0.029896	-0.016120
LOG(UMK?)	-0.142094	0.000162	-0.016120	0.029874