

COMMON EFFECT

Dependent Variable: LOG(IPM?)

Method: Pooled Least Squares

Date: 03/05/18 Time: 18:27

Sample: 2012 2016

Included observations: 5

Cross-sections included: 23

Total pool (balanced) observations: 115

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDRB?	0.014158	0.007349	1.926412	0.0566
LOG(FU?)	-0.015150	0.014338	-1.056608	0.2930
LOG(PDK?)	0.173191	0.013759	12.58754	0.0000
R-squared	0.236615	Mean dependent var		4.216712
Adjusted R-squared	0.258698	S.D. dependent var		0.069578
S.E. of regression	0.078060	Akaike info criterion		-2.236932
Sum squared resid	0.682461	Schwarz criterion		-2.165325
Log likelihood	131.6236	Hannan-Quinn criter.		-2.207867
Durbin-Watson stat	0.133524			

RANDOM EFFECT

Dependent Variable: LOG(IPM?)
 Method: Pooled EGLS (Cross-section random effects)
 Date: 03/05/18 Time: 18:29
 Sample: 2012 2016
 Included observations: 5
 Cross-sections included: 23
 Total pool (balanced) observations: 115
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.420398	0.098088	34.87057	0.0000
PDRB?	0.005593	0.001537	3.638125	0.0004
LOG(FU?)	0.009827	0.002361	4.161680	0.0001
LOG(PDK?)	0.019845	0.005012	3.959815	0.0001
Random Effects (Cross)				
_SIMEULUE--C	-0.074467			
_ACEHSINGKIL--C	-0.028335			
_ACEHSELATAN--C	-0.081115			
_ACEHTENGGARA--C	-0.025551			
_ACEHTIMUR--C	-0.051269			
_ACEHTENGAH--C	0.033791			
_ACEHBARAT--C	-0.004683			
_ACEHBESAR--C	0.036538			
_PIDIE--C	-0.002001			
_BIREUEN--C	0.003499			
_ACEHUTARA--C	-0.047141			
_ACEHBARATDAYA--C	-0.065867			
_GAYOLUES--C	-0.055029			
_ACEHTAMIANG--C	-0.027416			
_NAGANRAYA--C	-0.028159			
_ACEHJAYA--C	-0.004182			
_BENERMERIAH--C	0.037181			
_PIDIEJAYA--C	0.038969			
_BANDAACEH--C	0.185748			
_SABANG--C	0.079747			
_LANGSA--C	0.096506			
_LHOKSEUMAWE--C	0.079151			
_SUBULUSSALAM--C	-0.095914			
Effects Specification				
			S.D.	Rho
Cross-section random			0.056858	0.9905
Idiosyncratic random			0.005571	0.0095
Weighted Statistics				

R-squared	0.800891	Mean dependent var	0.184607
Adjusted R-squared	0.795510	S.D. dependent var	0.012791
S.E. of regression	0.005784	Sum squared resid	0.003714
F-statistic	148.8282	Durbin-Watson stat	1.261254
Prob(F-statistic)	0.000000		

Unweighted Statistics

R-squared	0.099912	Mean dependent var	4.216712
Sum squared resid	0.496739	Durbin-Watson stat	0.009430

HAUSMAN TEST

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	11.640483	3	0.0087

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
PDRB?	0.005494	0.005593	0.000000	0.6521
LOG(FU?)	0.010670	0.009827	0.000000	0.0021
LOG(PDK?)	0.018330	0.019845	0.000001	0.0826

Cross-section random effects test equation:

Dependent Variable: LOG(IPM?)

Method: Panel Least Squares

Date: 03/05/18 Time: 18:33

Sample: 2012 2016

Included observations: 5

Cross-sections included: 23

Total pool (balanced) observations: 115

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.439014	0.098816	34.80231	0.0000
PDRB?	0.005494	0.001553	3.538165	0.0006
LOG(FU?)	0.010670	0.002377	4.488888	0.0000
LOG(PDK?)	0.018330	0.005087	3.603261	0.0005

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.994994	Mean dependent var	4.216712
Adjusted R-squared	0.993588	S.D. dependent var	0.069578
S.E. of regression	0.005571	Akaike info criterion	-7.346437
Sum squared resid	0.002763	Schwarz criterion	-6.725844
Log likelihood	448.4201	Hannan-Quinn criter.	-7.094541
F-statistic	707.5931	Durbin-Watson stat	1.716560
Prob(F-statistic)	0.000000		

FIXED EFFET

Dependent Variable: LOG(IPM?)

Method: Pooled Least Squares

Date: 03/05/18 Time: 18:35

Sample: 2012 2016

Included observations: 5

Cross-sections included: 23

Total pool (balanced) observations: 115

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.439014	0.098816	34.80231	0.0000
PDRB?	0.005494	0.001553	3.538165	0.0006
LOG(FU?)	0.010670	0.002377	4.488888	0.0000
LOG(PDK?)	0.018330	0.005087	3.603261	0.0005
Fixed Effects (Cross)				
_SIMEULUE--C	-0.075128			
_ACEHSINGKIL--C	-0.028983			
_ACEHSELATAN--C	-0.080963			
_ACEHTENGGARA--C	-0.025729			
_ACEHTIMUR--C	-0.051682			
_ACEHTENGAH--C	0.034709			
_ACEHBARAT--C	-0.004556			
_ACEHBESAR--C	0.037178			
_PIDIE--C	-0.001262			
_BIREUEN--C	0.004410			
_ACEHUTARA--C	-0.046830			
_ACEHBARATDAYA--C	-0.066384			
_GAYOLUES--C	-0.055833			
_ACEHTAMIANG--C	-0.027421			
_NAGANRAYA--C	-0.028111			
_ACEHJAYA--C	-0.005351			
_BENERMERIAH--C	0.036800			
_PIDIEJAYA--C	0.039218			
_BANDAACEH--C	0.187161			
_SABANG--C	0.079769			
_LANGSA--C	0.096945			
_LHOKSEUMAWE--C	0.079265			
_SUBULUSSALAM--C	-0.097221			

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.994994	Mean dependent var	4.216712
Adjusted R-squared	0.993588	S.D. dependent var	0.069578
S.E. of regression	0.005571	Akaike info criterion	-7.346437
Sum squared resid	0.002763	Schwarz criterion	-6.725844
Log likelihood	448.4201	Hannan-Quinn criter.	-7.094541
F-statistic	707.5931	Durbin-Watson stat	1.716560
Prob(F-statistic)	0.000000		

CHOW

Redundant Fixed Effects Tests

Pool: PANEL

Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	508.639444	(22,89)	0.0000
Cross-section Chi-square	556.837763	22	0.0000

Cross-section fixed effects test equation:

Dependent Variable: LOG(IPM?)

Method: Panel Least Squares

Date: 03/05/18 Time: 18:36

Sample: 2012 2016

Included observations: 5

Cross-sections included: 23

Total pool (balanced) observations: 115

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.256521	0.317253	10.26476	0.0000
PDRB?	0.023219	0.005361	4.331373	0.0000
LOG(FU?)	-0.054735	0.011013	-4.970029	0.0000
LOG(PDK?)	0.085892	0.013051	6.581294	0.0000
R-squared	0.365590	Mean dependent var		4.216712
Adjusted R-squared	0.348444	S.D. dependent var		0.069578
S.E. of regression	0.056162	Akaike info criterion		-2.886978
Sum squared resid	0.350117	Schwarz criterion		-2.791502
Log likelihood	170.0012	Hannan-Quinn criter.		-2.848225
F-statistic	21.32190	Durbin-Watson stat		0.112122
Prob(F-statistic)	0.000000			

UJI ASUMSI KLASIK

HETERO

Dependent Variable: RESID?
 Method: Pooled Least Squares
 Date: 03/05/18 Time: 18:54
 Sample: 2012 2016
 Included observations: 5
 Cross-sections included: 23
 Total pool (balanced) observations: 115

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.124183	0.068190	-1.821136	0.0719
PDRB?	-0.000627	0.001072	-0.584836	0.5601
LOG(FU?)	-0.001814	0.001640	-1.106018	0.2717
LOG(PDK?)	0.006723	0.003511	1.915203	0.0587
Fixed Effects (Cross)				
_SIMEULUE--C	0.001282			
_ACEHSINGKIL--C	0.002248			
_ACEHSELATAN--C	0.000515			
_ACEHTENGGARA--C	0.000298			
_ACEHTIMUR--C	0.000968			
_ACEHTENGAH--C	-0.001793			
_ACEHBARAT--C	0.002681			
_ACEHBESAR--C	-0.002375			
_PIDIE--C	-0.000768			
_BIREUEN--C	-0.000975			
_ACEHUTARA--C	-0.003189			
_ACEHBARATDAYA--C	0.001999			
_GAYOLUES--C	0.002928			
_ACEHTAMIANG--C	0.001959			
_NAGANRAYA--C	0.000294			
_ACEHJAYA--C	0.001913			
_BENERMERIAH--C	0.001537			
_PIDIEJAYA--C	-0.000406			
_BANDAACEH--C	-0.006802			
_SABANG--C	-0.001722			
_LANGSA--C	-0.003328			
_LHOKSEUMAWE--C	2.37E-05			
_SUBULUSSALAM--C	0.002713			

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.293940	Mean dependent var	0.002797
Adjusted R-squared	0.095608	S.D. dependent var	0.004043
S.E. of regression	0.003845	Akaike info criterion	-8.088350
Sum squared resid	0.001316	Schwarz criterion	-7.467757

Log likelihood	491.0801	Hannan-Quinn criter.	-7.836455
F-statistic	1.482062	Durbin-Watson stat	2.452855
Prob(F-statistic)	0.092379		

MULTI

	PDRB	FU	PDK
PDRB	1.000000	0.245733	0.111485
FU	0.245733	1.000000	0.512589
PDK	0.111485	0.512589	1.000000