

## LAMPIRAN

### Uji Multikolinearitas

. estat vif

Variable	VIF	1/VIF
ljp	1.14	0.874227
investasi	1.14	0.880909
upah	1.03	0.974952
pend	1.02	0.984457
Mean VIF	1.08	

### Uji Heteroskedastisitas

Breusch-Pagan / Cook-Weisberg test for heteroskedasticity

Ho: Constant variance

Variables: fitted values of pengter

chi2(1) = 0.18

Prob > chi2 = 0.6751

## Common Effect

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. do "C:\Users\Lenovo\AppData\Local\Temp\STD00000000.tmp"
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. reg pengter upah jp pend invest
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Source	SS	df	MS	Number of obs =	56
Model	1.7223e+18	4	4.3059e+17	F( 4, 51) =	4.17
Residual	5.2647e+18	51	1.0323e+17	Prob > F =	0.0053
Total	6.9870e+18	55	1.2704e+17	R-squared =	0.2465
				Adj R-squared =	0.1874
				Root MSE =	3.2e+0

> 8

pengter	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
upah	-54.73937	31.16942	-1.76	0.085	-117.3146	7.835847
jp	216.0633	83.52399	2.59	0.013	48.38189	383.7447
pend	-21296.57	8227.774	-2.59	0.013	-37814.52	-4778.624
investasi	-46.2721	14.98946	-3.09	0.003	-76.3647	-16.17949
_cons	-1.89e+12	1.09e+08	-1.7e+04	0.000	-1.89e+12	-1.89e+12

## Fixed Effect

Fixed-effects (within) regression  
 Group variable: kabkot

Number of obs = 56  
 Number of groups = 8

R-sq: within = 0.5065  
 between = 0.0481  
 overall = 0.1202

Obs per group: min = 7  
 avg = 7.0  
 max = 7

corr(u\_i, Xb) = -0.7387

F(4,44) = 11.29  
 Prob > F = 0.0000

pengter	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
upah	-40.97219	28.17525	-1.45	0.153	-97.75567	15.8113
jp	719.1694	310.7495	2.31	0.025	92.89498	1345.444
pend	-18192.65	7128.089	-2.55	0.014	-32558.37	-3826.928
investasi	-91.15977	19.48019	-4.68	0.000	-130.4195	-51.90003
_cons	-1.89e+12	4.63e+08	-4090.02	0.000	-1.89e+12	-1.89e+12
sigma_u	3.755e+08					
sigma_e	2.615e+08					
rho	.67348445	(fraction of variance due to u_i)				

F test that all u\_i=0: F(7, 44) = 4.72 Prob > F = 0.0005

## Random Effect

. xtreg pengter upah jp pend invest, re

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Random-effects GLS regression           Number of obs   =       56
Group variable: kabkot                 Number of groups =        8

R-sq:  within = 0.4824                 Obs per group:  min =        7
      between = 0.0796                   avg =       7.0
      overall = 0.2255                   max =        7

Wald chi2(4) =       29.38
corr(u_i, X) = 0 (assumed)             Prob > chi2     =       0.0000
  
```

pengter	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
upah	-45.4547	29.12381	-1.56	0.119	-102.5363	11.62692
jp	347.1769	99.96647	3.47	0.001	151.2462	543.1076
pend	-19937.39	7511.393	-2.65	0.008	-34659.45	-5215.327
investasi	-72.66199	15.86808	-4.58	0.000	-103.7628	-41.56113
_cons	-1.89e+12	1.41e+08	-1.3e+04	0.000	-1.89e+12	-1.89e+12
sigma_u	1.371e+08					
sigma_e	2.615e+08					
rho	.21556848	(fraction of variance due to u_i)				

## Uji Chow

F test that all  $u_i=0$ :  $F(7, 44) = 4.72$  Prob > F = 0.0005

## Uji Hausman

	— Coefficients —			sqrt(diag(V_b-V_B)) S.E.
	(b) fe	(B) re	(b-B) Difference	
upah	-37.84837	-43.11047	5.262102	.
ljp	1.08e+08	1.25e+08	-1.74e+07	7196092
pend	-18865.22	-20599.04	1733.817	.
investasi	-97.22122	-44.71354	-52.50768	13.40319

b = consistent under Ho and Ha; obtained from xtreg  
B = inconsistent under Ha, efficient under Ho; obtained from xtreg

Test: Ho: difference in coefficients not systematic

$\chi^2(2) = (b-B)'[(V_b-V_B)^{-1}](b-B)$   
= 5.10  
Prob>chi2 = 0.0781  
(V\_b-V\_B is not positive definite)