

LAMPIRAN

Lampiran 1. Hasil Uji Heteroskedasitas

```
chi2(1)      =      2.62
Prob > chi2  =      0.1054
```

Lampiran 2. Hasil Uji Multikolinearitas

Variable	VIF	1/VIF
lgdpj	7.27	0.137597
opnj	7.16	0.139708
opni	1.81	0.552443
lgdpi	1.56	0.641591
ldis	1.27	0.785773
IDI	1.12	0.893769
Mean VIF	3.36	

Lampiran 3. Hasil Uji Common Effect

```

.
. *common effect
. reg lexport IDI ldis lgdpi lgdpj opni opnj

```

Source	SS	df	MS	Number of obs = 50		
Model	312.373829	6	52.0623048	F(6, 43) =	67.20	
Residual	33.3153824	43	.774776335	Prob > F =	0.0000	
Total	345.689211	49	7.05488187	R-squared =	0.9036	
				Adj R-squared =	0.8902	
				Root MSE =	.88021	

lexport	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
IDI	.0887267	.0108665	8.17	0.000	.0668122	.1106412
ldis	-1.306454	.1842459	-7.09	0.000	-1.678021	-.9348869
lgdpi	1.382811	.0801854	17.25	0.000	1.221102	1.54452
lgdpj	-11.7935	4.784962	-2.46	0.018	-21.44329	-2.143703
opni	.0086346	.0014256	6.06	0.000	.0057596	.0115096
opnj	-.1287876	.0709464	-1.82	0.076	-.2718647	.0142894
_cons	320.5488	134.8039	2.38	0.022	48.69095	592.4067

Lampiran 4. Hasil Uji Fixed Effect

```

.
. *fixed effect
.
. xtreg lexport IDI ldis lgdpi lgdpj opni opnj, fe
note: ldis omitted because of collinearity

```

Fixed-effects (within) regression		Number of obs = 50	
Group variable: negara		Number of groups = 10	
R-sq: within = 0.1973		Obs per group: min = 5	
between = 0.5289		avg = 5.0	
overall = 0.5195		max = 5	
corr(u_i, Xb) = -0.9726		F(5,35) = 1.72	
		Prob > F = 0.1558	

lexport	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
IDI	.0293674	.0298636	0.98	0.332	-.031259	.0899938
ldis	0	(omitted)				
lgdpi	4.935229	3.909028	1.26	0.215	-3.000521	12.87098
lgdpj	-9.290966	3.44178	-2.70	0.011	-16.27815	-2.303781
opni	.0018427	.0052096	0.35	0.726	-.0087334	.0124187
opnj	-.0854521	.037212	-2.30	0.028	-.1609965	-.0099077
_cons	145.102	98.84326	1.47	0.151	-55.56047	345.7645

sigma_u	8.1264283
sigma_e	.40247351
rho	.99755313 (fraction of variance due to u_i)

F test that all u_i=0: F(9, 35) = 45.68 Prob > F = 0.0000

Lampiran 7. Hasil Uji Hausman

```
. hausman fe re
```

	Coefficients		(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
	(b) fe	(B) re		
IDI	.0293674	.0551187	-.0257513	.0218557
lgdpi	4.935229	1.25384	3.681389	3.904172
lgdpj	-9.290966	-9.360985	.0700194	2.252713
opni	.0018427	.0055505	-.0037078	.0042573
opnj	-.0854521	-.1059197	.0204676	.0116729

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

chi2(5) = (b-B)' [(V_b-V_B)^(-1)] (b-B)
 = 4.86
 Prob>chi2 = 0.4333
 (V_b-V_B is not positive definite)

Lampiran 8. Hasil Lagrange Multiplier

```
. xttest0
```

Breusch and Pagan Lagrangian multiplier test for random effects

lexport[negara,t] = Xb + u[negara] + e[negara,t]

Estimated results:

	Var	sd = sqrt(Var)
lexport	7.054882	2.656103
e	.1619849	.4024735
u	1.01336	1.006658

Test: Var(u) = 0

chibar2(01) = 53.72
 Prob > chibar2 = 0.0000



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