OLAH DATA JURNAL

CEM

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| --- | --- | --- | --- | --- |
| Dependent Variable: Y | | | |  |
| Method: Panel Least Squares | | | |  |
| Date: 06/11/23 Time: 14:39 | | | |  |
| Sample: 2018Q1 2022Q4 | | | |  |
| Periods included: 20 | | |  |  |
| Cross-sections included: 3 | | | |  |
| Total panel (balanced) observations: 60 | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.073653 | 1.758565 | 0.041882 | 0.9667 |
| X1 | 0.044444 | 0.010165 | 4.372111 | 0.0001 |
| X2 | 0.526395 | 0.055986 | 9.402330 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
| Root MSE | 13.27060 | R-squared | | 0.623884 |
| Mean dependent var | 0.288333 | Adjusted R-squared | | 0.610687 |
| S.D. dependent var | 21.82122 | S.E. of regression | | 13.61535 |
| Akaike info criterion | 8.108979 | Sum squared resid | | 10566.53 |
| Schwarz criterion | 8.213697 | Log likelihood | | -240.2694 |
| Hannan-Quinn criter. | 8.149940 | F-statistic | | 47.27442 |
| Durbin-Watson stat | 2.321106 | Prob(F-statistic) | | 0.000000 |
|  |  |  |  |  |
|  |  |  |  |  |

FEM

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
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|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.053910 | 1.755703 | 0.030706 | 0.9756 |
| X1 | 0.048169 | 0.010456 | 4.606778 | 0.0000 |
| X2 | 0.531612 | 0.056005 | 9.492261 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Effects Specification | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section fixed (dummy variables) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Root MSE | 13.01411 | R-squared | | 0.638282 |
| Mean dependent var | 0.288333 | Adjusted R-squared | | 0.611975 |
| S.D. dependent var | 21.82122 | S.E. of regression | | 13.59280 |
| Akaike info criterion | 8.136612 | Sum squared resid | | 10162.03 |
| Schwarz criterion | 8.311141 | Log likelihood | | -239.0984 |
| Hannan-Quinn criter. | 8.204880 | F-statistic | | 24.26303 |
| Durbin-Watson stat | 2.341336 | Prob(F-statistic) | | 0.000000 |
|  |  |  |  |  |
|  |  |  |  |  |

UJI CHOW

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Redundant Fixed Effects Tests | | | |  |
| Equation: Untitled | | |  |  |
| Test cross-section fixed effects | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Effects Test | | Statistic | d.f. | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section F | | 1.094647 | (2,55) | 0.3418 |
| Cross-section Chi-square | | 2.342012 | 2 | 0.3101 |
|  |  |  |  |  |
|  |  |  |  |  |

Prob > 0,05, model yg digunakan adalah CEM

REM

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: Y | | | |  |
| Method: Panel EGLS (Cross-section random effects) | | | | |
| Date: 06/11/23 Time: 14:41 | | | |  |
| Sample: 2018Q1 2022Q4 | | | |  |
| Periods included: 20 | | |  |  |
| Cross-sections included: 3 | | | |  |
| Total panel (balanced) observations: 60 | | | | |
| Swamy and Arora estimator of component variances | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 0.073653 | 1.755652 | 0.041952 | 0.9667 |
| X1 | 0.044444 | 0.010149 | 4.379365 | 0.0001 |
| X2 | 0.526395 | 0.055893 | 9.417929 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Effects Specification | |  |  |
|  |  |  | S.D. | Rho |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section random | | | 0.000000 | 0.0000 |
| Idiosyncratic random | | | 13.59280 | 1.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Weighted Statistics | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Root MSE | 13.27060 | R-squared | | 0.623884 |
| Mean dependent var | 0.288333 | Adjusted R-squared | | 0.610687 |
| S.D. dependent var | 21.82122 | S.E. of regression | | 13.61535 |
| Sum squared resid | 10566.53 | F-statistic | | 47.27442 |
| Durbin-Watson stat | 2.321106 | Prob(F-statistic) | | 0.000000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Unweighted Statistics | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.623884 | Mean dependent var | | 0.288333 |
| Sum squared resid | 10566.53 | Durbin-Watson stat | | 2.321106 |
|  |  |  |  |  |
|  |  |  |  |  |

UJI LM

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| --- | --- | --- | --- |
| Lagrange Multiplier Tests for Random Effects | | | |
| Null hypotheses: No effects | | | |
| Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided | | | |
| (all others) alternatives | | | |
|  |  |  |  |
|  |  |  |  |
|  | Test Hypothesis | | |
|  | Cross-section | Time | Both |
|  |  |  |  |
|  |  |  |  |
| Breusch-Pagan | 0.122772 | 3.629985 | 3.752757 |
|  | (0.7260) | (0.0567) | (0.0527) |
|  |  |  |  |
| Honda | -0.350388 | 1.905252 | 1.099455 |
|  | (0.6370) | (0.0284) | (0.1358) |
|  |  |  |  |
| King-Wu | -0.350388 | 1.905252 | 0.254688 |
|  | (0.6370) | (0.0284) | (0.3995) |
|  |  |  |  |
| Standardized Honda | 0.060460 | 2.128395 | -2.505158 |
|  | (0.4759) | (0.0167) | (0.9939) |
|  |  |  |  |
| Standardized King-Wu | 0.060460 | 2.128395 | -2.110870 |
|  | (0.4759) | (0.0167) | (0.9826) |
|  |  |  |  |
| Gourieroux, et al. | -- | -- | 3.629985 |
|  |  |  | (0.0691) |
|  |  |  |  |
|  |  |  |  |

BP > 0,05 yang digunakan adalah CEM

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Memiliki pengaruh pos sign untuk kedua variabel