

Lampiran 2. Hasil Pemilihan Model Regresi Data Panel (Uji Chow)

Redundant Fixed Effects Tests

Equation: RESULT

Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	0.944164	(6,39)	0.4750

Cross-section fixed effects test equation:

Dependent Variable: Y

Method: Panel EGLS (Cross-section weights)

Date: 10/07/17 Time: 07:55

Sample: 2010 2016

Periods included: 7

Cross-sections included: 7

Total panel (balanced) observations: 49

Use pre-specified GLS weights

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.116511	0.920538	-0.126568	0.8998
X1	0.327147	0.120570	2.713340	0.0094
X2	-0.371855	0.123132	-3.019963	0.0042
X3	0.119059	0.073742	1.614525	0.1134

Weighted Statistics

R-squared	0.197014	Mean dependent var	1.619914
Adjusted R-squared	0.143482	S.D. dependent var	1.790082
S.E. of regression	1.313659	Sum squared resid	77.65651
F-statistic	3.680275	Durbin-Watson stat	1.059339
Prob(F-statistic)	0.018733		

Unweighted Statistics

R-squared	0.055366	Mean dependent var	0.520000
Sum squared resid	101.7225	Durbin-Watson stat	1.070821

Lampiran 3. Hasil Uji Asumsi Klasik

1. Multikolinearitas

	X1	X2	X3	Y
X1	1	0.9084	0.6751	0.1108
X2	0.9084	1	0.6799	-0.005
X3	0.6751	0.6799	1	0.1316
Y	0.1108	-0.0050	0.1316	1

2. Heterokedastisitas

Dependent Variable: RESABS
Method: Panel Least Squares
Date: 10/02/17 Time: 15:53
Sample: 2010 2016
Periods included: 7
Cross-sections included: 7
Total panel (balanced) observations: 49

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.329945	1.574009	0.844941	0.4026
X1	0.232960	0.251672	0.925650	0.3596
X2	-0.130943	0.232435	-0.563353	0.5760
X3	-0.203198	0.115279	-1.762661	0.0847
R-squared	0.090299	Mean dependent var		0.682937
Adjusted R-squared	0.029652	S.D. dependent var		1.270525
S.E. of regression	1.251546	Akaike info criterion		3.364745
Sum squared resid	70.48659	Schwarz criterion		3.519179
Log likelihood	-78.43624	Hannan-Quinn criter.		3.423337
F-statistic	1.488927	Durbin-Watson stat		1.390323
Prob(F-statistic)	0.230332			

Lampiran 4. Hasil Uji Regresi Data Panel dengan Model *Common Effect*

Dependent Variable: Y
 Method: Panel EGLS (Cross-section weights)
 Date: 10/07/17 Time: 08:05
 Sample: 2010 2016
 Periods included: 7
 Cross-sections included: 7
 Total panel (balanced) observations: 49
 Linear estimation after one-step weighting matrix

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.017704	0.900791	-1.129788	0.2646
X1	0.317748	0.105130	3.022443	0.0041
X2	-0.327017	0.104125	-3.140625	0.0030
X3	0.146372	0.049888	2.934007	0.0053
Weighted Statistics				
R-squared	0.335602	Mean dependent var		2.066765
Adjusted R-squared	0.291308	S.D. dependent var		2.555819
S.E. of regression	1.345091	Sum squared resid		81.41718
F-statistic	7.576816	Durbin-Watson stat		1.320512
Prob(F-statistic)	0.000332			
Unweighted Statistics				
R-squared	0.068233	Mean dependent var		0.520000
Sum squared resid	100.3370	Durbin-Watson stat		1.086190