Model CEM

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: PDRB | | | |  |
| Method: Panel Least Squares | | | |  |
| Date: 03/31/23 Time: 21:41 | | | |  |
| Sample: 2015 2021 | | |  |  |
| Periods included: 7 | | |  |  |
| Cross-sections included: 34 | | | |  |
| Total panel (balanced) observations: 238 | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | -68174.58 | 24817.30 | -2.747059 | 0.0065 |
| KEBEBASAN | 785.5350 | 194.8770 | 4.030928 | 0.0001 |
| POLITIK | 424.3922 | 205.2042 | 2.068145 | 0.0397 |
| LEMBAGA | 215.8762 | 195.7457 | 1.102840 | 0.2712 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.085547 | Mean dependent var | | 41368.75 |
| Adjusted R-squared | 0.073823 | S.D. dependent var | | 31105.98 |
| S.E. of regression | 29935.80 | Akaike info criterion | | 23.46816 |
| Sum squared resid | 2.10E+11 | Schwarz criterion | | 23.52652 |
| Log likelihood | -2788.711 | Hannan-Quinn criter. | | 23.49168 |
| F-statistic | 7.296852 | Durbin-Watson stat | | 0.063846 |
| Prob(F-statistic) | 0.000107 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Model FEM

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: PDRB | | | |  |
| Method: Panel Least Squares | | | |  |
| Date: 03/31/23 Time: 21:42 | | | |  |
| Sample: 2015 2021 | | |  |  |
| Periods included: 7 | | |  |  |
| Cross-sections included: 34 | | | |  |
| Total panel (balanced) observations: 238 | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 29014.45 | 4574.385 | 6.342810 | 0.0000 |
| KEBEBASAN | 10.87383 | 36.73406 | 0.296015 | 0.7675 |
| POLITIK | 40.52456 | 35.90593 | 1.128632 | 0.2604 |
| LEMBAGA | 120.9053 | 29.30802 | 4.125330 | 0.0001 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Effects Specification | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section fixed (dummy variables) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.989701 | Mean dependent var | | 41368.75 |
| Adjusted R-squared | 0.987857 | S.D. dependent var | | 31105.98 |
| S.E. of regression | 3427.736 | Akaike info criterion | | 19.25915 |
| Sum squared resid | 2.36E+09 | Schwarz criterion | | 19.79895 |
| Log likelihood | -2254.838 | Hannan-Quinn criter. | | 19.47670 |
| F-statistic | 536.5658 | Durbin-Watson stat | | 0.645404 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

**model REM (Model TERPILIH)**

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dependent Variable: PDRB | | | |  |
| Method: Panel EGLS (Cross-section random effects) | | | | |
| Date: 03/31/23 Time: 21:43 | | | |  |
| Sample: 2015 2021 | | |  |  |
| Periods included: 7 | | |  |  |
| Cross-sections included: 34 | | | |  |
| Total panel (balanced) observations: 238 | | | | |
| Swamy and Arora estimator of component variances | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 28547.77 | 6954.027 | 4.105214 | 0.0001 |
| KEBEBASAN | 14.66069 | 36.67509 | 0.399745 | 0.6897 |
| POLITIK | 42.57899 | 35.85463 | 1.187545 | 0.2362 |
| LEMBAGA | 121.0828 | 29.28059 | 4.135258 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Effects Specification | |  |  |
|  |  |  | S.D. | Rho |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section random | | | 30576.11 | 0.9876 |
| Idiosyncratic random | | | 3427.736 | 0.0124 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Weighted Statistics | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.071928 | Mean dependent var | | 1751.294 |
| Adjusted R-squared | 0.060030 | S.D. dependent var | | 3545.093 |
| S.E. of regression | 3437.041 | Sum squared resid | | 2.76E+09 |
| F-statistic | 6.045232 | Durbin-Watson stat | | 0.553874 |
| Prob(F-statistic) | 0.000557 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Unweighted Statistics | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.010256 | Mean dependent var | | 41368.75 |
| Sum squared resid | 2.27E+11 | Durbin-Watson stat | | 0.006746 |
|  |  |  |  |  |
|  |  |  |  |  |

Uji CHOW

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Redundant Fixed Effects Tests | | | |  |
| Equation: MODEL\_FEM | | |  |  |
| Test cross-section fixed effects | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Effects Test | | Statistic | d.f. | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section F | | 534.749217 | (33,201) | 0.0000 |
| Cross-section Chi-square | | 1067.745677 | 33 | 0.0000 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section fixed effects test equation: | | | | |
| Dependent Variable: PDRB | | | |  |
| Method: Panel Least Squares | | | |  |
| Date: 03/31/23 Time: 21:44 | | | |  |
| Sample: 2015 2021 | | |  |  |
| Periods included: 7 | | |  |  |
| Cross-sections included: 34 | | | |  |
| Total panel (balanced) observations: 238 | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | -68174.58 | 24817.30 | -2.747059 | 0.0065 |
| KEBEBASAN | 785.5350 | 194.8770 | 4.030928 | 0.0001 |
| POLITIK | 424.3922 | 205.2042 | 2.068145 | 0.0397 |
| LEMBAGA | 215.8762 | 195.7457 | 1.102840 | 0.2712 |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.085547 | Mean dependent var | | 41368.75 |
| Adjusted R-squared | 0.073823 | S.D. dependent var | | 31105.98 |
| S.E. of regression | 29935.80 | Akaike info criterion | | 23.46816 |
| Sum squared resid | 2.10E+11 | Schwarz criterion | | 23.52652 |
| Log likelihood | -2788.711 | Hannan-Quinn criter. | | 23.49168 |
| F-statistic | 7.296852 | Durbin-Watson stat | | 0.063846 |
| Prob(F-statistic) | 0.000107 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

Uji HAUSMAN

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Correlated Random Effects - Hausman Test | | | | |
| Equation: MODEL\_REM | | |  |  |
| Test cross-section random effects | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Test Summary | | Chi-Sq. Statistic | Chi-Sq. d.f. | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section random | | 4.272066 | 3 | 0.2335 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section random effects test comparisons: | | | | |
|  |  |  |  |  |
| Variable | Fixed | Random | Var(Diff.) | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| KEBEBASAN | 10.873827 | 14.660689 | 4.328894 | 0.0687 |
| POLITIK | 40.524564 | 42.578988 | 3.681442 | 0.2843 |
| LEMBAGA | 120.905255 | 121.082773 | 1.607157 | 0.8886 |
|  |  |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section random effects test equation: | | | | |
| Dependent Variable: PDRB | | | |  |
| Method: Panel Least Squares | | | |  |
| Date: 03/31/23 Time: 21:45 | | | |  |
| Sample: 2015 2021 | | |  |  |
| Periods included: 7 | | |  |  |
| Cross-sections included: 34 | | | |  |
| Total panel (balanced) observations: 238 | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|  |  |  |  |  |
|  |  |  |  |  |
| C | 29014.45 | 4574.385 | 6.342810 | 0.0000 |
| KEBEBASAN | 10.87383 | 36.73406 | 0.296015 | 0.7675 |
| POLITIK | 40.52456 | 35.90593 | 1.128632 | 0.2604 |
| LEMBAGA | 120.9053 | 29.30802 | 4.125330 | 0.0001 |
|  |  |  |  |  |
|  |  |  |  |  |
|  | Effects Specification | |  |  |
|  |  |  |  |  |
|  |  |  |  |  |
| Cross-section fixed (dummy variables) | | | | |
|  |  |  |  |  |
|  |  |  |  |  |
| R-squared | 0.989701 | Mean dependent var | | 41368.75 |
| Adjusted R-squared | 0.987857 | S.D. dependent var | | 31105.98 |
| S.E. of regression | 3427.736 | Akaike info criterion | | 19.25915 |
| Sum squared resid | 2.36E+09 | Schwarz criterion | | 19.79895 |
| Log likelihood | -2254.838 | Hannan-Quinn criter. | | 19.47670 |
| F-statistic | 536.5658 | Durbin-Watson stat | | 0.645404 |
| Prob(F-statistic) | 0.000000 |  |  |  |
|  |  |  |  |  |
|  |  |  |  |  |

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 | 646.1932 | 3.478594 | 649.6718 |
|  | (0.0000) | (0.0622) | (0.0000) |
|  |  |  |  |
| Honda | 25.42033 | -1.865099 | 16.65606 |
|  | (0.0000) | -- | (0.0000) |
|  |  |  |  |
| King-Wu | 25.42033 | -1.865099 | 8.255032 |
|  | (0.0000) | -- | (0.0000) |
|  |  |  |  |
| Standardized Honda | 26.53538 | -1.714114 | 13.93286 |
|  | (0.0000) | -- | (0.0000) |
|  |  |  |  |
| Standardized King-Wu | 26.53538 | -1.714114 | 5.868132 |
|  | (0.0000) | -- | (0.0000) |
|  |  |  |  |
| Gourierioux, et al.\* | -- | -- | 646.1932 |
|  |  |  | (< 0.01) |
|  |  |  |  |
|  |  |  |  |
| \*Mixed chi-square asymptotic critical values: | | | |
| 1% | 7.289 |  |  |
| 5% | 4.321 |  |  |
| 10% | 2.952 |  |  |
|  |  |  |  |
|  |  |  |  |