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

|  |
| --- |
| 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 |  |  |
|  |  |  |  |
|  |  |  |  |