

LAMPIRAN

Estimasi

$$\text{NPF} = \text{C}(1) + \text{C}(2)*\text{INF} + \text{C}(3)*\text{LOG}(\text{PDRB}) + \text{C}(4)*\text{BOPO} + \text{C}(5)*\text{LOG}(\text{DPK}) + [\text{CX}=\text{F}]$$

Substituted Coefficients:

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$$\text{NPF} = -202.758616981 + 0.0462722368654*\text{INF} + 13.7502475576*\text{LOG}(\text{PDRB}) - 0.0513295571298*\text{BOPO} - 1.55299698153*\text{LOG}(\text{DPK}) + [\text{CX}=\text{F}]$$

Statistik deskriptif

	INF	LOG(PDRB)	BOPO	LOG(DPK)
Mean	5.172000	17.15900	56.55224	16.01178
Median	4.240000	17.00723	57.33022	15.94361
Maximum	8.220000	18.50816	82.24838	17.40568
Minimum	2.680000	16.38575	34.60497	15.03878
Std. Dev.	2.478396	0.633091	11.51615	0.551026
Skewness	0.266437	0.955429	-0.016726	0.279996
Kurtosis	1.223439	2.553455	2.319121	2.400501
Jarque-Bera Probability	10.03370 0.006625	11.23144 0.003640	1.355421 0.507778	1.962888 0.374769
Sum	362.0400	1201.130	3958.657	1120.825
Sum Sq. Dev.	423.8287	27.65546	9150.896	20.95041
Observations	70	70	70	70

Common

Dependent Variable: NPF

Method: Panel Least Squares

Date: 07/20/17 Time: 13:06

Sample: 2011 2015

Periods included: 5

Cross-sections included: 14

Total panel (balanced) observations: 70

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	31.14919	14.07593	2.212941	0.0304
INF	0.200814	0.157608	1.274136	0.2072
LOG(PDRB)	-2.056875	0.643442	-3.196678	0.0021
BOPO	0.067189	0.034621	1.940690	0.0566
LOG(DPK)	0.309684	0.755795	0.409746	0.6833
R-squared	0.186940	Mean dependent var	5.652143	
Adjusted R-squared	0.136906	S.D. dependent var	3.475716	
S.E. of regression	3.229039	Akaike info criterion	5.250995	
Sum squared resid	677.7350	Schwarz criterion	5.411602	
Log likelihood	-178.7848	Hannan-Quinn criter.	5.314790	
F-statistic	3.736236	Durbin-Watson stat	1.746160	
Prob(F-statistic)	0.008487			

Pooled

Dependent Variable: NPF?

Method: Pooled Least Squares

Date: 07/20/17 Time: 13:08

Sample: 2011 2015

Included observations: 5

Cross-sections included: 14

Total pool (balanced) observations: 70

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF?	0.195376	0.162175	1.204724	0.2326
LOG(PDRB?)	-1.321763	0.567097	-2.330753	0.0228
BOPO?	0.085527	0.034593	2.472389	0.0160
LOG(DPK?)	1.402819	0.588673	2.383018	0.0201
R-squared	0.125684	Mean dependent var	5.652143	
Adjusted R-squared	0.085943	S.D. dependent var	3.475716	
S.E. of regression	3.323004	Akaike info criterion	5.295061	
Sum squared resid	728.7957	Schwarz criterion	5.423546	
Log likelihood	-181.3271	Hannan-Quinn criter.	5.346097	
Durbin-Watson stat	1.730148			

Fixed

Dependent Variable: NPF?

Method: Pooled EGLS (Cross-section weights)

Date: 07/20/17 Time: 13:12

Sample: 2011 2015

Included observations: 5

Cross-sections included: 14

Total pool (balanced) observations: 70

Linear estimation after one-step weighting matrix

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-202.7586	60.24556	-3.365536	0.0014
INF?	0.046272	0.056344	0.821245	0.4153
LOG(PDRB?)	13.75025	4.342802	3.166216	0.0026
BOPO?	-0.051330	0.025824	-1.987695	0.0521
LOG(DPK?)	-1.552997	0.944353	-1.644509	0.1061
Fixed Effects				
(Cross)				
_ARTHAAMANA				
H--C	4.432827			
_GALAMITRA--C	11.33583			
_ARTHAMAS--C	5.514702			
_ARTALEKSANA-				
-C	1.315925			
_BINAAMANAH--				
C	2.695327			
_ASADALIF--C	6.039168			
_KHASANA HUM				
MAT--C	-0.620605			
_BUMIARTHA--C	-11.79855			
_GUNUNGLAME				
T--C	-19.67675			
_MERUSANKARA				
--C	5.045765			
_IKHSANULAMA				
L--C	11.05520			
_ALMABRUR--C	5.238157			
_DANAMULIA--C	0.546368			
_MITRAHARMON				
I--C	-21.12337			
Effects Specification				

Cross-section fixed (dummy variables)

Weighted Statistics

R-squared	0.848468	Mean dependent var	9.977294
Adjusted R-squared	0.798928	S.D. dependent var	8.031366
S.E. of regression	2.416496	Sum squared resid	303.6516
F-statistic	17.12714	Durbin-Watson stat	1.735123
Prob(F-statistic)	0.000000		

Unweighted Statistics

R-squared	0.517382	Mean dependent var	5.652143
Sum squared resid	402.2914	Durbin-Watson stat	2.448273

Random

Dependent Variable: NPF?

Method: Pooled EGLS (Cross-section random effects)

Date: 07/20/17 Time: 13:12

Sample: 2011 2015

Included observations: 5

Cross-sections included: 14

Total pool (balanced) observations: 70

Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	34.79268	15.61692	2.227883	0.0294
INF?	0.201577	0.132966	1.516011	0.1344
LOG(PDRB?)	-1.855609	0.786529	-2.359238	0.0213
BOPO?	0.034180	0.034759	0.983334	0.3291
LOG(DPK?)	-0.017215	0.781445	-0.022029	0.9825
Random Effects				
(Cross)				
_ARTHAAMANA				
H--C	-1.205343			
_GALAMITRA--C	1.031471			
_ARTHAMAS--C	0.868615			
_ARTALEKSANA-				
-C	0.088595			
_BINAAMANAH--				
C	0.379602			
_ASADALIF--C	1.064313			
_KHASANAHUM				
MAT--C	-0.467941			
_BUMIARTHA--C	1.775876			
_GUNUNGLAME				
T--C	-1.458218			
_MERUSANKARA				
--C	-1.468556			
_IKHSANULAMA				
L--C	0.342224			
_ALMABRUR--C	0.206654			
_DANAMULIA--C	-0.494926			
_MITRAHARMON				
I--C	-0.662366			
Effects Specification				
			S.D.	Rho

Cross-section random	1.299583	0.1863
Idiosyncratic random	2.716348	0.8137

Weighted Statistics

R-squared	0.103121	Mean dependent var	3.859689
Adjusted R-squared	0.047929	S.D. dependent var	3.023462
S.E. of regression	2.950117	Sum squared resid	565.7074
F-statistic	1.868393	Durbin-Watson stat	1.969589
Prob(F-statistic)	0.126613		

Unweighted Statistics

R-squared	0.174603	Mean dependent var	5.652143
Sum squared resid	688.0195	Durbin-Watson stat	1.619447

Uji chow

Redundant Fixed Effects Tests

Pool: PANEL

Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	7.921983	(13,52)	0.0000

Cross-section fixed effects test equation:

Dependent Variable: NPF?

Method: Panel EGLS (Cross-section weights)

Date: 07/20/17 Time: 13:13

Sample: 2011 2015

Included observations: 5

Cross-sections included: 14

Total pool (balanced) observations: 70

Use pre-specified GLS weights

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	26.87847	8.749262	3.072084	0.0031
INF?	0.013636	0.082436	0.165412	0.8691
LOG(PDRB?)	-2.693116	0.348428	-7.729334	0.0000
BOPO?	0.089577	0.019915	4.497958	0.0000
LOG(DPK?)	1.221460	0.390424	3.128551	0.0026

Weighted Statistics

R-squared	0.548359	Mean dependent var	9.977294
Adjusted R-squared	0.520566	S.D. dependent var	8.031366
S.E. of regression	3.731431	Sum squared resid	905.0325
F-statistic	19.72989	Durbin-Watson stat	1.007889
Prob(F-statistic)	0.000000		

Unweighted Statistics

R-squared	0.138911	Mean dependent var	5.652143
Sum squared resid	717.7702	Durbin-Watson stat	1.792469

UJI HAUSMAN

Correlated Random Effects - Hausman Test

Equation: Untitled

Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	0.000000	4	1.0000

* Cross-section test variance is invalid. Hausman statistic set to zero.

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
INF	0.140528	0.201577	0.000691	0.0202
LOG(PDRB)	18.471964	-1.855609	50.341606	0.0042
BOPO	-0.054080	0.034180	0.000904	0.0033
LOG(DPK)	-3.749537	-0.017215	2.028367	0.0088

Cross-section random effects test equation:

Dependent Variable: NPF

Method: Panel Least Squares

Date: 07/20/17 Time: 15:03

Sample: 2011 2015

Periods included: 5

Cross-sections included: 14

Total panel (balanced) observations: 70

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-248.9400	103.2408	-2.411256	0.0195
INF	0.140528	0.135540	1.036794	0.3046
LOG(PDRB)	18.47196	7.138644	2.587601	0.0125
BOPO	-0.054080	0.045955	-1.176821	0.2446
LOG(DPK)	-3.749537	1.624507	-2.308108	0.0250

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.539705	Mean dependent var	5.652143
Adjusted R-squared	0.389224	S.D. dependent var	3.475716

S.E. of regression	2.716348	Akaike info criterion	5.053488
Sum squared resid	383.6843	Schwarz criterion	5.631672
Log likelihood	-158.8721	Hannan-Quinn criter.	5.283150
F-statistic	3.586528	Durbin-Watson stat	2.448211
Prob(F-statistic)	0.000196		

Uji Lm

Lagrange multiplier (LM) test for panel data

Date: 07/20/17 Time: 13:07

Sample: 2011 2015

Total panel observations: 70

Probability in ()

Null (no rand. effect)	Cross-section	Period	Both
Alternative	One-sided	One-sided	
Breusch-Pagan	1.744142 (0.1866)	0.907960 (0.3407)	2.652102 (0.1034)
Honda	1.320660 (0.0933)	-0.952869 (0.8297)	0.260067 (0.3974)
King-Wu	1.320660 (0.0933)	-0.952869 (0.8297)	-0.192646 (0.5764)
GHM	-- --	-- --	1.744142 (0.1978)

Uji multikolinearitas

	INF	LOG(PDRB)	BOPO	LOG(DPK)
INF	1.000000	0.024686	-0.032760	0.097094
LOG(PDRB)	0.024686	1.000000	0.047757	0.280157
BOPO	-0.032760	0.047757	1.000000	-0.194556
LOG(DPK)	0.097094	0.280157	-0.194556	1.000000

Uji Heteroskedastisitas

Dependent Variable: RESID01

Method: Panel EGLS (Cross-section weights)

Date: 07/20/17 Time: 13:17

Sample: 2011 2015

Periods included: 5

Cross-sections included: 14

Total panel (balanced) observations: 70

Linear estimation after one-step weighting matrix

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.403611	25.29873	-0.095009	0.9247
INF	0.013782	0.022007	0.626232	0.5339
LOG(PDRB)	0.398164	1.835886	0.216879	0.8292
BOPO	-0.008212	0.011060	-0.742461	0.4611
LOG(DPK)	-0.161946	0.401988	-0.402863	0.6887

Effects Specification

Cross-section fixed (dummy variables)

Weighted Statistics

R-squared	0.614407	Mean dependent var	2.230018
Adjusted R-squared	0.488347	S.D. dependent var	1.465325
S.E. of regression	1.474179	Sum squared resid	113.0066
F-statistic	4.873947	Durbin-Watson stat	2.873332
Prob(F-statistic)	0.000005		

Unweighted Statistics

R-squared	0.450430	Mean dependent var	1.442332
Sum squared resid	141.0575	Durbin-Watson stat	2.708045