# Lampiran

| PROVINSI | TAHUN | PDRB (triliyun) | I (US$) | AK(juta) | P(thn) |
|---|---|---|---|---|---|
| KALTIM | 2008 | 103.20 | 12,6 | 1416963 | 8.8 |
|  | 2009 | 105.56 | 79,9 | 1460996 | 8.8 |
|  | 2010 | 110.95 | 1092,2 | 1648455 | 8.5 |
|  | 2011 | 115.48 | 602,4 | 1717703 | 8.7 |
|  | 2012 | 120.08 | 2014,1 | 1766900 | 8.8 |
|  | 2013 | 121.99 | 1335,4 | 1742380 | 8.8 |
|  | 2014 | 446.02 | 2145,7 | 1811129 | 9.0 |
|  | 2015 | 440.64 | 2381 | 1539491 | 9.1 |
|  | 2016 | 438.97 | 1139,6 | 1717892 | 9.2 |
| KALSEL | 2008 | 27.59 | 0,2 | 1780220 | 7.4 |
|  | 2009 | 29.05 | 171,8 | 1821717 | 7.5 |
|  | 2010 | 30.67 | 202,2 | 1840296 | 7.2 |
|  | 2011 | 32.55 | 272,1 | 1895277 | 7.3 |
|  | 2012 | 34.41 | 272,3 | 1934310 | 7.4 |
|  | 2013 | 36.19 | 260,6 | 1900350 | 7.5 |
|  | 2014 | 106.77 | 502,5 | 1941229 | 7.6 |
|  | 2015 | 110.86 | 961 | 1987250 | 7.7 |
|  | 2016 | 115.72 | 249,4 | 2078384 | 7.8 |
| KALBAR | 2008 | 27.43 | 39,8 | 2157549 | 6.7 |
|  | 2009 | 28.75 | 27,8 | 2200895 | 6.7 |
|  | 2010 | 30.32 | 170,4 | 2197325 | 6.2 |
|  | 2011 | 32.14 | 500,7 | 2262339 | 6.3 |
|  | 2012 | 34.00 | 397,5 | 2276975 | 6.6 |
|  | 2013 | 36.07 | 650 | 2262732 | 6.6 |
|  | 2014 | 107.11 | 966,1 | 2320229 | 6.8 |
|  | 2015 | 112.32 | 1336 | 2357224 | 6.9 |
|  | 2016 | 118.18 | 630,7 | 2388758 | 6.9 |
| KALTENG | 2008 | 16.72 | 62,7 | 1029445 | 8 |
|  | 2009 | 17.65 | 4,9 | 1047402 | 8.0 |
|  | 2010 | 18.80 | 546,6 | 1066733 | 7.6 |
|  | 2011 | 20.07 | 543,7 | 1118644 | 7.6 |
|  | 2012 | 21.42 | 524,7 | 1148275 | 7.7 |
|  | 2013 | 22.99 | 481,6 | 1158834 | 7.7 |
|  | 2014 | 73.72 | 951 | 1193171 | 7.8 |
|  | 2015 | 78.89 | 934 | 1272461 | 8.0 |

| | 2016 | 83.90 | 408,2 | 1311427 | 8.1 |
|---|---|---|---|---|---|

## HETEROSKEDASTISITAS

Heteroskedasticity Test: White

| | | | |
|---|---|---|---|
| F-statistic | 1.567180 | Prob. F(9,26) | 0.1775 |
| Obs*R-squared | 12.66104 | Prob. Chi-Square(9) | 0.1786 |
| Scaled explained SS | 4.655259 | Prob. Chi-Square(9) | 0.8633 |

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 07/13/18   Time: 02:02
Sample: 1 36
Included observations: 36

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -290.8813 | 185.5076 | -1.568029 | 0.1290 |
| LOG(AK) | 34.62384 | 24.88031 | 1.391616 | 0.1758 |
| (LOG(AK))^2 | -1.033985 | 0.850242 | -1.216107 | 0.2349 |
| (LOG(AK))*P | -0.686205 | 0.434753 | -1.578378 | 0.1266 |
| (LOG(AK))*(LOG(I)) | 0.038688 | 0.088490 | 0.437209 | 0.6656 |
| P | 11.77398 | 7.028655 | 1.675139 | 0.1059 |
| P^2 | -0.131970 | 0.066785 | -1.976055 | 0.0588 |
| P*(LOG(I)) | 0.025594 | 0.029678 | 0.862395 | 0.3964 |
| LOG(I) | -0.767055 | 1.380984 | -0.555441 | 0.5833 |
| (LOG(I))^2 | 0.007192 | 0.004981 | 1.443919 | 0.1607 |

| | | | |
|---|---|---|---|
| R-squared | 0.351696 | Mean dependent var | 0.156013 |
| Adjusted R-squared | 0.127283 | S.D. dependent var | 0.152645 |
| S.E. of regression | 0.142600 | Akaike info criterion | -0.827416 |
| Sum squared resid | 0.528702 | Schwarz criterion | -0.387550 |
| Log likelihood | 24.89349 | Hannan-Quinn criter. | -0.673891 |
| F-statistic | 1.567180 | Durbin-Watson stat | 1.835387 |
| Prob(F-statistic) | 0.177474 | | |

## MULTIKOLINIEARITAS

Variance Inflation Factors
Date: 07/12/18   Time: 14:12
Sample: 1 36
Included observations: 36

| Variable | Coefficient Variance | Uncentered VIF | Centered VIF |
|---|---|---|---|
| C | 24.10948 | 4945.129 | NA |
| P | 0.010122 | 124.5844 | 1.398526 |
| LOG(AK) | 0.099307 | 4189.696 | 1.370084 |
| LOG(I) | 0.001543 | 11.21886 | 1.088711 |

## UJI CHOW

Redundant Fixed Effects Tests
Pool: POOL01
Test cross-section fixed effects

| Effects Test | Statistic | d.f. | Prob. |
|---|---|---|---|
| Cross-section F | 5.089438 | (3,29) | 0.0059 |
| Cross-section Chi-square | 15.227041 | 3 | 0.0016 |

Cross-section fixed effects test equation:
Dependent Variable: LOG(PE?)
Method: Panel Least Squares
Date: 07/13/18   Time: 01:52
Sample: 2008 2016
Included observations: 9
Cross-sections included: 4
Total pool (balanced) observations: 36

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -35.88490 | 4.910141 | -7.308324 | 0.0000 |
| LOG(I?) | 0.129319 | 0.039285 | 3.291815 | 0.0024 |
| LOG(AK?) | 2.222967 | 0.315130 | 7.054134 | 0.0000 |
| P? | 0.956324 | 0.100609 | 9.505324 | 0.0000 |

| | | | |
|---|---|---|---|
| R-squared | 0.810826 | Mean dependent var | 4.089395 |
| Adjusted R-squared | 0.793091 | S.D. dependent var | 0.921016 |
| S.E. of regression | 0.418944 | Akaike info criterion | 1.202282 |
| Sum squared resid | 5.616460 | Schwarz criterion | 1.378228 |
| Log likelihood | -17.64107 | Hannan-Quinn criter. | 1.263692 |
| F-statistic | 45.71893 | Durbin-Watson stat | 0.982874 |
| Prob(F-statistic) | 0.000000 | | |

## HAUSMAN TEST

Correlated Random Effects - Hausman Test
Pool: POOL01
Test cross-section random effects

| Test Summary | Chi-Sq. Statistic | Chi-Sq. d.f. | Prob. |
|---|---|---|---|
| Cross-section random | 15.268315 | 3 | 0.0016 |

** WARNING: estimated cross-section random effects variance is zero.

Cross-section random effects test comparisons:

| Variable | Fixed | Random | Var(Diff.) | Prob. |
|---|---|---|---|---|

| | | | | |
|---|---|---|---|---|
| LOG(I?) | 0.099866 | 0.129319 | 0.000809 | 0.3004 |
| LOG(AK?) | 2.719458 | 2.222967 | 1.587142 | 0.6935 |
| P? | 1.882607 | 0.956324 | 0.093198 | 0.0024 |

Cross-section random effects test equation:
Dependent Variable: LOG(PE?)
Method: Panel Least Squares
Date: 07/13/18   Time: 01:57
Sample: 2008 2016
Included observations: 9
Cross-sections included: 4
Total pool (balanced) observations: 36

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -49.97269 | 17.64754 | -2.831709 | 0.0083 |
| LOG(I?) | 0.099866 | 0.043870 | 2.276407 | 0.0304 |
| LOG(AK?) | 2.719458 | 1.287993 | 2.111391 | 0.0435 |
| P? | 1.882607 | 0.317041 | 5.938059 | 0.0000 |

| Effects Specification |
|---|

Cross-section fixed (dummy variables)

| | | | |
|---|---|---|---|
| R-squared | 0.876073 | Mean dependent var | 4.089395 |
| Adjusted R-squared | 0.850433 | S.D. dependent var | 0.921016 |
| S.E. of regression | 0.356193 | Akaike info criterion | 0.945975 |
| Sum squared resid | 3.679321 | Schwarz criterion | 1.253882 |
| Log likelihood | -10.02755 | Hannan-Quinn criter. | 1.053443 |
| F-statistic | 34.16816 | Durbin-Watson stat | 1.665985 |
| Prob(F-statistic) | 0.000000 | | |

## FIXED EFFECT MODEL

Dependent Variable: LOG(PE?)
Method: Pooled Least Squares
Date: 07/13/18   Time: 01:59
Sample: 2008 2016
Included observations: 9
Cross-sections included: 4
Total pool (balanced) observations: 36

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -49.97269 | 17.64754 | -2.831709 | 0.0083 |
| LOG(I?) | 0.099866 | 0.043870 | 2.276407 | 0.0304 |
| LOG(AK?) | 2.719458 | 1.287993 | 2.111391 | 0.0435 |
| P? | 1.882607 | 0.317041 | 5.938059 | 0.0000 |
| Fixed Effects (Cross) | | | | |
| _TIM--C | -1.076253 | | | |
| _SEL--C | -0.070557 | | | |
| _BAR--C | 0.987296 | | | |
| _TENG--C | 0.159515 | | | |

|  | Effects Specification |  |  |
|---|---|---|---|

Cross-section fixed (dummy variables)

| R-squared | 0.876073 | Mean dependent var | 4.089395 |
|---|---|---|---|
| Adjusted R-squared | 0.850433 | S.D. dependent var | 0.921016 |
| S.E. of regression | 0.356193 | Akaike info criterion | 0.945975 |
| Sum squared resid | 3.679321 | Schwarz criterion | 1.253882 |
| Log likelihood | -10.02755 | Hannan-Quinn criter. | 1.053443 |
| F-statistic | 34.16816 | Durbin-Watson stat | 1.665985 |
| Prob(F-statistic) | 0.000000 |  |  |

## RANDOM EFFECT

Dependent Variable: LOG(PE?)
Method: Pooled EGLS (Cross-section random effects)
Date: 07/13/18   Time: 02:00
Sample: 2008 2016
Included observations: 9
Cross-sections included: 4
Total pool (balanced) observations: 36
Swamy and Arora estimator of component variances

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -35.88490 | 4.174673 | -8.595859 | 0.0000 |
| LOG(I?) | 0.129319 | 0.033401 | 3.871747 | 0.0005 |
| LOG(AK?) | 2.222967 | 0.267928 | 8.296888 | 0.0000 |
| P? | 0.956324 | 0.085539 | 11.17991 | 0.0000 |
| Random Effects (Cross) |  |  |  |  |
| _TIM--C | 0.000000 |  |  |  |
| _SEL--C | 0.000000 |  |  |  |
| _BAR--C | 0.000000 |  |  |  |
| _TENG--C | 0.000000 |  |  |  |

| Effects Specification |  | S.D. | Rho |
|---|---|---|---|
| Cross-section random |  | 0.000000 | 0.0000 |
| Idiosyncratic random |  | 0.356193 | 1.0000 |

| Weighted Statistics |  |  |  |
|---|---|---|---|
| R-squared | 0.810826 | Mean dependent var | 4.089395 |
| Adjusted R-squared | 0.793091 | S.D. dependent var | 0.921016 |
| S.E. of regression | 0.418944 | Sum squared resid | 5.616460 |
| F-statistic | 45.71893 | Durbin-Watson stat | 0.982874 |
| Prob(F-statistic) | 0.000000 |  |  |

| Unweighted Statistics |  |  |  |
|---|---|---|---|
| R-squared | 0.810826 | Mean dependent var | 4.089395 |
| Sum squared resid | 5.616460 | Durbin-Watson stat | 0.982874 |

**COMMON EFFECT**

Dependent Variable: LOG(PE?)
Method: Pooled Least Squares
Date: 07/13/18   Time: 01:58
Sample: 2008 2016
Included observations: 9
Cross-sections included: 4
Total pool (balanced) observations: 36

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|----------|-------------|------------|-------------|-------|
| C | -35.88490 | 4.910141 | -7.308324 | 0.0000 |
| LOG(I?) | 0.129319 | 0.039285 | 3.291815 | 0.0024 |
| LOG(AK?) | 2.222967 | 0.315130 | 7.054134 | 0.0000 |
| P? | 0.956324 | 0.100609 | 9.505324 | 0.0000 |

| | | | |
|----------|-------------|------------|-------------|
| R-squared | 0.810826 | Mean dependent var | 4.089395 |
| Adjusted R-squared | 0.793091 | S.D. dependent var | 0.921016 |
| S.E. of regression | 0.418944 | Akaike info criterion | 1.202282 |
| Sum squared resid | 5.616460 | Schwarz criterion | 1.378228 |
| Log likelihood | -17.64107 | Hannan-Quinn criter. | 1.263692 |
| F-statistic | 45.71893 | Durbin-Watson stat | 0.982874 |
| Prob(F-statistic) | 0.000000 | | |