

LAMPIRAN

Lampiran 1 Hasil Uji Heteroskedastisitas

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. hettest
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Breusch-Pagan / Cook-Weisberg test for heteroskedasticity
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Ho: Constant variance
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Variables: fitted values of limp
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chi2(1) = 0.09
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Prob > chi2 = 0.7669
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Lampiran 2 Hasil Uji Multikolinearitas

Variable	VIF	1/VIF
kurs	2.78	0.359424
lpop	2.69	0.371453
prod	1.08	0.928222
lprice	1.01	0.990303
Mean VIF	1.89	

Lampiran 3 Hasil Uji Common Effect

. reg limp lpop kurs prod lprice

Source	SS	df	MS			
Model	245.646303	4	61.4115757	Number of obs =	40	
Residual	136.382748	35	3.89664995	F(4, 35) =	15.76	
Total	382.029051	39	9.79561669	Prob > F =	0.0000	
				R-squared =	0.6430	
				Adj R-squared =	0.6022	
				Root MSE =	1.974	

limp	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
lpop	26.15571	14.02425	1.87	0.071	-2.315024	54.62645
kurs	-.0003046	.000318	-0.96	0.345	-.0009503	.000341
prod	.0000998	.0003914	0.25	0.800	-.0006948	.0008943
lprice	-2.696545	.3447612	-7.82	0.000	-3.396448	-1.996643
_cons	-486.6727	268.2759	-1.81	0.078	-1031.302	57.95633

Lampiran 4 Hasil Uji Fixed Effect

Fixed-effects (within) regression
Group variable: country

Number of obs = 40
Number of groups = 4

R-sq: within = 0.2938
between = 0.6951
overall = 0.6430

Obs per group: min = 10
avg = 10.0
max = 10

corr(u_i, Xb) = -0.0267
F(4,32) = 3.33
Prob > F = 0.0218

limp	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
lpop	26.34428	8.511315	3.10	0.004	9.007303	43.68127
kurs	-.0003077	.0001812	-1.70	0.099	-.0006768	.0000615
prod	.0001002	.0002076	0.48	0.633	-.0003227	.0005232
lprice	-2.744111	1.062523	-2.58	0.015	-4.9084	-.5798225
_cons	-490.075	160.6658	-3.05	0.005	-817.3405	-162.8095
sigma_u	1.8388936					
sigma_e	1.0459898					
rho	.75554367	(fraction of variance due to u_i)				

F test that all u_i=0: F(3, 32) = 30.88 Prob > F = 0.0000

Lampiran 5 Hasil Uji Random Effect

. xtreg limp lpop kurs prod lprice, re

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Random-effects GLS regression           Number of obs   =       40
Group variable: country                 Number of groups =        4

R-sq:  within = 0.2938                  Obs per group:  min =       10
      between = 0.6951                    avg =      10.0
      overall  = 0.6430                    max =       10

Wald chi2(4) =      18.39
corr(u_i, X) = 0 (assumed)              Prob > chi2     =      0.0010
  
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limp	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
lpop	26.26369	7.951455	3.30	0.001	10.67913	41.84826
kurs	-.0003064	.0001734	-1.77	0.077	-.0006462	.0000335
prod	.0001	.0002045	0.49	0.625	-.0003009	.0005009
lprice	-2.723783	.8011702	-3.40	0.001	-4.294048	-1.153518
_cons	-488.621	150.8332	-3.24	0.001	-784.2486	-192.9934
sigma_u	2.2268955					
sigma_e	1.0459898					
rho	.81925225	(fraction of variance due to u_i)				

Lampiran 6 Hasil Uji Chow

F test that all u_i=0: F(3, 32) = 30.88 Prob > F = 0.0000

Lampiran 7 Hasil Uji Hausman

	— Coefficients —		(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
	(b) fe	(B) re		
lpop	26.34428	26.26369	.0805902	3.035927
kurs	-.0003077	-.0003064	-1.29e-06	.0000528
prod	.0001002	.0001	1.95e-07	.0000357
lprice	-2.744111	-2.723783	-.0203282	.6979122

b = consistent under Ho and Ha; obtained from xtreg
 B = inconsistent under Ha, efficient under Ho; obtained from xtreg

Test: Ho: difference in coefficients not systematic

$$\begin{aligned} \text{chi2}(2) &= (b-B)'[(V_b-V_B)^{-1}](b-B) \\ &= 0.00 \\ \text{Prob}>\text{chi2} &= 0.9996 \end{aligned}$$

Data Penelitian

Negara	Tahun	Impor	populasi	kurs	produksi	Harga
australia	2007	1518	232989141	9141	1352,4	34,21871
australia	2008	1445	236159276	9698,963	1199	45,06644
australia	2009	1391	239340478	10389,94	1371	54,6427
australia	2010	1603	242524123	9090,433	30,6	53,19089
australia	2011	1530	245707511	8770,433	1113	58,8085
australia	2012	1649	248883232	9386,629	2071,6	49,048401
australia	2013	1589	252032263	10461,24	1087,7	46,033715
australia	2014	2004	255131116	11865,21	2190	45,282619
australia	2015	1490	258162113	13389,41	2840	42,534147
australia	2016	1754	261115456	13308,33	118,1	40,098426
india	2007	136	232989141	9141	1352,4	26,30882
india	2008	211	236159276	9698,963	1199	26,00474
india	2009	258	239340478	10389,94	1371	45,37209
india	2010	455	242524123	9090,433	30,6	47,81099
india	2011	457	245707511	8770,433	1113	46,2691
india	2012	566	248883232	9386,629	2071,6	44,821656
india	2013	331	252032263	10461,24	1087,7	41,749962
india	2014	236	255131116	11865,21	2190	41,776358
india	2015	334	258162113	13389,41	2840	37,168835
india	2016	380,5	261115456	13308,33	118,1	33,000057
selandia baru	2007	0,55	232989141	9141	1352,4	325,4545
selandia baru	2008	0,84	236159276	9698,963	1199	322,619
selandia baru	2009	1,12	239340478	10389,94	1371	329,4643
selandia baru	2010	1,06	242524123	9090,433	30,6	333,0189
selandia baru	2011	1	245707511	8770,433	1113	405
selandia baru	2012	1,57	248883232	9386,629	2071,6	378,653113
selandia baru	2013	1,73	252032263	10461,24	1087,7	399,94213
selandia baru	2014	2,19	255131116	11865,21	2190	399,040219
selandia baru	2015	2,25	258162113	13389,41	2840	402,669039
selandia baru	2016	2,926	261115456	13308,33	118,1	415,672738

china	2007	0,18	232989141	9141	1352,4	68,8889
china	2008	0,19	236159276	9698,963	1199	77,3687
china	2009	51,04	239340478	10389,94	1371	59,78448
china	2010	20,16	242524123	9090,433	30,6	53,32341
china	2011	41,524	245707511	8770,433	1113	63,00453
china	2012	5,98	248883232	9386,629	2071,6	79,352606
china	2013	0,5	252032263	10461,24	1087,7	123,387097
china	2014	24,47	255131116	11865,21	2190	82,780997
china	2015	37,4	258162113	13389,41	2840	70,486925
china	2016	4,63	261115456	13308,33	118,1	87,427917