

Lampiran

HASIL OUTPUT STATA

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log: C:\Users\yosier\Desktop\yosierthalita.smcl  
log type: smcl  
opened on: 10 Jul 2008, 06:02:59  
  
. use "C:\Users\yosier\Desktop\yosier 3.dta", clear  
  
. regress comp log_wworldprice_ log_wfprice_ dtime log_capstock_ log_gdp_  
  
Source |   SS   df   MS       Number of obs =   15  
-----+----- F( 5, 9) = 2.73  
Model | .031465219   5 .006293044   Prob > F   = 0.0907  
Residual | .02077669   9 .002308521   R-squared   = 0.6023  
-----+----- Adj R-squared = 0.3814  
Total | .052241909  14 .003731565   Root MSE   = .04805  
  
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comp |   Coef.   Std. Err.   t   P>|t|   [95% Conf. Interval]  
-----+-----  
log_wworld~_ | -.2640235   .1845253   -1.43   0.186   - .6814487   .1534017  
log_wfprice_ | .0557971   .0655721   0.85   0.417   -.0925372   .2041313  
dtime | -.2008701   .0607974   -3.30   0.009   -.3384034   -.0633368  
log_capsto~_ | -.0331522   .0169639   -1.95   0.082   -.0715271   .0052228  
log_gdp_ | .2748809   .100329   2.74   0.023   .0479208   .5018409  
_cons | -.5665093   .4580133   -1.24   0.247   -1.602607   .4695887  
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. hettest
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Breusch-Pagan / Cook-Weisberg test for heteroskedasticity

Ho: Constant variance

Variables: fitted values of comp

chi2(1) = 1.84

Prob > chi2 = 0.1754

. vif

Variable	VIF	1/VIF
log_gdp_	9.19	0.108866
dtime	5.98	0.167289
log_wfprice_	3.90	0.256646
log_capsto~_	1.61	0.620723
log_wworld~_	1.12	0.894696
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Mean VIF	4.36	

. log close

log: C:\Users\yosier\Desktop\yosierthalita.smcl

log type: smcl

closed on: 10 Jul 2008, 06:22:48