

LAMPIRAN

i. Hasil Output Pengolahan Data Dengan Program *Eviews*

Dependent Variable: PCM?

Method: GLS (Cross Section Weights)

Date: 06/15/08 Time: 13:36

Sample: 2002 2005

Included observations: 4

Number of cross-sections used: 5

Total panel (balanced) observations: 20

One-step weighting matrix

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HHI?	0.435633	0.243604	1.788286	0.1115
KSR?	0.005393	0.003195	1.687713	0.1299
EFF?	-0.040915	0.029464	-1.388677	0.2024
PRODCAP?	0.045694	0.015888	2.876064	0.0206
EXC?	-0.070477	0.031511	-2.236564	0.0557
IMP?	-1.183067	0.692867	-1.707496	0.1261
FBIND?	227584.5	96940.93	2.347661	0.0469
Fixed Effects				
_1--C	2.21E+08			
_2--C	-2.02E+08			
_3--C	-75644160			
_4--C	175.7709			
_5--C	-175.7709			
Weighted Statistics				
R-squared	0.992072	Mean dependent var	2.12E+08	
Adjusted R-squared	0.981171	S.D. dependent var	5.34E+08	
S.E. of regression	73217497	Sum squared resid	4.29E+16	
F-statistic	91.00854	Durbin-Watson stat	2.292572	
Prob(F-statistic)	0.000000			
Unweighted Statistics				
R-squared	0.819929	Mean dependent var	98608416	
Adjusted R-squared	0.572332	S.D. dependent var	1.76E+08	
S.E. of regression	1.15E+08	Sum squared resid	1.06E+17	
Durbin-Watson stat	2.318242			

ii. Uji Chow

Uji Chow Untuk Menentukan
Common Intercept atau Fixed
Effect

H0: Common Intercept

H1: Fix Effect

F hitung	df1(4)	df2(8) =	8.9722333
P-Value =			0.0024131

Tolak H0 Jika P-Value < Alpha

iii. Uji Multikolinearitas

	KSR	EFF	IMP	FBIND	EXC	HHI	PRODCAP
KSR	1.000000	0.106234	0.005773	0.299720	0.207722	0.023772	-0.263043
EFF	0.106234	1.000000	0.351962	0.672741	0.044146	0.414212	0.392269
IMP	0.005773	0.351962	1.000000	0.350565	-0.282657	0.600848	-0.087340
FBIND	0.299720	0.672741	0.350565	1.000000	0.570066	0.735980	0.435767
EXC	0.207722	0.044146	-0.282657	0.570066	1.000000	0.476832	0.509585
HHI	0.023772	0.414212	0.600848	0.735980	0.476832	1.000000	0.286065
PRODCAP	-0.263043	0.392269	-0.087340	0.435767	0.509585	0.286065	1.000000