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Lampiran

Uji Heteroskedastisitas

. xttest3

Modified Wald test for groupwise heteroskedasticity
in fixed effect regression model

H0: $\sigma(i)^2 = \sigma^2$ for all i

chi2 (272) = **1.5e+05**
Prob>chi2 = **0.0000**

Uji Hausman

	—— Coefficients ——		(b-B) Difference	sqrt(diag(V_b-V_B)) S.E.
	(b) fe	(B) re		
ln_gdpjt	.7144875	.878455	-.1639675	.0156816
ln_gdpit	1.46455	1.315538	.1490119	.0213101
ln_popjt	.2270204	.0582708	.1687496	.0428824
ln_popit	1.016603	.4099379	.6066651	.0417857
fta1	.0684539	.1709888	-.2394427	.
fta2	.0767208	.1476607	-.2243815	.0036355
fta3	.1417933	.2550192	-.113226	.

b = consistent under H₀ and H_a; obtained from xtreg
B = inconsistent under H_a, efficient under H₀; obtained from xtreg

Test: H₀: difference in coefficients not systematic

chi2(7) = (b-B)'[(V_b-V_B)⁽⁻¹⁾](b-B)
= **692.92**
Prob>chi2 = **0.0000**
(V_b-V_B is not positive definite)

Hasil Estimasi PLS

Source	SS	df	MS	Number of obs	=	7,888
Model	39378.0083	10	3937.80083	F(10, 7877)	=	1782.73
Residual	17399.2084	7,877	2.2088623	Prob > F	=	0.0000
				R-squared	=	0.6936
				Adj R-squared	=	0.6932
Total	56777.2167	7,887	7.19883564	Root MSE	=	1.4862

ln_exportijt	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
ln_gdpjt	.9667673	.0128319	75.34	0.000	.9416134	.9919213
ln_gdpit	1.131499	.0131016	86.36	0.000	1.105816	1.157182
ln_distanceij	-1.02676	.0289312	-35.49	0.000	-1.083473	-.9700469
ln_popjt	-.2743776	.0126258	-21.73	0.000	-.2991275	-.2496277
ln_popit	-.042862	.0127703	-3.36	0.001	-.0678951	-.0178289
adjij	.1258028	.0818423	1.54	0.124	-.0346299	.2862355
languageij	.3739971	.0619611	6.04	0.000	.2525369	.4954573
fta1	1.51731	.0681349	22.27	0.000	1.383748	1.650873
fta2	1.236587	.0530756	23.30	0.000	1.132545	1.340629
fta3	.3156147	.0527765	5.98	0.000	.2121588	.4190707
_cons	-28.61991	.4104209	-69.73	0.000	-29.42445	-27.81538