

## Lampiran 2. Sintaks R

#Common Effect Model semua variabel

```
> library(plm)
> common=plm(Produksi~LLS+LAP+RRP+LSH+JP+JKT, data=panel, model="pooling")
> summary(common)
Pooling Model

Call:
plm(formula = Produksi ~ LLS + LAP + RRP + LSH + JP + JKT, data = panel,
     model = "pooling")

Balanced Panel: n = 12, T = 10, N = 120

Residuals:
    Min.   1st Qu.   Median   3rd Qu.    Max.
-2118.13  -378.16    11.28   286.43   1960.50

Coefficients:
              Estimate Std. Error t-value Pr(>|t|)
(Intercept) -470.678363  469.664084  -1.0022  0.318408
LLS           0.134333   0.443331   0.3030  0.762442
LAP           6.517747   0.217367  29.9850 < 2.2e-16 ***
RRP           8.735648   3.868209   2.2583  0.025846 *
LSH           0.392161   0.357210   1.0978  0.274606
JP           -0.066866   0.023347  -2.8640  0.004989 **
JKT           0.631002   2.348530   0.2687  0.788666
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:    2968800000
Residual Sum of Squares: 43409000
R-Squared:                0.98538
Adj. R-Squared:           0.9846
F-statistic: 1269.2 on 6 and 113 DF, p-value: < 2.22e-16
```

# Common Effect Model tanpa variabel JKT

```
> common=plm(Produksi~LAP+LLS+JP+RRP+LSH, data=panel, model="pooling")
> summary(common)
Pooling Model

Call:
plm(formula = Produksi ~ LAP + LLS + JP + RRP + LSH, data = panel,
     model = "pooling")

Balanced Panel: n = 12, T = 10, N = 120

Residuals:
    Min.   1st Qu.   Median   3rd Qu.    Max.
-2121.327  -377.143    13.175   269.583   1973.500

Coefficients:
              Estimate Std. Error t-value Pr(>|t|)
(Intercept) -389.969663  359.568227  -1.0845  0.280409
LAP           6.517461   0.216478  30.1069 < 2.2e-16 ***
LLS           0.134198   0.441523   0.3039  0.761726
JP           -0.066731   0.023247  -2.8706  0.004885 **
RRP           8.805743   3.843664   2.2910  0.023803 *
LSH           0.376219   0.350811   1.0724  0.285794
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:    2968800000
Residual Sum of Squares: 43436000
R-Squared:                0.98537
Adj. R-Squared:           0.98473
F-statistic: 1535.52 on 5 and 114 DF, p-value: < 2.22e-16
```

### # Common Effect Model tanpa variabel JKT dan LLS

```

> common=plm(Produksi~LAP+JP+RRP+LSH, data=panel, model="pooling")
> summary(common)
Pooling Model

Call:
plm(formula = Produksi ~ LAP + JP + RRP + LSH, data = panel,
     model = "pooling")

Balanced Panel: n = 12, T = 10, N = 120

Residuals:
    Min.    1st Qu.    Median    3rd Qu.    Max.
-2107.294  -379.520    19.958    269.438   2005.710

Coefficients:
              Estimate Std. Error t-value Pr(>|t|)
(Intercept) -357.466121  341.940100  -1.0454  0.298028
LAP           6.578600    0.079684  82.5584 < 2.2e-16 ***
JP           -0.066791    0.023154  -2.8847  0.004679 **
RRP           8.649986    3.794287   2.2797  0.024467 *
LSH           0.371678    0.349107   1.0647  0.289264
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:    2968800000
Residual Sum of Squares: 43472000
R-Squared:                0.98536
Adj. R-Squared:          0.98485
F-statistic: 1934.65 on 4 and 115 DF, p-value: < 2.22e-16

```

### #Common Effect Model variabel yang signifikan

```

> common=plm(Produksi~LAP+JP+RRP, data=panel, model="pooling")
> summary(common)
Pooling Model

Call:
plm(formula = Produksi ~ LAP + JP + RRP, data = panel, model = "pooling")

Balanced Panel: n = 12, T = 10, N = 120

Residuals:
    Min.    1st Qu.    Median    3rd Qu.    Max.
-2112.338  -360.620    26.065    280.673   1962.174

Coefficients:
              Estimate Std. Error t-value Pr(>|t|)
(Intercept) -320.748685  340.392138  -0.9423  0.348002
LAP           6.598419    0.077524  85.1149 < 2.2e-16 ***
JP           -0.065235    0.023121  -2.8215  0.005626 **
RRP           8.264648    3.779157   2.1869  0.030757 *
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:    2968800000
Residual Sum of Squares: 43900000
R-Squared:                0.98521
Adj. R-Squared:          0.98483
F-statistic: 2576.19 on 3 and 116 DF, p-value: < 2.22e-16

```

### #Fixed Effect Model semua variabel

```

> fixed=plm(Produksi~LLS+LAP+RRP+LSH+JP+JKT, data=panel, model="within")
> summary(fixed)
Oneway (individual) effect Within Model

Call:
plm(formula = Produksi ~ LLS + LAP + RRP + LSH + JP + JKT, data = panel,
     model = "within")

Balanced Panel: n = 12, T = 10, N = 120

Residuals:
    Min.   1st Qu.   Median   3rd Qu.    Max.
-1769.658 -314.991  -84.468   383.779  1547.442

Coefficients:
            Estimate Std. Error t-value Pr(>|t|)
LLS  -1.418494     2.469109  -0.5745 0.5668969
LAP   6.508107     0.223804  29.0795 < 2.2e-16 ***
RRP  16.152578     4.744613   3.4044 0.0009491 ***
LSH   0.528512     0.395759   1.3354 0.1847057
JP    0.010929     0.144538   0.0756 0.9398777
JKT   5.634237     3.423964   1.6455 0.1029387
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:    364240000
Residual Sum of Squares: 360980000
R-Squared:                0.90089
Adj. R-Squared:          0.88438
F-statistic: 154.535 on 6 and 102 DF, p-value: < 2.22e-16

```

### #Fixed Effect Model variabel yang signifikan

```

> fixed=plm(Produksi~LAP+RRP, data=panel, model="within")
> summary(fixed)
Oneway (individual) effect Within Model

Call:
plm(formula = Produksi ~ LAP + RRP, data = panel, model = "within")

Balanced Panel: n = 12, T = 10, N = 120

Residuals:
    Min.   1st Qu.   Median   3rd Qu.    Max.
-1792.311 -340.462  -78.386   362.572  1544.621

Coefficients:
            Estimate Std. Error t-value Pr(>|t|)
LAP   6.55887       0.21987  29.8303 < 2.2e-16 ***
RRP  15.52160       4.58887   3.3824 0.001007 **
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:    364240000
Residual Sum of Squares: 37424000
R-Squared:                0.89725
Adj. R-Squared:          0.88465
F-statistic: 462.838 on 2 and 106 DF, p-value: < 2.22e-16

```

### # Random Effect Model semua variabel

```

> random=plm(Produksi~LLS+LAP+RRP+LSH+JP+JKT, data=panel, model="random")
> summary(random)
Oneway (individual) effect Random Effect Model
(Swamy-Arora's transformation)

Call:
plm(formula = Produksi ~ LLS + LAP + RRP + LSH + JP + JKT, data = panel,
     model = "random")

Balanced Panel: n = 12, T = 10, N = 120

Effects:
              var  std.dev share
idiosyncratic 353903.7   594.9 0.928
individual    27541.4   166.0 0.072
theta: 0.2501

Residuals:
      Min.  1st Qu.  Median    3rd Qu.    Max.
-2042.74 -353.78   -12.26   317.64  1854.56

Coefficients:
              Estimate Std. Error z-value Pr(>|z|)
(Intercept) -775.321428  541.754300  -1.4311  0.152393
LLS           0.127458   0.457447   0.2786  0.780529
LAP           6.532918   0.215704  30.2865 < 2.2e-16 ***
RRP          10.922722   4.070874   2.6831  0.007293 **
LSH           0.417385   0.366127   1.1400  0.254286
JP           -0.072079   0.028865  -2.4971  0.012520 *
JKT           1.810213   2.607555   0.6942  0.487545
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:  1828900000
Residual Sum of Squares: 40800000
R-Squared: 0.97769
Adj. R-Squared: 0.97651
Chisq: 4952.37 on 6 DF, p-value: < 2.22e-16

```

### #Random Effect Model variabel yang signifikan

```

> random=plm(Produksi~LAP+JP+RRP, data=panel, model="random")
> summary(random)
Oneway (individual) effect Random Effect Model
  (Swamy-Arora's transformation)

Call:
plm(formula = Produksi ~ LAP + JP + RRP, data = panel, model = "random")

Balanced Panel: n = 12, T = 10, N = 120

Effects:
              var  std.dev share
idiosyncratic 356366.0   597.0 0.962
individual    13938.7   118.1 0.038
theta: 0.1522

Residuals:
      Min.   1st Qu.   Median   3rd Qu.   Max.
-2068.854 -338.628   18.542   294.668  1912.902

Coefficients:
              Estimate Std. Error z-value Pr(>|z|)
(Intercept) -409.627292  374.386211 -1.0941  0.273898
LAP           6.603520   0.087304 75.6383 < 2.2e-16 ***
JP          -0.068257   0.026093 -2.6159  0.008899 **
RRP          9.642059   3.902874  2.4705  0.013492 *
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Total Sum of Squares:  2236500000
Residual Sum of Squares: 42310000
R-Squared: 0.98108
Adj. R-Squared: 0.98059
Chisq: 6015.71 on 3 DF, p-value: < 2.22e-16

```

### #Uji Chow

```

> #uji chow
> pFtest(fixed,common)

      F test for individual effects

data:  Produksi.Padi ~ LAP + RRP
F = 1.8342, df1 = 10, df2 = 106, p-value = 0.06321
alternative hypothesis: significant effects

```

### #Uji Hausman

```
> #uji hausman
> phtest(fixed,random)
```

#### Hausman Test

```
data:  Produksi ~ LAP + RRP
chisq = 6.2281, df = 2, p-value = 0.04442
alternative hypothesis: one model is inconsistent
```

#### #Uji Uji Breusch Pagan

```
> #uji braus pagan
> plmtest(random, effect="twoways", type="bp")
```

Lagrange Multiplier Test - two-ways effects (Breusch-Pagan) for balanced panels

```
data:  Produksi ~ LAP + JP + RRP
chisq = 71.657, df = 2, p-value = 2.753e-16
alternative hypothesis: significant effects
```

```
> plmtest(random, effect="individual", type="bp")
```

Lagrange Multiplier Test - (Breusch-Pagan) for balanced panels

```
data:  Produksi ~ LAP + JP + RRP
chisq = 0.42136, df = 1, p-value = 0.5163
alternative hypothesis: significant effects
```

```
> plmtest(random, effect="time", type="bp")
```

Lagrange Multiplier Test - time effects (Breusch-Pagan) for balanced panels

```
data:  Produksi ~ LAP + JP + RRP
chisq = 71.236, df = 1, p-value < 2.2e-16
alternative hypothesis: significant effects
```