

Hasil Output Statistik Data Panel

Statistik Deskriptif

| | PERTUMBUHAN_PENJUALAN | LIKUIDITAS | PROFITABILITAS |
|-----------|-----------------------|------------|----------------|
| Mean | 0.155969 | 2.282581 | 0.023293 |
| Maximum | 12.24200 | 12.86400 | 0.208000 |
| Minimum | -0.954000 | 0.034000 | -0.548000 |
| Std. Dev. | 1.006299 | 1.842495 | 0.087604 |
| Skewness | 10.06944 | 2.031605 | -2.460210 |
| Kurtosis | 114.2233 | 9.043454 | 14.75195 |

Bentuk Model Data Panel

Common Effect Model

| Dependent Variable: PROFITABILITAS | | | | |
|--|-------------|-----------------------|-------------|--------|
| Method: Panel Least Squares | | | | |
| Date: 08/24/20 Time: 15:21 | | | | |
| Sample: 2014 2019 | | | | |
| Periods included: 6 | | | | |
| Cross-sections included: 33 | | | | |
| Total panel (balanced) observations: 198 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.560538 | 0.018244 | 30.72533 | 0.0000 |
| PERTUMBUHAN_PENJUALAN | 0.142759 | 0.023253 | 6.139409 | 0.0000 |
| LIKUIDITAS | 0.034514 | 0.007832 | 4.406667 | 0.0000 |
| R-squared | 0.298848 | Mean dependent var | 0.722677 | |
| Adjusted R-squared | 0.291656 | S.D. dependent var | 0.059758 | |
| S.E. of regression | 0.050294 | Akaike info criterion | -3.126825 | |
| Sum squared resid | 0.493250 | Schwarz criterion | -3.077003 | |
| Log likelihood | 312.5557 | Hannan-Quinn criter. | -3.106659 | |
| F-statistic | 41.55681 | Durbin-Watson stat | 1.258958 | |
| Prob(F-statistic) | 0.000000 | | | |

Fixed Effect Model

| Dependent Variable: PROFITABILITAS | | | | |
|--|-------------|-----------------------|-------------|--------|
| Method: Panel Least Squares | | | | |
| Date: 08/24/20 Time: 15:21 | | | | |
| Sample: 2014 2019 | | | | |
| Periods included: 6 | | | | |
| Cross-sections included: 33 | | | | |
| Total panel (balanced) observations: 198 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.600898 | 0.021305 | 28.20392 | 0.0000 |
| PERTUMBUHAN_PENJUALAN | 0.091587 | 0.021494 | 4.261070 | 0.0000 |
| LIKUIDITAS | 0.033263 | 0.012291 | 2.706303 | 0.0075 |
| Effects Specification | | | | |
| Cross-section fixed (dummy variables) | | | | |
| R-squared | 0.598512 | Mean dependent var | 0.722677 | |
| Adjusted R-squared | 0.514766 | S.D. dependent var | 0.059758 | |
| S.E. of regression | 0.041627 | Akaike info criterion | -3.361140 | |
| Sum squared resid | 0.282441 | Schwarz criterion | -2.779881 | |
| Log likelihood | 367.7529 | Hannan-Quinn criter. | -3.125866 | |
| F-statistic | 7.146755 | Durbin-Watson stat | 2.166365 | |
| Prob(F-statistic) | 0.000000 | | | |

Random Effect

| | | | | |
|---|-------------|--------------------|-------------|--------|
| Dependent Variable: PROFITABILITAS | | | | |
| Method: Panel EGLS (Cross-section random effects) | | | | |
| Date: 08/24/20 Time: 15:23 | | | | |
| Sample: 2014 2019 | | | | |
| Periods included: 6 | | | | |
| Cross-sections included: 33 | | | | |
| Total panel (balanced) observations: 198 | | | | |
| Swamy and Arora estimator of component variances | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.583119 | 0.018119 | 32.18253 | 0.0000 |
| PERTUMBUHAN_PENJUALAN | 0.111338 | 0.020549 | 5.418264 | 0.0000 |
| LIKUIDITAS | 0.035124 | 0.008863 | 3.962922 | 0.0001 |
| Effects Specification | | | | |
| | | | S.D. | Rho |
| Cross-section random | | | 0.023170 | 0.2365 |
| Idiosyncratic random | | | 0.041627 | 0.7635 |
| Weighted Statistics | | | | |
| R-squared | 0.237090 | Mean dependent var | 0.427413 | |
| Adjusted R-squared | 0.229265 | S.D. dependent var | 0.048882 | |
| S.E. of regression | 0.042914 | Sum squared resid | 0.359116 | |
| F-statistic | 30.30013 | Durbin-Watson stat | 1.700057 | |
| Prob(F-statistic) | 0.000000 | | | |
| Unweighted Statistics | | | | |
| R-squared | 0.291772 | Mean dependent var | 0.722677 | |
| Sum squared resid | 0.498228 | Durbin-Watson stat | 1.225379 | |

Pengujian Model Data Panel

Uji Chow

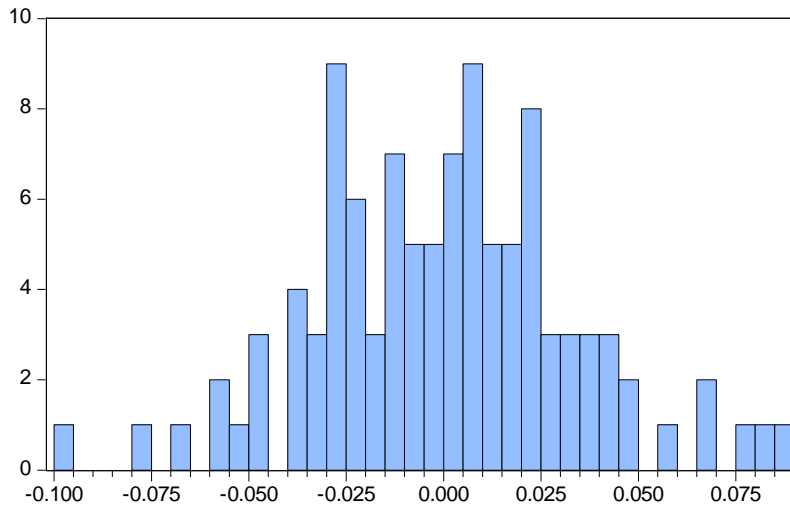
| | | | |
|----------------------------------|------------|----------|--------|
| Redundant Fixed Effects Tests | | | |
| Equation: Untitled | | | |
| Test cross-section fixed effects | | | |
| Effects Test | Statistic | d.f. | Prob. |
| Cross-section F | 3.801894 | (32,163) | 0.0000 |
| Cross-section Chi-square | 110.394379 | 32 | 0.0000 |

Uji Hausman

| | | | |
|--|-------------------|--------------|--------|
| Correlated Random Effects - Hausman Test | | | |
| Equation: Untitled | | | |
| Test cross-section random effects | | | |
| Test Summary | Chi-Sq. Statistic | Chi-Sq. d.f. | Prob. |
| Cross-section random | 14.250321 | 2 | 0.0008 |

Uji Asumsi Klasik

Uji Normalitas



Series: Standardized Residuals
Sample 2014 2019
Observations 198

Mean 0.000000
Median 0.001968
Maximum 0.088452
Minimum -0.098865
Std. Dev. 0.033555
Skewness 0.053234
Kurtosis 3.417800

Jarque-Bera 0.813279
Probability 0.665884

Uji Multikolenieritas

| Variance Inflation Factors | | | |
|----------------------------|-------------------------|-------------------|-----------------|
| Date: 08/24/20 Time: 15:26 | | | |
| Sample: 1 198 | | | |
| Included observations: 198 | | | |
| Variable | Coefficient Variance | Uncentered VIF | Centered VIF |
| C | 0.000333 | 26.05218 | NA |
| PERTUMBUHAN_PENJUALAN | 0.000541 | 24.89398 | 1.115264 |
| LIKUIDITAS | 6.14E-05 | 13.35995 | 1.115264 |

Uji Heteroskedastisitas

| Heteroskedasticity Test: Breusch-Pagan-Godfrey | | | |
|--|----------|---------------------|--------|
| F-statistic | 1.986798 | Prob. F(2,195) | 0.1399 |
| Obs*R-squared | 3.954154 | Prob. Chi-Square(2) | 0.1385 |
| Scaled explained SS | 39.16219 | Prob. Chi-Square(2) | 0.0000 |

Uji Autokorelasi

| | | | |
|--------------------|----------|-----------------------|-----------|
| R-squared | 0.598512 | Mean dependent var | 0.722677 |
| Adjusted R-squared | 0.514766 | S.D. dependent var | 0.059758 |
| S.E. of regression | 0.041627 | Akaike info criterion | -3.361140 |
| Sum squared resid | 0.282441 | Schwarz criterion | -2.779881 |
| Log likelihood | 367.7529 | Hannan-Quinn criter. | -3.125866 |
| F-statistic | 7.146755 | Durbin-Watson stat | 2.166365 |
| Prob(F-statistic) | 0.000000 | | |

Analisis Regresi Data Panel

| Dependent Variable: PROFITABILITAS | | | | |
|--|-------------|------------|-------------|--------|
| Method: Panel Least Squares | | | | |
| Date: 08/24/20 Time: 15:21 | | | | |
| Sample: 2014 2019 | | | | |
| Periods included: 6 | | | | |
| Cross-sections included: 33 | | | | |
| Total panel (balanced) observations: 198 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.600898 | 0.021305 | 28.20392 | 0.0000 |
| PERTUMBUHAN_PENJUALAN | 0.091587 | 0.021494 | 4.261070 | 0.0000 |
| LIKUIDITAS | 0.033263 | 0.012291 | 2.706303 | 0.0075 |

Pengujian Hipotesis

Uji Hipotesis Parsial

| Dependent Variable: PROFITABILITAS | | | | |
|--|-------------|------------|-------------|--------|
| Method: Panel Least Squares | | | | |
| Date: 08/24/20 Time: 15:21 | | | | |
| Sample: 2014 2019 | | | | |
| Periods included: 6 | | | | |
| Cross-sections included: 33 | | | | |
| Total panel (balanced) observations: 198 | | | | |
| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
| C | 0.600898 | 0.021305 | 28.20392 | 0.0000 |
| PERTUMBUHAN_PENJUALAN | 0.091587 | 0.021494 | 4.261070 | 0.0000 |
| LIKUIDITAS | 0.033263 | 0.012291 | 2.706303 | 0.0075 |

Uji Hipotesis Simultan

| | | | |
|--------------------|----------|-----------------------|-----------|
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| Sum squared resid | 0.282441 | Schwarz criterion | -2.779881 |
| Log likelihood | 367.7529 | Hannan-Quinn criter. | -3.125866 |
| F-statistic | 7.146755 | Durbin-Watson stat | 2.166365 |
| Prob(F-statistic) | 0.000000 | | |

Uji Koefisien Determinasi

| | | | |
|--------------------|----------|-----------------------|-----------|
| R-squared | 0.598512 | Mean dependent var | 0.722677 |
| Adjusted R-squared | 0.514766 | S.D. dependent var | 0.059758 |
| S.E. of regression | 0.041627 | Akaike info criterion | -3.361140 |
| Sum squared resid | 0.282441 | Schwarz criterion | -2.779881 |
| Log likelihood | 367.7529 | Hannan-Quinn criter. | -3.125866 |
| F-statistic | 7.146755 | Durbin-Watson stat | 2.166365 |
| Prob(F-statistic) | 0.000000 | | |