

ESTIMASI MODEL REGRESI LINIER BERGANDA DATA LONGITUDINAL DENGAN *GENERALIZED METHOD MOMENT* PADA ANGKA KEMISKINAN DI SULAWESI SELATAN

Amanda¹, Raupong², Anna³

ABSTRAK

Data longitudinal yaitu data yang menggabungkan data *time series* dan data *cross section*, yang umumnya dijumpai pada pemodelan ekonomi dan kesehatan. Studi longitudinal didefinisikan sebagai suatu studi terhadap unit eksperimen dengan respon yang diamati dalam dua atau lebih interval. Angka kemiskinan merupakan data longitudinal, dimana data pengamatan dilakukan berulang pada unit eksperimen, artinya data diamati pada dua atau lebih interval. Untuk menaksir parameter model data longitudinal pada umumnya digunakan *OLS* dan *GMM*. Sebagai metode estimasi yang bersifat umum (generalisasi), metode *GMM* diharapkan dapat mengatasi kekurangan dari metode estimasi lainnya. Metode *GMM* jauh lebih fleksibel karena hanya memerlukan beberapa asumsi yang disebut *moment condition*. Hasil penelitian, diperoleh bahwa model *GMM* terbaik pada Angka Kemiskinan di Sulawesi Selatan dari tahun 2004-2008, adalah model pada kabupaten Selayar, dimana tingkat pengangguran berhubungan positif dengan angka kemiskinan, sedangkan pertumbuhan ekonomi berhubungan negatif dengan angka kemiskinan, serta kedua variabelnya signifikan.

Kata Kunci: data longitudinal, *time series*, *cross section*, *OLS*, *GMM*, *moment condition*.

1. Pendahuluan

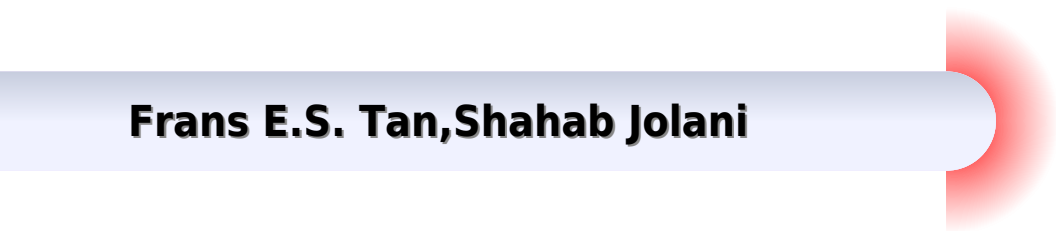
Dalam ilmu statistika, teknik yang umum digunakan untuk menganalisis hubungan antara dua atau lebih variabel adalah analisis regresi. Model matematis dalam menjelaskan hubungan antar variabel dalam analisis regresi menggunakan persamaan regresi. Penggunaan regresi linear seringkali digunakan pada data dengan skala pengukuran minimal interval dan waktu pengumpulan bersifat *cross sectional*. Sedangkan untuk data longitudinal yaitu data yang menggabungkan data *time series* dan data *cross section* pada umumnya dijumpai pada pemodelan ekonomi dan kesehatan, misalnya pemodelan ekonomi pada persentase penduduk miskin.

Studi longitudinal didefinisikan sebagai suatu studi terhadap unit eksperimen dengan respon yang diamati dalam dua atau lebih interval. Data longitudinal adalah pengamatan berulang pada unit eksperimen, berbeda dengan data *cross sectional* yaitu data dari masing-masing individu diamati dalam sekali waktu. Penelitian longitudinal memiliki cakupan pengertian serta karakteristik seperti data dikumpulkan untuk setiap variabel pada dua atau lebih periode waktu tertentu, subjek atau kasus yang dianalisis sama, atau setidaknya dapat diperbandingkan, antara satu periode dengan periode berikutnya.

Dalam menentukan penaksir terbaik sangat dipengaruhi oleh penggunaan metode. Metode yang sering digunakan untuk menaksir parameter regresi antara lain adalah Metode Kuadrat Terkecil (*Ordinary Least Squares-OLS*) dan Metode Maksimum Likelihood (*Maximum Likelihood Method-MLM*). Pada umumnya, untuk menaksir parameter pada model data longitudinal diantaranya digunakan *OLS* dan Metode Momen Umum (*Generalized method Moments-GMM*). Sebagai metode estimasi yang bersifat umum (generalisasi), metode *GMM* diharapkan dapat mengatasi kekurangan dari metode estimasi lainnya. Metode *GMM* jauh lebih fleksibel karena hanya memerlukan beberapa asumsi

Estimasi Model Regresi Linier Berganda Data Longitudinal

Frans E.S. Tan, Shahab Jolani



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Applied Linear Regression for Longitudinal Data Frans E.S. Tan, Shahab Jolani, 2022-12-09 This book introduces best practices in longitudinal data analysis at intermediate level with a minimum number of formulas without sacrificing depths It meets the need to understand statistical concepts of longitudinal data analysis by visualizing important techniques instead of using abstract mathematical formulas Different solutions such as multiple imputation are explained conceptually and consequences of missing observations are clarified using visualization techniques Key features include the following Provides datasets and examples online Gives state of the art methods of dealing with missing observations in a non technical way with a special focus on sensitivity analysis Conceptualises the analysis of comparative experimental and observational studies It is the ideal companion for researchers and students in epidemiological health and social and behavioral sciences working with longitudinal studies without a mathematical background

Longitudinal Data Analysis Ikuko Funatogawa, Takashi Funatogawa, 2019-02-04 This book provides a new analytical approach for dynamic data repeatedly measured from multiple subjects over time Random effects account for differences across subjects Auto regression in response itself is often used in time series analysis In longitudinal data analysis a static mixed effects model is changed into a dynamic one by the introduction of the auto regression term Response levels in this model gradually move toward an asymptote or equilibrium which depends on covariates and random effects The book provides relationships of the autoregressive linear mixed effects models with linear mixed effects models marginal models transition models nonlinear mixed effects models growth curves differential equations and state space representation State space representation with a modified Kalman filter provides log likelihoods for maximum likelihood estimation and this representation is suitable for unequally spaced longitudinal data The extension to multivariate longitudinal data analysis is also provided Topics in medical fields such as response dependent dose modifications response dependent dropouts and randomized controlled trials are discussed The text is written in plain terms understandable for researchers in other disciplines such as econometrics sociology and ecology for the progress of interdisciplinary research

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