LAMPIRAN

LAMPIRAN 1

TAHUN	CON (ribu barrel)	PRO (ribu barrel)	GDP /kapita ($)	SUB (milyar)	INFLASI (%)
1985	468	1342	516.9	450	4.7
1986	494	1429	474.8	550	5.8
1987	512	1420	442.1	402	9.3
1988	537	1373	481.7	82.0	8.0
1989	571	1481	529.9	707	6.4
1990	653	1539	585.0	3415	7.8
1991	692	1669	631.7	930	9.4
1992	745	1579	681.9	692	7.5
1993	786	1588	827.8	1280	9.7
1994	809	1589	912.1	687	8.5
1995	865	1578	1026.3	179	9.4
1996	924	1580	1137.3	1416	8.0
1997	1024	1557	1063.6	9814	6.2
1998	978	1520	463.9	28607	58.4
1999	1022	1408	671.0	930	20.5
2000	1139	1456	780.1	53810	3.7
2001	1159	1387	748.2	68381	11.5
2002	1210	1289	900.1	31162	11.9
2003	1230	1176	1065.7	30038	6.6
2004	1308	1130	1150.3	69025	6.2
2005	1303	1096	1263.5	95599	10.5
2006	1244	1018	1590.2	64212	13.1
2007	1318	972	1860.6	83792	6.4
2008	1287	1006	2167.9	139107	9.8
2009	1297	994	2262.7	94,586	4.8
2010	1402	1003	3125.2	139953	5.1
2011	1589	952	3647.6	255609	5.4
2012	1631	918	3700.5	306479	4.3
2013	1643	882	3631.7	210000	6.4
2014	1676	852	3499.6	239994	6.4
2015	1628	825	3346.5	60759	6.4

Uji root test

Level;

KONSUMSI

Null Hypothesis: CON01 has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.616776	0.8523
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

*MacKinnon (1996) one-sided p-values.

GDP / Kapita

Null Hypothesis: GDP__KAPITA has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.403186	0.9797
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

*MacKinnon (1996) one-sided p-values.

Inflasi

Null Hypothesis: INFLASI has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.546769	0.0011

Test critical values:	1% level	-3.670170
	5% level	-2.963972
	10% level	-2.621007

*MacKinnon (1996) one-sided p-values.

Produksi

Null Hypothesis: PRO has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.599391	0.9873
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

*MacKinnon (1996) one-sided p-values.

SUBSIDI

Null Hypothesis: SUB has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.709350	0.4165
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

*MacKinnon (1996) one-sided p-values.

Log 1st difference

KONSUMSI BBM

Null Hypothesis: D(CON01) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.832509	0.0005
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: D(GDP__KAPITA) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.544437	0.0138
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

*MacKinnon (1996) one-sided p-values.

INFLASI

Null Hypothesis: D(INFLASI) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.585367	0.0000
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

*MacKinnon (1996) one-sided p-values.

PRODUKSI

Null Hypothesis: D(PRO) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.754477	0.0007
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

*MacKinnon (1996) one-sided p-values.

SUBSIDI

Null Hypothesis: D(SUB) has a unit root
Exogenous: Constant
Lag Length: 4 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.947609	0.0060
Test critical values:	1% level	-3.724070	
	5% level	-2.986225	
	10% level	-2.632604	

*MacKinnon (1996) one-sided p-values.

KONSUMSI

Null Hypothesis: D(LOG(CON01)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.596439	0.0010
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

*MacKinnon (1996) one-sided p-values.

GDP/KAPITA

Null Hypothesis: D(LOG(GDP__KAPITA)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.445541	0.0001
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

*MacKinnon (1996) one-sided p-values.

INFLASI

Null Hypothesis: D(INFLASI) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.585367	0.0000
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

*MacKinnon (1996) one-sided p-values.

PRODUKSI

Null Hypothesis: D(LOG(PRO)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.453656	0.0015
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

*MacKinnon (1996) one-sided p-values.

SUBSIDI

Null Hypothesis: D(LOG(SUB)) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.525159	0.0000
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

*MacKinnon (1996) one-sided p-values.

UJI VAR

Vector Autoregression Estimates
Date: 03/27/17 Time: 20:30
Sample (adjusted): 1987 2015
Included observations: 29 after adjustments
Standard errors in ( ) & t-statistics in [ ]

	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
LOG(PRO(-1))	0.773414	-21.22952	0.281179	0.111171	-3.206253
	(0.21789)	(60.6244)	(1.19513)	(0.27968)	(5.98643)
	[3.54963]	[-0.35018]	[0.23527]	[0.39749]	[-0.53559]
LOG(PRO(-2))	0.068254	71.59752	-1.076196	-0.039056	-1.225358
	(0.24779)	(68.9452)	(1.35916)	(0.31806)	(6.80808)
	[0.27545]	[1.03847]	[-0.79181]	[-0.12279]	[-0.17999]
INFLASI(-1)	0.000591	-0.514646	0.017573	0.003166	-0.015974
	(0.00142)	(0.39448)	(0.00778)	(0.00182)	(0.03895)
	[0.41710]	[-1.30463]	[2.25973]	[1.73973]	[-0.41009]
INFLASI(-2)	0.001517	0.271269	-0.009783	0.000554	0.044301
	(0.00110)	(0.30736)	(0.00606)	(0.00142)	(0.03035)
	[1.37371]	[0.88259]	[-1.61462]	[0.39062]	[1.45967]
LOG(GDP__KAPITA(-1))	0.033565	-27.32071	1.467997	0.212280	0.882471

	(0.07430)	(20.6743)	(0.40757)	(0.09538)	(2.04151)
	[0.45173]	[-1.32148]	[3.60186]	[2.22570]	[0.43226]
LOG(GDP__KAPITA(-2))	-0.008047	36.11031	-0.765928	-0.150011	-1.758418
	(0.06441)	(17.9223)	(0.35331)	(0.08268)	(1.76976)
	[-0.12492]	[2.01483]	[-2.16784]	[-1.81433]	[-0.99359]
LOG(CON01(-1))	0.150839	-7.295637	0.173406	0.753106	7.809989
	(0.26396)	(73.4432)	(1.44784)	(0.33882)	(7.25224)
	[0.57146]	[-0.09934]	[0.11977]	[2.22276]	[1.07691]
LOG(CON01(-2))	-0.237521	-5.427550	0.141753	0.108481	-3.012032
	(0.21615)	(60.1417)	(1.18561)	(0.27745)	(5.93877)
	[-1.09887]	[-0.09025]	[0.11956]	[0.39099]	[-0.50718]
LOG(SUB(-1))	-0.003504	3.466107	-0.057776	0.004103	0.382254
	(0.01153)	(3.20867)	(0.06325)	(0.01480)	(0.31684)
	[-0.30388]	[1.08023]	[-0.91339]	[0.27716]	[1.20644]
LOG(SUB(-2))	-0.009386	-0.685650	0.032962	-0.001868	-0.269061
	(0.00768)	(2.13705)	(0.04213)	(0.00986)	(0.21103)
	[-1.22210]	[-0.32084]	[0.78240]	[-0.18944]	[-1.27502]
C	1.617061	-346.0346	5.789108	-0.016244	12.46186
	(0.68536)	(190.693)	(3.75927)	(0.87973)	(18.8303)
	[2.35944]	[-1.81461]	[1.53996]	[-0.01846]	[0.66180]
R-squared	0.986411	0.428273	0.955325	0.990341	0.915305
Adj. R-squared	0.978861	0.110647	0.930505	0.984975	0.868252
Sum sq. resids	0.020222	1565.562	0.608423	0.033319	15.26553
S.E. equation	0.033518	9.326075	0.183851	0.043024	0.920915
F-statistic	130.6566	1.348356	38.49091	184.5544	19.45277
Log likelihood	64.24058	-98.98543	14.88140	57.00009	-31.84459
Akaike AIC	-3.671764	7.585202	-0.267683	-3.172420	2.954799
Schwarz SC	-3.153135	8.103832	0.250947	-2.653791	3.473428
Mean dependent	7.122056	9.918415	7.086011	6.956317	9.464963
S.D. dependent	0.230535	9.889215	0.697415	0.350996	2.537163

Determinant resid covariance (dof adj.)	6.19E-07
Determinant resid covariance	5.70E-08
Log likelihood	36.10949
Akaike information criterion	1.302794
Schwarz criterion	3.895941

PANJANG LAG

VAR Lag Order Selection Criteria
Endogenous variables: LOG(PRO) INFLASI LOG(GDP__KAPITA) LOG(CON01) LOG(SUB)
Exogenous variables: C
Date: 03/27/17 Time: 20:31
Sample: 1985 2015
Included observations: 29

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-139.3402	NA	0.014483	9.954498	10.19024	10.02833
1	15.54090	245.6735*	1.92e-06*	0.997179*	2.411623*	1.440166*
2	36.10949	25.53343	3.09e-06	1.302794	3.895941	2.114935

* indicates lag order selected by the criterion
LR: sequential modified LR test statistic (each test at 5% level)
FPE: Final prediction error
AIC: Akaike information criterion
SC: Schwarz information criterion
HQ: Hannan-Quinn information criterion

UJI STABILITAS VAR

Roots of Characteristic Polynomial
Endogenous variables: LOG(PRO) INFLASI
LOG(GDP__KAPITA) LOG(CON01) LOG(SUB)
Exogenous variables: C
Lag specification: 1 2
Date: 03/27/17 Time: 20:32

Root	Modulus
0.938980	0.938980
0.782891 - 0.156513i	0.798383
0.782891 + 0.156513i	0.798383
-0.086667 - 0.769271i	0.774138
-0.086667 + 0.769271i	0.774138
0.715457	0.715457
-0.256518 - 0.194099i	0.321677
-0.256518 + 0.194099i	0.321677
0.246954	0.246954
0.081321	0.081321

No root lies outside the unit circle.
VAR satisfies the stability condition.

UJI KOINTEGRASI

Date: 03/27/17 Time: 20:33
Sample (adjusted): 1987 2015
Included observations: 29 after adjustments
Trend assumption: Linear deterministic trend
Series: LOG(PRO) INFLASI LOG(GDP__KAPITA) LOG(CON01) LOG(SUB)
Lags interval (in first differences): 1 to 1

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.731638	80.05808	69.81889	0.0061
At most 1	0.544665	41.91092	47.85613	0.1612
At most 2	0.278125	19.09601	29.79707	0.4860
At most 3	0.210747	9.644822	15.49471	0.3091
At most 4	0.091455	2.781429	3.841466	0.0954

Trace test indicates 1 cointegrating eqn(s) at the 0.05 level
* denotes rejection of the hypothesis at the 0.05 level
**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.731638	38.14715	33.87687	0.0145
At most 1	0.544665	22.81491	27.58434	0.1815
At most 2	0.278125	9.451188	21.13162	0.7945
At most 3	0.210747	6.863393	14.26460	0.5054
At most 4	0.091455	2.781429	3.841466	0.0954

Max-eigenvalue test indicates 1 cointegrating eqn(s) at the 0.05 level
* denotes rejection of the hypothesis at the 0.05 level
**MacKinnon-Haug-Michelis (1999) p-values

UJI KAUSALITAS GRANGER

Pairwise Granger Causality Tests
Date: 03/27/17 Time: 20:39
Sample: 1985 2015
Lags: 1

Null Hypothesis:	Obs	F-Statistic	Prob.
INFLASI does not Granger Cause LOG(PRO)	30	3.10797	0.0892
LOG(PRO) does not Granger Cause INFLASI		1.97496	0.1713
LOG(GDP__KAPITA) does not Granger Cause LOG(PRO)	30	1.23375	0.2765
LOG(PRO) does not Granger Cause LOG(GDP__KAPITA)		3.14186	0.0876
LOG(CON01) does not Granger Cause LOG(PRO)	30	14.3326	0.0008
LOG(PRO) does not Granger Cause LOG(CON01)		0.24199	0.6267
LOG(SUB) does not Granger Cause LOG(PRO)	30	20.0270	0.0001
LOG(PRO) does not Granger Cause LOG(SUB)		2.42665	0.1309
LOG(GDP__KAPITA) does not Granger Cause INFLASI	30	0.28768	0.5961
INFLASI does not Granger Cause LOG(GDP__KAPITA)		3.95990	0.0568
LOG(CON01) does not Granger Cause INFLASI	30	0.00443	0.9474
INFLASI does not Granger Cause LOG(CON01)		0.15427	0.6976
LOG(SUB) does not Granger Cause INFLASI	30	0.00172	0.9672
INFLASI does not Granger Cause LOG(SUB)		4.65236	0.0401
LOG(CON01) does not Granger Cause LOG(GDP__KAPITA)	30	1.27100	0.2695
LOG(GDP__KAPITA) does not Granger Cause LOG(CON01)		0.22583	0.6385
LOG(SUB) does not Granger Cause LOG(GDP__KAPITA)	30	0.85678	0.3628
LOG(GDP__KAPITA) does not Granger Cause LOG(SUB)		4.99595	0.0339
LOG(SUB) does not Granger Cause LOG(CON01)	30	2.16265	0.1530
LOG(CON01) does not Granger Cause LOG(SUB)		12.1678	0.0017

UJI VECM

Vector Error Correction Estimates
Date: 03/27/17 Time: 20:36
Sample (adjusted): 1987 2015
Included observations: 29 after adjustments
Standard errors in ( ) & t-statistics in [ ]

Cointegrating Eq:	CointEq1
LOG(PRO(-1))	1.000000
INFLASI(-1)	-0.016986 (0.00305) [-5.56496]
LOG(GDP__KAPITA(-1))	0.099134 (0.06019) [1.64702]
LOG(CON01(-1))	-0.410259 (0.17365) [-2.36259]
LOG(SUB(-1))	0.110694 (0.01708) [6.48221]
C	-5.861367

Error Correction:	D(LOG(PRO))	D(INFLASI)	D(LOG(GDP__ KAPITA))	D(LOG(CON01))	D(LOG(SUB))
CointEq1	-0.131176 (0.06400) [-2.04976]	57.10368 (16.1078) [3.54509]	-0.447083 (0.31584) [-1.41555]	-0.140433 (0.07481) [-1.87728]	-3.987952 (1.59812) [-2.49540]
D(LOG(PRO(-1)))	0.335702 (0.17829) [1.88293]	-49.96676 (44.8752) [-1.11346]	0.422827 (0.87990) [0.48054]	0.471690 (0.20841) [2.26333]	0.196904 (4.45225) [0.04423]
D(INFLASI(-1))	-0.001177 (0.00102) [-1.15461]	-0.341668 (0.25653) [-1.33187]	0.007982 (0.00503) [1.58680]	0.000532 (0.00119) [0.44629]	-0.062228 (0.02545) [-2.44495]
D(LOG(GDP__KAPITA(-1)))	0.021680 (0.06788) [0.31941]	-26.84541 (17.0844) [-1.57134]	0.601693 (0.33499) [1.79618]	0.122210 (0.07934) [1.54030]	2.313677 (1.69502) [1.36499]
D(LOG(CON01(-1)))	0.374111 (0.20643)	37.39536 (51.9593)	-0.889314 (1.01880)	0.149668 (0.24131)	6.282016 (5.15510)

	[1.81227]	[0.71970]	[-0.87290]	[0.62025]	[1.21860]
D(LOG(SUB(-1)))	0.001253	-0.995570	-0.009982	-0.001102	0.143058
	(0.00769)	(1.93530)	(0.03795)	(0.00899)	(0.19201)
	[0.16299]	[-0.51443]	[-0.26304]	[-0.12265]	[0.74506]
C	-0.031788	-0.402664	0.075094	0.034066	-0.291017
	(0.01311)	(3.30073)	(0.06472)	(0.01533)	(0.32748)
	[-2.42404]	[-0.12199]	[1.16030]	[2.22230]	[-0.88866]
R-squared	0.401236	0.585966	0.352354	0.306893	0.656256
Adj. R-squared	0.237937	0.473047	0.175723	0.117864	0.562507
Sum sq. resids	0.030548	1935.354	0.744067	0.041741	19.05054
S.E. equation	0.037263	9.379266	0.183906	0.043558	0.930556
F-statistic	2.457062	5.189286	1.994861	1.623521	7.000172
Log likelihood	58.25900	-102.0601	11.96312	53.73238	-35.05631
Akaike AIC	-3.535103	7.521385	-0.342284	-3.222923	2.900435
Schwarz SC	-3.205066	7.851422	-0.012247	-2.892886	3.230472
Mean dependent	-0.018951	0.018480	0.067338	0.041120	0.162233
S.D. dependent	0.042686	12.92061	0.202562	0.046377	1.406879

Determinant resid covariance (dof adj.)	9.63E-07
Determinant resid covariance	2.42E-07
Log likelihood	15.15403
Akaike information criterion	1.713515
Schwarz criterion	3.599440

Analisis IRF

Response of LOG(PRO):

Period	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.037263	0.000000	0.000000	0.000000	0.000000
2	0.046501	-0.004258	0.000813	0.010960	-0.009433
3	0.053872	0.010604	-0.000190	0.009269	-0.020324
4	0.053104	0.014014	-0.008171	0.011616	-0.018954
5	0.054426	0.008843	-0.009098	0.015842	-0.015838
6	0.056930	0.008988	-0.006267	0.016251	-0.018983
7	0.057323	0.013449	-0.007119	0.014778	-0.021515
8	0.056448	0.013305	-0.009430	0.015471	-0.019793
9	0.056782	0.010951	-0.008926	0.016671	-0.018795
10	0.057509	0.011563	-0.007779	0.016300	-0.020180

Respo

nse of INFLASI:

Period	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	1.795126	9.205876	0.000000	0.000000	0.000000
2	0.005449	2.165731	-2.042418	2.991602	3.786584
3	2.304030	0.739593	1.322732	3.236185	2.847794
4	2.606828	3.307024	1.765045	1.916275	0.470787
5	1.924898	4.249759	0.152126	1.730970	1.272811
6	1.763075	2.267017	0.025735	2.690646	2.592539
7	2.330893	2.035861	1.106346	2.647951	1.886976
8	2.346038	3.261431	1.014755	2.083826	1.160596
9	2.014090	3.245865	0.366039	2.189484	1.692768
10	2.052444	2.487487	0.509476	2.528496	2.064097

Response of LOG(GDP__KAPITA):

Period	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.005914	-0.153505	0.101107	0.000000	0.000000
2	0.030656	-0.105880	0.156132	-0.055290	-0.042286
3	0.005137	-0.104864	0.130700	-0.066183	-0.020863
4	0.000627	-0.149401	0.135234	-0.052479	0.011321
5	0.009337	-0.160297	0.160670	-0.054912	-0.000527
6	0.009161	-0.135581	0.161576	-0.068720	-0.015396
7	0.001144	-0.135967	0.148481	-0.067717	-0.003985
8	0.001279	-0.152521	0.151530	-0.060927	0.004724
9	0.005356	-0.150881	0.159995	-0.063292	-0.002910
10	0.004277	-0.141294	0.157402	-0.067633	-0.006859

Response of LOG(CON01):

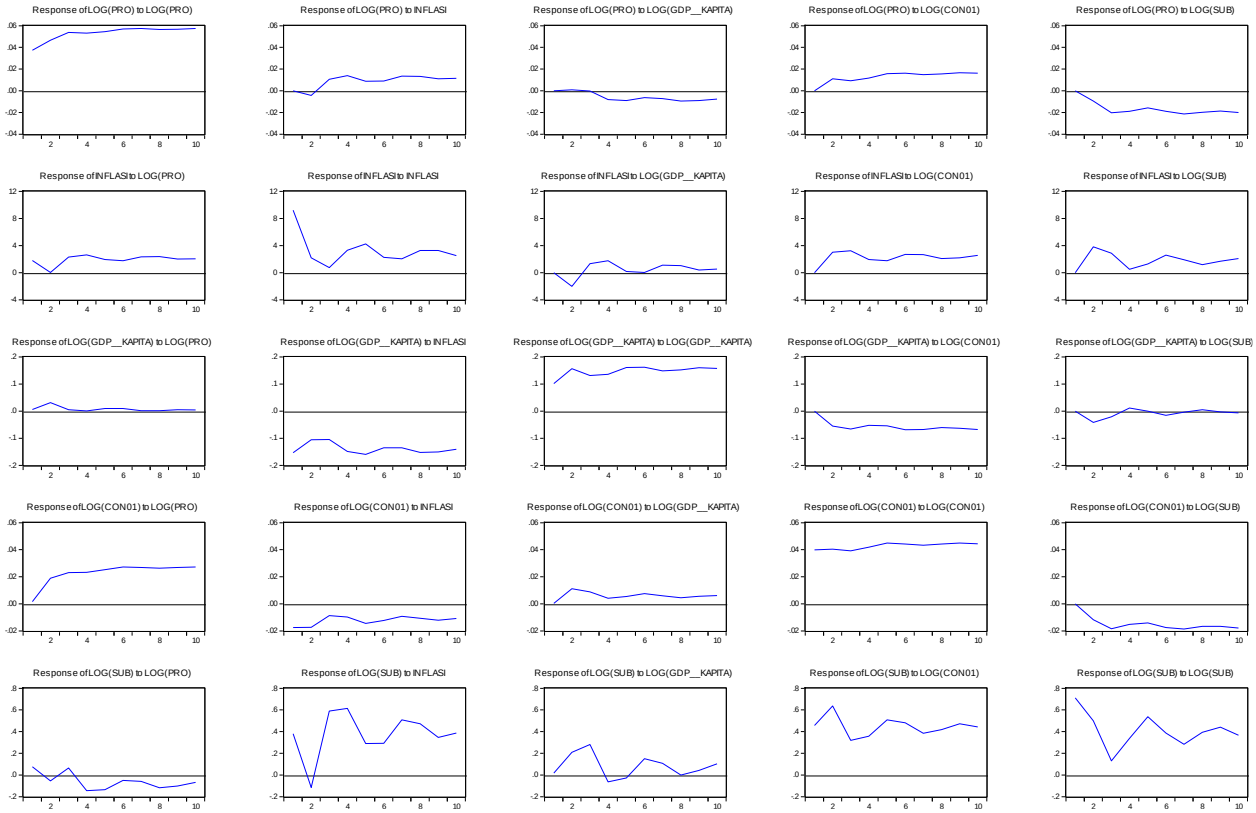
Period	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.001587	-0.017643	0.000397	0.039792	0.000000
2	0.018880	-0.017412	0.011134	0.040425	-0.011837
3	0.023032	-0.008720	0.008778	0.039136	-0.018470
4	0.023299	-0.009760	0.004048	0.041916	-0.015223
5	0.025167	-0.014521	0.005428	0.044907	-0.014122
6	0.027145	-0.012348	0.007550	0.044124	-0.017646
7	0.026832	-0.009215	0.005855	0.043210	-0.018563
8	0.026266	-0.010636	0.004452	0.044274	-0.016656
9	0.026851	-0.012169	0.005484	0.044950	-0.016578
10	0.027291	-0.010949	0.006084	0.044342	-0.017889

Response of LOG(SUB):

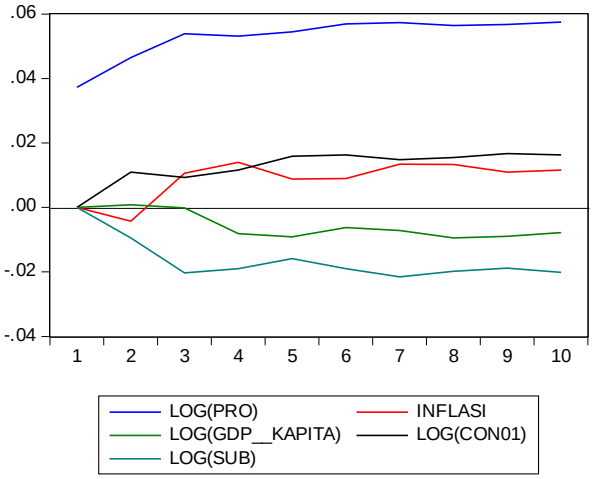
Period	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.075486	0.380990	0.017639	0.457386	0.711034
2	-0.054501	-0.116138	0.209477	0.635984	0.498872
3	0.063725	0.589964	0.281366	0.319776	0.130081
4	-0.145155	0.614168	-0.062757	0.356968	0.336055
5	-0.136036	0.289057	-0.027297	0.509279	0.538318
6	-0.049269	0.292364	0.149482	0.481034	0.386304
7	-0.059341	0.509142	0.107846	0.384947	0.283278
8	-0.117623	0.472399	0.000133	0.418121	0.392368
9	-0.102121	0.345845	0.041872	0.471902	0.440864
10	-0.069197	0.385677	0.102010	0.444112	0.366743

Cholesky Ordering: LOG(PRO) INFLASI LOG(GDP__KAPITA) LOG(CON01) LOG(SUB)

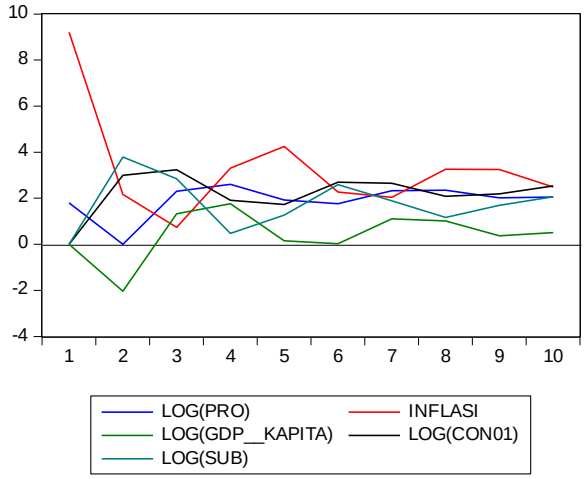
Response to Cholesky One S.D. Innovations



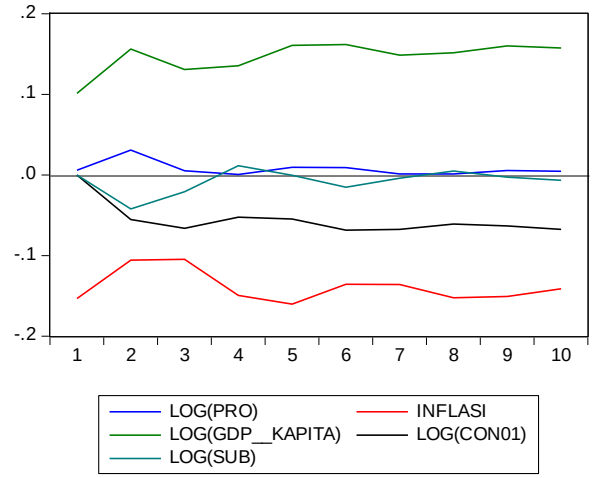
Response of LOG(PRO) to Cholesky
One S.D. Innovations



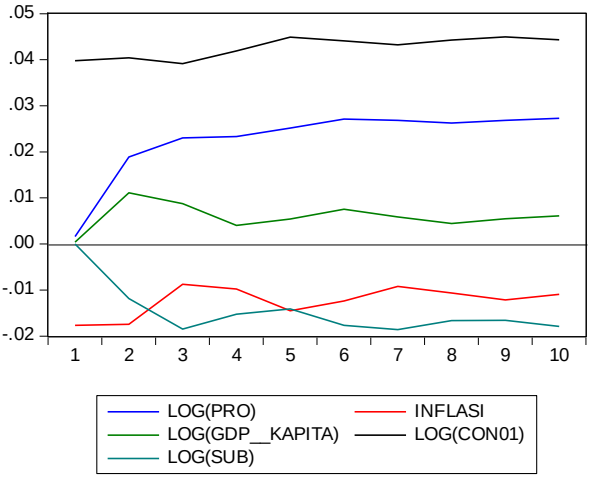
Response of INFLASI to Cholesky
One S.D. Innovations



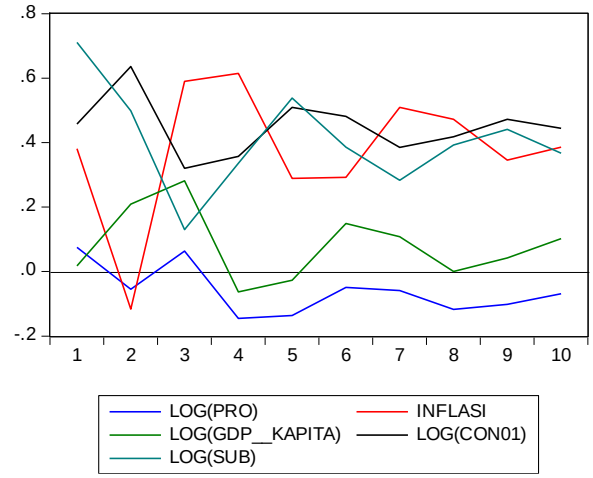
Response of LOG(GDP__KAPITA) to Cholesky
One S.D. Innovations



Response of LOG(CON01) to Cholesky
One S.D. Innovations



Response of LOG(SUB) to Cholesky
One S.D. Innovations



Analisis Variance Decomposition

Variance Decomposition of LOG(PRO):

Period	S.E.	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.037263	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.061472	93.96913	0.479773	0.017495	3.178642	2.354955
3	0.085396	88.49050	1.790449	0.009563	2.825105	6.884379
4	0.104259	85.31087	3.008018	0.620607	3.136733	7.923776
5	0.120395	84.41196	2.795287	1.036422	4.083749	7.672586
6	0.135943	83.74505	2.629602	1.025440	4.632066	7.967837
7	0.150596	82.72950	2.940247	1.059059	4.737388	8.533802
8	0.163593	82.01276	3.153037	1.229717	4.908868	8.695613
9	0.175549	81.68382	3.127271	1.326455	5.164795	8.697663
10	0.187062	81.39077	3.136301	1.341133	5.307987	8.823807

Variance Decomposition of INFLASI:

Period	S.E.	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	9.379266	3.663127	96.33687	0.000000	0.000000	0.000000
2	10.95995	2.682729	74.45740	3.472741	7.450592	11.93654
3	12.09580	5.830876	61.50401	4.046993	13.27509	15.34303
4	13.07859	8.960339	59.00160	5.282958	13.50175	13.25335
5	14.05186	9.638593	60.25809	4.588201	13.21364	12.30148
6	14.82106	10.07916	56.50530	4.124609	15.17341	14.11752
7	15.52540	11.43942	53.21421	4.266662	16.73684	14.34287
8	16.24494	12.53410	52.63529	4.287266	16.93249	13.61085
9	16.91991	12.97099	52.19969	3.998831	17.28299	13.54749
10	17.53844	13.44172	50.59435	3.806136	18.16391	13.99387

Variance Decomposition of LOG(GDP__KAPITA):

Period	S.E.	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.183906	0.103397	69.67124	30.22536	0.000000	0.000000
2	0.274215	1.296358	46.24618	46.01401	4.065457	2.377992
3	0.328808	0.926028	42.33535	47.80318	6.878931	2.056506
4	0.389366	0.660637	44.91343	46.15273	6.722116	1.551087
5	0.454113	0.527960	45.47918	46.44833	6.404087	1.140448
6	0.505719	0.458521	43.85855	47.66041	7.010267	1.012250
7	0.548532	0.390173	43.42345	47.83805	7.482654	0.865678
8	0.592324	0.335079	43.87045	47.57052	7.475180	0.748767
9	0.635023	0.298647	43.81441	47.73629	7.497101	0.653558
10	0.672780	0.270109	43.44519	48.00224	7.689808	0.592653

Variance Decomposition of LOG(CON01):

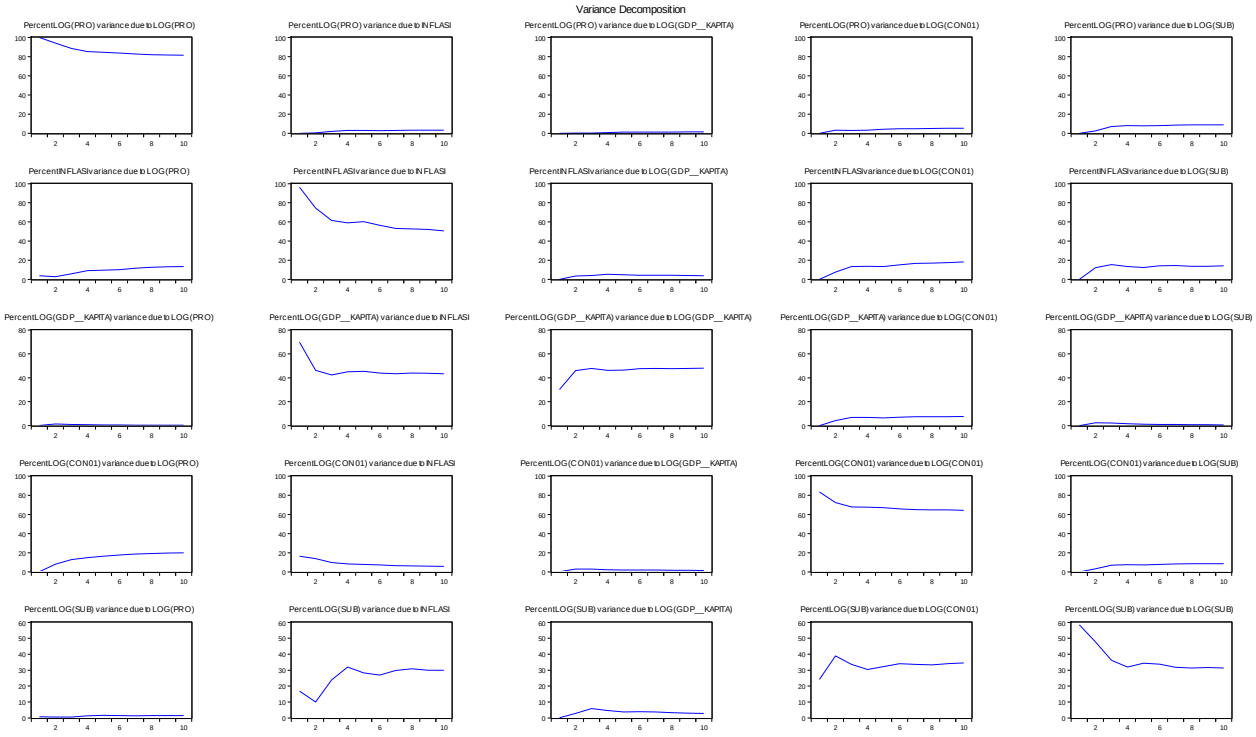
Period	S.E.	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.043558	0.132775	16.40634	0.008308	83.45258	0.000000
2	0.066748	8.057406	13.79159	2.786206	72.21993	3.144867
3	0.083735	12.68554	9.847893	2.869256	67.73366	6.863648
4	0.098259	14.83520	8.138556	2.253456	67.38799	7.384803
5	0.112892	16.20848	7.819935	1.938305	66.87397	7.159316
6	0.126290	17.57189	7.204647	1.906254	65.64402	7.673192
7	0.137841	18.53962	6.494700	1.780587	64.93046	8.254634
8	0.148528	19.09504	6.106483	1.623411	64.80800	8.367060
9	0.158918	19.53446	5.920464	1.537169	64.61101	8.396894
10	0.168650	19.96351	5.678397	1.495034	64.28221	8.580847

Variance Decomposition of LOG(SUB):

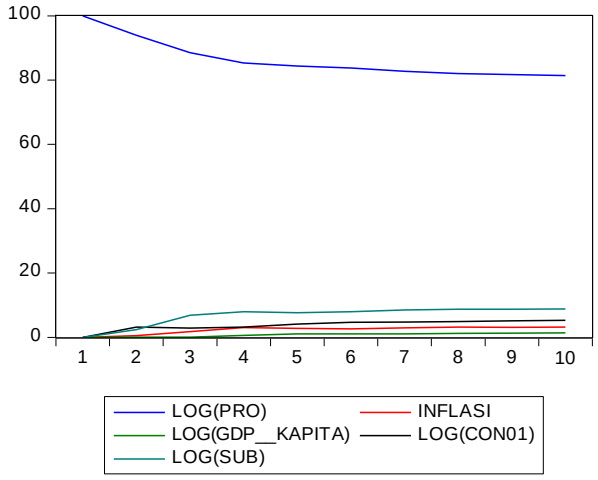
Period	S.E.	LOG(PRO)	INFLASI	LOG(GDP__KAPITA)	LOG(CON01)	LOG(SUB)
1	0.930556	0.658039	16.76265	0.035931	24.15909	58.38429
2	1.256830	0.548776	10.04300	2.797607	38.84962	47.76100
3	1.459481	0.597604	23.78772	5.791238	33.61059	36.21285
4	1.665129	1.219026	31.87923	4.591153	30.41707	31.89352
5	1.850570	1.527329	28.25006	3.738876	32.20001	34.28372
6	1.978758	1.397848	26.89147	3.840824	34.07290	33.79696
7	2.101973	1.318470	29.69828	3.666972	33.54924	31.76704
8	2.232502	1.446389	30.80452	3.250710	33.24853	31.24985
9	2.352213	1.491397	29.91060	2.959940	33.97526	31.66280

10	2.455318	1.448197	29.91868	2.889183	34.45344	31.29050

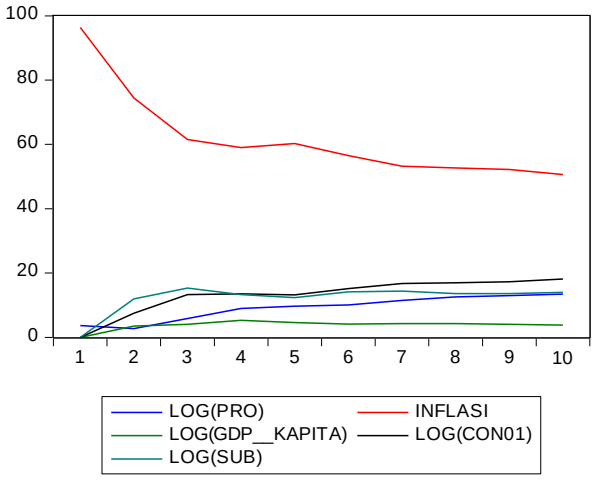
Cholesky Ordering: LOG(PRO) INFLASI LOG(GDP__KAPITA) LOG(CON01) LOG(SUB)



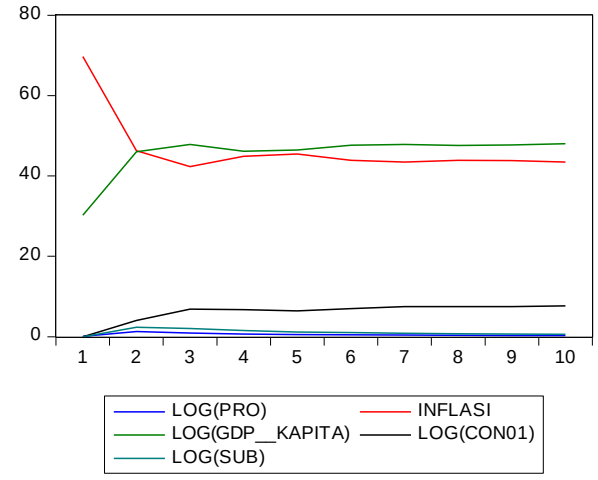
Variance Decomposition of LOG(PRO)



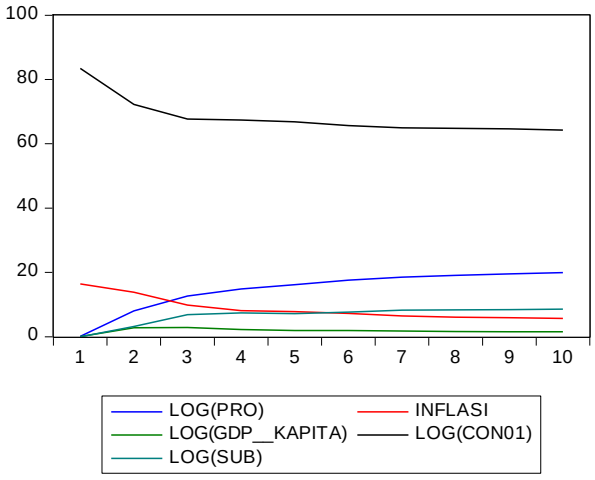
Variance Decomposition of INFLASI



Variance Decomposition of LOG(GDP__KAPITA)



Variance Decomposition of LOG(CON01)



Variance Decomposition of LOG(SUB)