LAMPIRAN

LAMPIRAN 1

Data yang di Interpolasi Menggunakan Eviews 7

TAHUN	PAD	JW	PR	PDRB
2013M01	4.24E+08	42279.14	95906225	797708.2
2013M02	4.19E+08	43353.61	93209381	800978.3
2013M03	4.15E+08	44424.02	90746607	804266.7
2013M04	4.11E+08	45490.39	88517905	807573.5
2013M05	4.08E+08	46552.70	86523275	810898.7
2013M06	4.06E+08	47610.95	84762716	814242.3
2013M07	4.04E+08	48665.16	83236228	817604.2
2013M08	4.03E+08	49715.31	81943812	820984.5
2013M09	4.03E+08	50761.41	80885467	824383.2
2013M10	4.03E+08	51803.46	80061194	827800.2
2013M11	4.03E+08	52841.45	79470993	831235.7
2013M12	4.04E+08	53875.39	79114863	834689.5
2014M01	4.06E+08	54905.28	78992804	838161.7
2014M02	4.08E+08	55931.12	79104817	841652.2
2014M03	4.11E+08	56952.90	79450901	845161.2
2014M04	4.15E+08	57970.63	80031057	848688.5
2014M05	4.19E+08	58984.31	80845284	852234.2
2014M06	4.24E+08	59993.94	81893583	855798.3
2014M07	4.29E+08	60999.51	83175953	859380.7
2014M08	4.35E+08	62001.03	84692395	862981.5
2014M09	4.41E+08	62998.50	86442908	866600.7
2014M10	4.48E+08	63991.91	88427493	870238.3
2014M11	4.56E+08	64981.28	90646149	873894.2
2014M12	4.64E+08	65966.58	93098877	877568.6
2015M01	4.95E+08	67403.70	1.03E+08	881699.2
2015M02	5.04E+08	68361.77	1.06E+08	885391.9
2015M03	5.12E+08	69296.67	1.08E+08	889084.6
2015M04	5.20E+08	70208.39	1.11E+08	892777.3
2015M05	5.27E+08	71096.93	1.13E+08	896470.0
2015M06	5.34E+08	71962.29	1.15E+08	900162.7
2015M07	5.41E+08	72804.47	1.18E+08	903855.4
2015M08	5.47E+08	73623.47	1.20E+08	907548.1
2015M09	5.53E+08	74419.29	1.22E+08	911240.8
2015M10	5.59E+08	75191.94	1.24E+08	914933.6
2015M11	5.64E+08	75941.40	1.26E+08	918626.3

TAHUN	PAD	JW	PR	PDRB
2015M12	5.69E+08	76667.68	1.28E+08	922319.0
2016M01	5.74E+08	77370.79	1.30E+08	926011.7
2016M02	5.78E+08	78050.71	1.32E+08	929704.4
2016M03	5.82E+08	78707.46	1.33E+08	933397.1
2016M04	5.86E+08	79341.02	1.35E+08	937089.8
2016M05	5.89E+08	79951.41	1.37E+08	940782.5
2016M06	5.92E+08	80538.62	1.38E+08	944475.2
2016M07	5.94E+08	81102.64	1.40E+08	948167.9
2016M08	5.97E+08	81643.49	1.41E+08	951860.6
2016M09	5.98E+08	82161.16	1.42E+08	955553.4
2016M10	6.00E+08	82655.65	1.44E+08	959246.1
2016M11	6.01E+08	83126.96	1.45E+08	962938.8
2016M12	6.02E+08	83575.09	1.46E+08	966631.5

LAMPIRAN 2

Uji Akar Unit Pendapatan Asli Daerah (PAD)

Null Hypothesis: PAD has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.687657	0.8395
Test critical values:	1% level	-3.584743	
	5% level	-2.928142	
	10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PAD)
Method: Least Squares
Date: 04/04/17 Time: 05:07
Sample (adjusted): 2013M04 2016M12
Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PAD(-1)	-0.005907	0.008590	-0.687657	0.4955
D(PAD(-1))	0.370735	0.146114	2.537304	0.0151
D(PAD(-2))	0.344745	0.145921	2.362547	0.0230
C	4212969.	4134817.	1.018901	0.3142

R-squared	0.410592	Mean dependent var	4155556.
Adjusted R-squared	0.367464	S.D. dependent var	5204699.
S.E. of regression	4139407.	Akaike info criterion	33.39469
Sum squared resid	7.03E+14	Schwarz criterion	33.55528
Log likelihood	-747.3805	Hannan-Quinn criter.	33.45456
F-statistic	9.520425	Durbin-Watson stat	2.168566
Prob(F-statistic)	0.000068		

LAMPIRAN 3

Uji Akar Unit Jumlah Wisatawan (JW)

Null Hypothesis: JW has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.178484	0.2167
Test critical values:	1% level	-3.584743	
	5% level	-2.928142	
	10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(JW)
Method: Least Squares
Date: 04/04/17 Time: 05:10
Sample (adjusted): 2013M04 2016M12
Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
JW(-1)	-0.004466	0.002050	-2.178484	0.0352
D(JW(-1))	0.403866	0.145059	2.784159	0.0081
D(JW(-2))	0.359729	0.145811	2.467101	0.0179
C	484.9713	237.2506	2.044131	0.0474

R-squared	0.848889	Mean dependent var	870.0238
Adjusted R-squared	0.837832	S.D. dependent var	214.7215
S.E. of regression	86.46866	Akaike info criterion	11.84213
Sum squared resid	306550.0	Schwarz criterion	12.00272
Log likelihood	-262.4479	Hannan-Quinn criter.	11.90200
F-statistic	76.77431	Durbin-Watson stat	2.170011
Prob(F-statistic)	0.000000		

LAMPIRAN 4

Uji Akar Unit Pajak Restoran (PR)

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.324896	0.9772
Test critical values:	1% level	-3.581152	
	5% level	-2.926622	
	10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PR)
Method: Least Squares
Date: 04/04/17 Time: 05:11
Sample (adjusted): 2013M03 2016M12
Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PR(-1)	0.003307	0.010178	0.324896	0.7468
D(PR(-1))	0.640558	0.116629	5.492269	0.0000
C	115615.2	1051831.	0.109918	0.9130

R-squared	0.466658	Mean dependent var	1147622.
Adjusted R-squared	0.441851	S.D. dependent var	1971830.
S.E. of regression	1473142.	Akaike info criterion	31.30669
Sum squared resid	9.33E+13	Schwarz criterion	31.42595
Log likelihood	-717.0538	Hannan-Quinn criter.	31.35136
F-statistic	18.81182	Durbin-Watson stat	2.431368
Prob(F-statistic)	0.000001		

LAMPIRAN 5

Uji Akar Unit Pendapatan Domestik Regional Bruto (PDRB)

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		2.246155	0.9999
Test critical values:	1% level	-3.581152	
	5% level	-2.926622	
	10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDRB)
Method: Least Squares
Date: 04/04/17 Time: 05:13
Sample (adjusted): 2013M03 2016M12
Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDRB(-1)	0.000940	0.000418	2.246155	0.0299
D(PDRB(-1))	0.568499	0.125576	4.527123	0.0000
C	731.6239	282.5794	2.589092	0.0131

R-squared	0.711595	Mean dependent var	3601.157
Adjusted R-squared	0.698180	S.D. dependent var	155.4748
S.E. of regression	85.41494	Akaike info criterion	11.79591
Sum squared resid	313715.6	Schwarz criterion	11.91517
Log likelihood	-268.3060	Hannan-Quinn criter.	11.84059
F-statistic	53.04784	Durbin-Watson stat	2.384714
Prob(F-statistic)	0.000000		

LAMPIRAN 6

Uji Derajat Integrasi *(first different)* Pendapatan Asli Daerah

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.556411	0.0107
Test critical values:	1% level	-3.581152	
	5% level	-2.926622	
	10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PAD,2)
Method: Least Squares
Date: 04/04/17 Time: 05:16
Sample (adjusted): 2013M03 2016M12
Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PAD(-1))	-0.418008	0.117536	-3.556411	0.0009
C	1738856.	776753.8	2.238619	0.0303

R-squared	0.223274	Mean dependent var	130434.8
Adjusted R-squared	0.205622	S.D. dependent var	4805593.
S.E. of regression	4283124.	Akaike info criterion	33.42077
Sum squared resid	8.07E+14	Schwarz criterion	33.50027
Log likelihood	-766.6777	Hannan-Quinn criter.	33.45055
F-statistic	12.64806	Durbin-Watson stat	2.422978
Prob(F-statistic)	0.000914		

LAMPIRAN 7

Uji Derajat Integrasi *(first different)* Jumlah Wisatawan

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.088001	0.9444
Test critical values:	1% level	-3.584743	
	5% level	-2.928142	
	10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(JW,2)
Method: Least Squares
Date: 04/04/17 Time: 05:17
Sample (adjusted): 2013M04 2016M12
Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(JW(-1))	-0.006108	0.069409	-0.088001	0.9303
D(JW(-1),2)	-0.462335	0.144016	-3.210296	0.0025
C	-14.62675	63.43320	-0.230585	0.8188

R-squared	0.217655	Mean dependent var	-13.82844
Adjusted R-squared	0.180400	S.D. dependent var	99.68016
S.E. of regression	90.24220	Akaike info criterion	11.90721
Sum squared resid	342033.5	Schwarz criterion	12.02766
Log likelihood	-264.9123	Hannan-Quinn criter.	11.95211
F-statistic	5.842369	Durbin-Watson stat	2.243178
Prob(F-statistic)	0.005773		

LAMPIRAN 8

Uji Derajat Integrasi *(first different)* Pajak Restoran

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.250775	0.0233
Test critical values:	1% level	-3.581152	
	5% level	-2.926622	
	10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PR,2)
Method: Least Squares
Date: 04/04/17 Time: 05:18
Sample (adjusted): 2013M03 2016M12
Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PR(-1))	-0.344391	0.105941	-3.250775	0.0022
C	447919.6	242903.5	1.844023	0.0719

R-squared	0.193660	Mean dependent var	80366.17
Adjusted R-squared	0.175334	S.D. dependent var	1605631.
S.E. of regression	1458092.	Akaike info criterion	31.26566
Sum squared resid	9.35E+13	Schwarz criterion	31.34517
Log likelihood	-717.1102	Hannan-Quinn criter.	31.29544
F-statistic	10.56754	Durbin-Watson stat	2.458503
Prob(F-statistic)	0.002211		

LAMPIRAN 9

Uji Derajat Integrasi *(first different)*

Pendapatan Domestik Regional Bruto (PDRB)

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.108935	0.2422
Test critical values:	1% level	-3.584743	
	5% level	-2.928142	
	10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDRB,2)
Method: Least Squares
Date: 04/04/17 Time: 05:19
Sample (adjusted): 2013M04 2016M12
Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PDRB(-1))	-0.172108	0.081609	-2.108935	0.0410
D(PDRB(-1),2)	-0.400529	0.133492	-3.000399	0.0045
C	632.1851	293.6887	2.152568	0.0371

R-squared	0.292286	Mean dependent var	8.984444
Adjusted R-squared	0.258586	S.D. dependent var	95.74322
S.E. of regression	82.44010	Akaike info criterion	11.72636
Sum squared resid	285447.5	Schwarz criterion	11.84681
Log likelihood	-260.8431	Hannan-Quinn criter.	11.77126
F-statistic	8.673019	Durbin-Watson stat	2.225912
Prob(F-statistic)	0.000703		

LAMPIRAN 10

Uji Derajat Integrasi *(second different)*

Pendapatan Asli Daerah (PAD)

Null Hypothesis: D(PAD,2) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-10.88881	0.0000
Test critical values:	1% level	-3.584743	
	5% level	-2.928142	
	10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PAD,3)
Method: Least Squares
Date: 04/04/17 Time: 05:20
Sample (adjusted): 2013M04 2016M12
Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PAD(-1),2)	-1.467347	0.134757	-10.88881	0.0000
C	173424.0	647832.6	0.267699	0.7902

R-squared	0.733855	Mean dependent var	-22222.22
Adjusted R-squared	0.727666	S.D. dependent var	8324359.
S.E. of regression	4344121.	Akaike info criterion	33.44997
Sum squared resid	8.11E+14	Schwarz criterion	33.53027
Log likelihood	-750.6244	Hannan-Quinn criter.	33.47991
F-statistic	118.5662	Durbin-Watson stat	2.247493
Prob(F-statistic)	0.000000		

LAMPIRAN 11

Uji Derajat Integrasi *(second different)*

Jumlah Wisatawan (JW)

Null Hypothesis: D(JW,2) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-10.87030	0.0000
Test critical values:	1% level	-3.584743	
	5% level	-2.928142	
	10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(JW,3)
Method: Least Squares
Date: 04/04/17 Time: 05:22
Sample (adjusted): 2013M04 2016M12
Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(JW(-1),2)	-1.466380	0.134898	-10.87030	0.0000
C	-20.07960	13.41877	-1.496382	0.1419

R-squared	0.733190	Mean dependent var	-0.424889
Adjusted R-squared	0.726985	S.D. dependent var	170.7053
S.E. of regression	89.19492	Akaike info criterion	11.86295
Sum squared resid	342096.5	Schwarz criterion	11.94325
Log likelihood	-264.9164	Hannan-Quinn criter.	11.89289
F-statistic	118.1634	Durbin-Watson stat	2.249019
Prob(F-statistic)	0.000000		

LAMPIRAN 12

Uji Derajat Integrasi *(second different)*

Pajak Restoran (PR)

Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.945342	0.0000
Test critical values:	1% level	-3.588509	
	5% level	-2.929734	
	10% level	-2.603064	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PR,3)
Method: Least Squares
Date: 04/04/17 Time: 05:23
Sample (adjusted): 2013M05 2016M12
Included observations: 44 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PR(-1),2)	-1.952527	0.245745	-7.945342	0.0000
D(PR(-1),3)	0.373185	0.145966	2.556657	0.0144
C	158809.6	214716.4	0.739625	0.4637

R-squared	0.750669	Mean dependent var	-5319.818
Adjusted R-squared	0.738506	S.D. dependent var	2769338.
S.E. of regression	1416142.	Akaike info criterion	31.23052
Sum squared resid	8.22E+13	Schwarz criterion	31.35217
Log likelihood	-684.0714	Hannan-Quinn criter.	31.27563
F-statistic	61.71994	Durbin-Watson stat	2.046505
Prob(F-statistic)	0.000000		

LAMPIRAN 13

Uji Derajat Integrasi *(second different)*

Pendapatan Asli Daerah (PAD)

Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-10.86779	0.0000
Test critical values:	1% level	-3.584743	
	5% level	-2.928142	
	10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDRB,3)
Method: Least Squares
Date: 04/04/17 Time: 05:24
Sample (adjusted): 2013M04 2016M12
Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PDRB(-1),2)	-1.466201	0.134913	-10.86779	0.0000
C	13.36259	12.83530	1.041082	0.3037

R-squared	0.733100	Mean dependent var	-0.406667
Adjusted R-squared	0.726893	S.D. dependent var	163.9530
S.E. of regression	85.68128	Akaike info criterion	11.78257
Sum squared resid	315675.1	Schwarz criterion	11.86287
Log likelihood	-263.1079	Hannan-Quinn criter.	11.81251
F-statistic	118.1089	Durbin-Watson stat	2.248972
Prob(F-statistic)	0.000000		

LAMPIRAN 14

Uji Kointegrasi

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.455667	0.0008
Test critical values:	1% level	-3.577723	
	5% level	-2.925169	
	10% level	-2.600658	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECT)
Method: Least Squares
Date: 04/04/17 Time: 05:27
Sample (adjusted): 2013M02 2016M12
Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.506972	0.113781	-4.455667	0.0001
C	-0.000130	0.000196	-0.666251	0.5087

R-squared	0.306123	Mean dependent var	-0.000151
Adjusted R-squared	0.290703	S.D. dependent var	0.001594
S.E. of regression	0.001342	Akaike info criterion	-10.34760
Sum squared resid	8.11E-05	Schwarz criterion	-10.26887
Log likelihood	245.1686	Hannan-Quinn criter.	-10.31797
F-statistic	19.85296	Durbin-Watson stat	2.059436
Prob(F-statistic)	0.000055		

LAMPIRAN 15

Uji Estimasi Jangka Panjang

Dependent Variable: LOG(PAD)
Method: Least Squares
Date: 04/04/17 Time: 05:29
Sample: 2013M01 2016M12
Included observations: 48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	22.71048	0.467996	48.52713	0.0000
LOG(JW)	0.569678	0.010355	55.01415	0.0000
LOG(PR)	0.594801	0.003737	159.1645	0.0000
LOG(PDRB)	-1.460721	0.046350	-31.51527	0.0000

R-squared	0.999878	Mean dependent var	20.00016
Adjusted R-squared	0.999869	S.D. dependent var	0.157576
S.E. of regression	0.001801	Akaike info criterion	-9.721778
Sum squared resid	0.000143	Schwarz criterion	-9.565844
Log likelihood	237.3227	Hannan-Quinn criter.	-9.662850
F-statistic	119973.1	Durbin-Watson stat	0.826311
Prob(F-statistic)	0.000000		

LAMPIRAN 16

Uji Estimasi Jangka Pendek

Dependent Variable: D(LOG(PAD))
Method: Least Squares
Date: 04/04/17 Time: 05:32
Sample (adjusted): 2013M02 2016M12
Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.160259	0.026266	-6.101416	0.0000
D(LOG(JW))	-0.500691	0.169662	-2.951108	0.0052
D(LOG(PR))	0.361116	0.038191	9.455581	0.0000
D(LOG(PDRB))	42.02913	7.101940	5.917979	0.0000
ECT(-1)	-0.304811	0.090929	-3.352199	0.0017

R-squared	0.993096	Mean dependent var	0.007458
Adjusted R-squared	0.992439	S.D. dependent var	0.011418
S.E. of regression	0.000993	Akaike info criterion	-10.89167
Sum squared resid	4.14E-05	Schwarz criterion	-10.69485
Log likelihood	260.9543	Hannan-Quinn criter.	-10.81761
F-statistic	1510.445	Durbin-Watson stat	2.405430
Prob(F-statistic)	0.000000		

LAMPIRAN 17

Uji Multikolinearitas (Coefficient Covariance Matrix)

	C	D(LOG(JW))	D(LOG(PR))	D(LOG(PDRB))	ECT(-1)
C	0.000690	0.004387	0.000981	-0.186512	-0.000898
D(LOG(JW))	0.004387	0.028785	0.006346	-1.189345	-0.005603
D(LOG(PR))	0.000981	0.006346	0.001459	-0.265760	-0.001273
D(LOG(PDRB))	-0.186512	-1.189345	-0.265760	50.43755	0.242347
ECT(-1)	-0.000898	-0.005603	-0.001273	0.242347	0.008268

Uji Multikolinearitas

Dependent Variable: D(LOG(PDRB))
Method: Least Squares
Date: 04/04/17 Time: 05:28
Sample (adjusted): 2013M02 2016M12
Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003697	1.03E-05	359.8087	0.0000
D(LOG(JW))	0.023656	0.000622	38.02295	0.0000
D(LOG(PR))	0.005272	0.000175	30.16969	0.0000

R-squared	0.975247	Mean dependent var	0.004087
Adjusted R-squared	0.974122	S.D. dependent var	0.000141
S.E. of regression	2.27E-05	Akaike info criterion	-18.48339
Sum squared resid	2.27E-08	Schwarz criterion	-18.36529
Log likelihood	437.3596	Hannan-Quinn criter.	-18.43895
F-statistic	866.7824	Durbin-Watson stat	1.134281
Prob(F-statistic)	0.000000		

Dependent Variable: D(LOG(JW))
Method: Least Squares
Date: 04/04/17 Time: 05:30
Sample (adjusted): 2013M02 2016M12
Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.152391	0.004160	-36.63496	0.0000
D(LOG(PR))	-0.220453	0.006938	-31.77324	0.0000
D(LOG(PDRB))	41.31796	1.023352	40.37511	0.0000
ECT(-1)	0.194653	0.076149	2.556214	0.0142

R-squared	0.978081	Mean dependent var	0.014499
Adjusted R-squared	0.976552	S.D. dependent var	0.005828
S.E. of regression	0.000892	Akaike info criterion	-11.12400
Sum squared resid	3.42E-05	Schwarz criterion	-10.96654
Log likelihood	265.4140	Hannan-Quinn criter.	-11.06475
F-statistic	639.5876	Durbin-Watson stat	0.968033
Prob(F-statistic)	0.000000		

Dependent Variable: D(LOG(PR))
Method: Least Squares
Date: 04/04/17 Time: 05:32
Sample (adjusted): 2013M02 2016M12
Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.667515	0.023133	-28.85516	0.0000
D(LOG(PDRB))	180.9338	5.997205	30.16969	0.0000
D(LOG(JW))	-4.342707	0.145451	-29.85687	0.0000

R-squared	0.960579	Mean dependent var	0.008941
Adjusted R-squared	0.958787	S.D. dependent var	0.020749
S.E. of regression	0.004212	Akaike info criterion	-8.039915
Sum squared resid	0.000781	Schwarz criterion	-7.921820
Log likelihood	191.9380	Hannan-Quinn criter.	-7.995475
F-statistic	536.0795	Durbin-Watson stat	1.359947
Prob(F-statistic)	0.000000		

LAMPIRAN 18

Uji Heteroskedastisitas White

Heteroskedasticity Test: White

F-statistic	3.297211	Prob. F(13,33)	0.0028
Obs*R-squared	26.55545	Prob. Chi-Square(13)	0.0143
Scaled explained SS	17.25453	Prob. Chi-Square(13)	0.1879

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 04/04/17 Time: 05:33
Sample: 2013M02 2016M12
Included observations: 47
Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000911	0.000465	-1.957983	0.0587
D(LOG(JW))	0.048832	0.010925	4.469682	0.0001
(D(LOG(JW)))^2	0.457571	0.201929	2.266000	0.0301
(D(LOG(JW)))*(D(LOG(PR)))	0.223647	0.068395	3.269904	0.0025
(D(LOG(JW)))*(D(LOG(PDRB)))	-15.42405	3.299102	-4.675228	0.0000
(D(LOG(JW)))*ECT(-1)	0.588316	0.209964	2.801990	0.0084
D(LOG(PR))	0.022410	0.011118	2.015709	0.0520
(D(LOG(PR)))^2	0.028215	0.012009	2.349571	0.0249
(D(LOG(PR)))*(D(LOG(PDRB)))	-6.318509	3.028255	-2.086518	0.0447
(D(LOG(PR)))*ECT(-1)	0.137881	0.052972	2.602922	0.0137
D(LOG(PDRB))	0.249593	0.130108	1.918347	0.0638
(D(LOG(PDRB)))*ECT(-1)	-21.24767	8.436002	-2.518689	0.0168
ECT(-1)	0.076753	0.030927	2.481752	0.0183
ECT(-1)^2	-0.108656	0.058488	-1.857738	0.0721

R-squared	0.565010	Mean dependent var	8.81E-07
Adjusted R-squared	0.393650	S.D. dependent var	1.14E-06
S.E. of regression	8.85E-07	Akaike info criterion	-24.79650
Sum squared resid	2.58E-11	Schwarz criterion	-24.24539
Log likelihood	596.7177	Hannan-Quinn criter.	-24.58911
F-statistic	3.297211	Durbin-Watson stat	1.412544
Prob(F-statistic)	0.002768		

Uji Heteroskedastisitas Harvey

Heteroskedasticity Test: Harvey

F-statistic	0.613705	Prob. F(4,42)	0.6551
Obs*R-squared	2.595366	Prob. Chi-Square(4)	0.6276
Scaled explained SS	1.217370	Prob. Chi-Square(4)	0.8752

Test Equation:
Dependent Variable: LRESID2
Method: Least Squares
Date: 04/04/17 Time: 05:34
Sample: 2013M02 2016M12
Included observations: 47

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	28.20112	41.38473	0.681438	0.4993
D(LOG(JW))	288.2559	267.3202	1.078317	0.2870
D(LOG(PR))	73.93692	60.17356	1.228728	0.2260
D(LOG(PDRB))	-11723.40	11189.85	-1.047681	0.3008
ECT(-1)	18.73400	143.2676	0.130762	0.8966

R-squared	0.055221	Mean dependent var	-14.86754
Adjusted R-squared	-0.034758	S.D. dependent var	1.537860
S.E. of regression	1.564359	Akaike info criterion	3.833117
Sum squared resid	102.7832	Schwarz criterion	4.029941
Log likelihood	-85.07825	Hannan-Quinn criter.	3.907183
F-statistic	0.613705	Durbin-Watson stat	2.272946
Prob(F-statistic)	0.655117		

LAMPIRAN 19

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.723121	Prob. F(2,40)	0.1915
Obs*R-squared	3.728134	Prob. Chi-Square(2)	0.1550

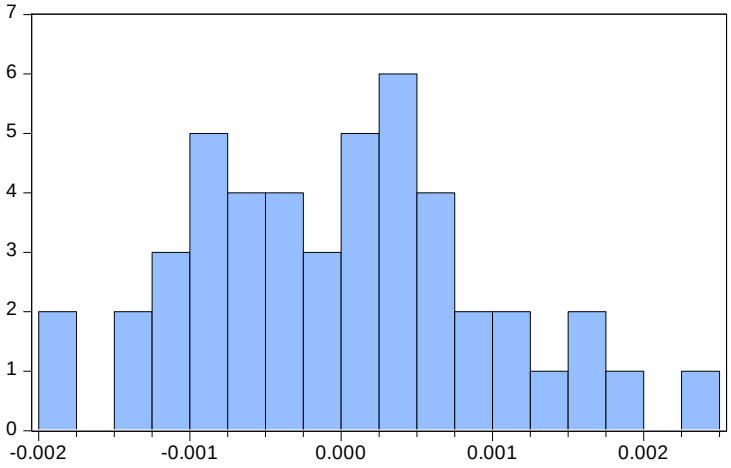
Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 04/04/17 Time: 05:35
Sample: 2013M02 2016M12
Included observations: 47
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.011380	0.027882	0.408139	0.6853
D(LOG(JW))	0.069795	0.179147	0.389595	0.6989
D(LOG(PR))	0.014749	0.040043	0.368336	0.7146
D(LOG(PDRB))	-3.066279	7.536697	-0.406846	0.6863
ECT(-1)	0.085426	0.104136	0.820334	0.4169
RESID(-1)	-0.332000	0.209066	-1.588011	0.1202
RESID(-2)	0.048307	0.167375	0.288615	0.7744

R-squared	0.079322	Mean dependent var	2.92E-18
Adjusted R-squared	-0.058780	S.D. dependent var	0.000949
S.E. of regression	0.000976	Akaike info criterion	-10.88921
Sum squared resid	3.81E-05	Schwarz criterion	-10.61366
Log likelihood	262.8965	Hannan-Quinn criter.	-10.78552
F-statistic	0.574374	Durbin-Watson stat	2.065310
Prob(F-statistic)	0.748312		

LAMPIRAN 20

Uji Normalitas



Series: Residuals	
Sample 2013M02 2016M12	
Observations 47	
Mean	2.92e-18
Median	0.000170
Maximum	0.002279
Minimum	-0.001824
Std. Dev.	0.000949
Skewness	0.266596
Kurtosis	2.627334
Jarque-Bera	0.828714
Probability	0.660765