

LAMPIRAN

Lampiran 1. Data Penelitian

Tahun	Impor	PDB	KURS	DEVISA
1985	5.199,00	2.118.215,40	1.125,00	5.811,00
1986	5.825,00	2.242.661,60	1.641,00	5.841,00
1987	7.209,00	2.353.133,40	1.650,00	5.103,00
1988	6.548,00	2.489.156,30	1.729,00	6.688,00
1989	7.980,00	2.674.762,40	1.795,00	6.010,00
1990	9.739,00	2.868.472,20	1.901,00	6.259,00
1991	11.711,00	3.067.838,40	1.992,00	9.561,00
1992	11.671,00	3.266.002,20	2.062,00	10.500,00
1993	12.522,00	3.478.172,50	2.110,00	12.000,00
1994	16.161,00	3.740.425,70	2.200,00	12.700,00
1995	17.369,00	4.047.889,00	2.308,00	13.300,00
1996	19.485,00	4.364.354,20	2.383,00	16.000,00
1997	20.560,00	4.578.441,00	4.650,00	19.900,00
1998	21.500,00	3.952.189,00	8.025,00	16.600,00
1999	23.773,00	4.001.061,00	7.100,00	25.700,00
2000	25.455,00	4.197.917,10	9.595,00	29.300,00
2001	32.965,00	4.442.798,10	9.980,00	79.000,00
2002	30.996,00	4.538.187,70	8.940,00	71.600,00
2003	30.475,00	4.755.129,80	8.465,00	68.100,00
2004	34.920,00	4.994.354,40	9.290,00	86.300,00
2005	36.737,00	5.278.770,10	9.830,00	94.700,00
2006	33.349,00	5.569.539,30	9.020,00	42.600,00
2007	34.739,00	5.921.330,70	9.419,00	59.900,00
2008	35.476,00	6.278.127,50	10.950,00	51.600,00
2009	36.006,00	6.563.523,70	9.400,00	66.100,00
2010	40.449,00	6.864.133,10	8.991,00	96.200,00
2011	43.727,00	7.287.635,50	9.068,00	110.100,00
2012	44.255,00	7.727.083,40	9.670,00	112.800,00
2013	49.053,00	8.158.193,70	12.189,00	109.400,00
2014	48.869,00	8.568.155,60	13.795,00	111.800,00

Lampiran 2. Hasil Uji Stasioneritas Semua Variabel Tingkat Level

1. Impor

Null Hypothesis: IMPOR has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.468927	0.1331
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(IMPOR)

Method: Least Squares

Sample (adjusted): 2 30

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
IMPOR(-1)	-0.062899	0.025476	-2.468927	0.0202
C	0.701478	0.254935	2.751600	0.0105
R-squared	0.184182	Mean dependent var		0.073344
Adjusted R-squared	0.153966	S.D. dependent var		0.095185
S.E. of regression	0.087551	Akaike info criterion		-1.966708
Sum squared resid	0.206962	Schwarz criterion		-1.872412
Log likelihood	30.51727	Hannan-Quinn criter.		-1.937176
F-statistic	6.095603	Durbin-Watson stat		2.478780
Prob(F-statistic)	0.020170			

2. PDB

Null Hypothesis: PDB has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.924033	0.7659
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PDB)

Method: Least Squares

Sample (adjusted): 2 30

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDB(-1)	-0.019009	0.020572	-0.924033	0.3637
C	0.337244	0.315042	1.070472	0.2939
R-squared	0.030654	Mean dependent var		0.046220
Adjusted R-squared	-0.005247	S.D. dependent var		0.041087
S.E. of regression	0.041195	Akaike info criterion		-3.474544
Sum squared resid	0.045819	Schwarz criterion		-3.380248
Log likelihood	52.38088	Hannan-Quinn criter.		-3.445011
F-statistic	0.853838	Durbin-Watson stat		1.518098
Prob(F-statistic)	0.363654			

3. Kurs

Null Hypothesis: KURS has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.903977	0.7724
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(KURS)

Method: Least Squares

Sample (adjusted): 2 30

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS(-1)	-0.038524	0.042616	-0.903977	0.3740
C	0.402331	0.365332	1.101273	0.2805
R-squared	0.029377	Mean dependent var		0.073414
Adjusted R-squared	-0.006572	S.D. dependent var		0.176148
S.E. of regression	0.176726	Akaike info criterion		-0.561965
Sum squared resid	0.843263	Schwarz criterion		-0.467668
Log likelihood	10.14849	Hannan-Quinn criter.		-0.532432
F-statistic	0.817175	Durbin-Watson stat		1.574591
Prob(F-statistic)	0.374003			

4. Cadangan Devisa

Null Hypothesis: DEVISA has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.019132	0.7328
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DEVISA)

Method: Least Squares

Sample (adjusted): 2 30

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DEVISA(-1)	-0.051733	0.050762	-1.019132	0.3172
C	0.633249	0.524306	1.207786	0.2376
R-squared	0.037043	Mean dependent var		0.101787
Adjusted R-squared	0.001378	S.D. dependent var		0.292646
S.E. of regression	0.292444	Akaike info criterion		0.445387
Sum squared resid	2.309140	Schwarz criterion		0.539684
Log likelihood	-4.458117	Hannan-Quinn criter.		0.474920
F-statistic	1.038629	Durbin-Watson stat		2.411983
Prob(F-statistic)	0.317186			

Lampiran 3. Hasil Uji Stasioneritas Semua Variabel *First difference*

1. Impor

Null Hypothesis: D(IMPOR) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.007808	0.0000
Test critical values: 1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(IMPOR,2)

Method: Least Squares

Sample (adjusted): 3 30

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(IMPOR(-1))	-1.132183	0.188452	-6.007808	0.0000
C	0.078392	0.022795	3.438912	0.0020
R-squared	0.581278	Mean dependent var	-0.007613	
Adjusted R-squared	0.565174	S.D. dependent var	0.142354	
S.E. of regression	0.093870	Akaike info criterion	-1.825062	
Sum squared resid	0.229101	Schwarz criterion	-1.729904	
Log likelihood	27.55086	Hannan-Quinn criter.	-1.795971	
F-statistic	36.09376	Durbin-Watson stat	1.731075	
Prob(F-statistic)	0.000002			

2. PDB

Null Hypothesis: D(PDB) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.898208	0.0061
Test critical values: 1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PDB,2)

Method: Least Squares

Sample (adjusted): 3 30

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PDB(-1))	-0.761492	0.195344	-3.898208	0.0006
C	0.034736	0.012200	2.847125	0.0085
R-squared	0.368871	Mean dependent var	-0.001717	
Adjusted R-squared	0.344597	S.D. dependent var	0.051218	
S.E. of regression	0.041464	Akaike info criterion	-3.459222	
Sum squared resid	0.044701	Schwarz criterion	-3.364064	
Log likelihood	50.42910	Hannan-Quinn criter.	-3.430131	
F-statistic	15.19603	Durbin-Watson stat	1.889157	

3. Kurs

Null Hypothesis: D(KURS) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.155017	0.0032
Test critical values: 1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(KURS,2)

Method: Least Squares

Sample (adjusted): 3 30

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(KURS(-1))	-0.798545	0.192188	-4.155017	0.0003
C	0.060523	0.036773	1.645852	0.1118
R-squared	0.399041	Mean dependent var	-0.000195	
Adjusted R-squared	0.375927	S.D. dependent var	0.226030	
S.E. of regression	0.178560	Akaike info criterion	-0.539040	
Sum squared resid	0.828971	Schwarz criterion	-0.443883	
Log likelihood	9.546565	Hannan-Quinn criter.	-0.509950	
F-statistic	17.26417	Durbin-Watson stat	1.932213	
Prob(F-statistic)	0.000312			

4. Cadangan devisa

Null Hypothesis: D(DEVISA) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.572860	0.0000
Test critical values: 1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DEVISA,2)

Method: Least Squares

Sample (adjusted): 3 30

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DEVISA(-1))	-1.238579	0.188438	-6.572860	0.0000
C	0.135397	0.058499	2.314539	0.0288
S.E. of regression	0.291150	Akaike info criterion	0.438794	
Sum squared resid	2.203980	Schwarz criterion	0.533952	
Log likelihood	-4.143121	Hannan-Quinn criter.	0.467885	
Durbin-Watson stat	1.956297			

Lampiran 4. Hasil 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	-3.032730	0.0436
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Sample (adjusted): 2 30

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.412374	0.135975	-3.032730	0.0053
C	0.006283	0.014595	0.430480	0.6703
R-squared	0.254091	Mean dependent var		0.004381
Adjusted R-squared	0.226465	S.D. dependent var		0.089281
S.E. of regression	0.078523	Akaike info criterion		-2.184368
Sum squared resid	0.166480	Schwarz criterion		-2.090072
Log likelihood	33.67334	Hannan-Quinn criter.		-2.154836
F-statistic	9.197453	Durbin-Watson stat		2.048719
Prob(F-statistic)	0.005302			

Lampiran 5. Hasil Regresi jangka panjang (OLS)

Dependent Variable: IMPOR

Method: Least Squares

Sample: 1 30

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-4.822473	1.713328	-2.814682	0.0092
PDB	0.711940	0.142381	5.000257	0.0000
KURS	0.235321	0.076844	3.062340	0.0051
DEVISA	0.184519	0.071101	2.595175	0.0153
R-squared	0.971716	Mean dependent var	10.01337	
Adjusted R-squared	0.968452	S.D. dependent var	0.655090	
S.E. of regression	0.116355	Akaike info criterion	-1.340782	
Sum squared resid	0.351999	Schwarz criterion	-1.153955	
Log likelihood	24.11173	Hannan-Quinn criter.	-1.281014	
F-statistic	297.7495	Durbin-Watson stat	0.635648	
Prob(F-statistic)	0.000000			

Lampiran 6. Hasil Regresi Jangka Pendek (ECM)

Dependent Variable: D(IMPOR)

Method: Least Squares

Sample (adjusted): 2 30

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.023739	0.027723	0.856303	0.4003
D(PDB)	0.532363	0.417417	1.275373	0.2144
D(KURS)	0.138522	0.099626	1.390422	0.1772
D(DEVISA)	0.161967	0.054605	2.966139	0.0067
EC(-1)	-0.359165	0.150456	-2.387176	0.0252
R-squared	0.372552	Mean dependent var		0.073344
S.D. dependent var	0.095185	S.E. of regression		0.081439
Akaike info criterion	-2.022342	Sum squared resid		0.159175
Schwarz criterion	-1.786602	Log likelihood		34.32396
Hannan-Quinn criter.	-1.948511	F-statistic		3.562542
Durbin-Watson stat	1.995861			

Lampiran 7. Uji Heteroskedasitas

Heteroskedasticity Test: White

F-statistic	2.405697	Prob. F(3,26)	0.0902
Obs*R-squared	6.518112	Prob. Chi-Square(3)	0.0890
Scaled explained SS	5.701209	Prob. Chi-Square(3)	0.1271

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Sample: 1 30

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.048675	0.122614	0.396976	0.6946
PDB^2	5.97E-05	0.000669	0.089294	0.9295
KURS^2	-0.000764	0.000649	-1.178544	0.2493
DEVISA^2	5.23E-05	0.000487	0.107436	0.9153

R-squared	0.217270	Mean dependent var	0.011733
Adjusted R-squared	0.126955	S.D. dependent var	0.018212
S.E. of regression	0.017017	Akaike info criterion	-5.185633
Sum squared resid	0.007529	Schwarz criterion	-4.998806
Log likelihood	81.78449	Hannan-Quinn criter.	-5.125865
F-statistic	2.405697	Durbin-Watson stat	1.859129
Prob(F-statistic)	0.090167		

Lampiran 8. Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.408258	Prob. F(2,23)	0.6695
Obs*R-squared	0.994226	Prob. Chi-Square(2)	0.6083

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 05/06/17 Time: 13:37

Sample: 2 30

Included observations: 29

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.022706	0.884644	0.025667	0.9797
X1	-0.010565	0.172615	-0.061205	0.9517
X2	0.007485	0.071723	0.104363	0.9178
X3	0.004168	0.057042	0.073071	0.9424
RESID(-1)	-0.131536	0.211303	-0.622499	0.5397
RESID(-2)	-0.157564	0.217117	-0.725710	0.4753
R-squared	0.034284	Mean dependent var	9.00E-16	
Adjusted R-squared	-0.175655	S.D. dependent var	0.072674	
S.E. of regression	0.078798	Akaike info criterion	-2.061862	
Sum squared resid	0.142810	Schwarz criterion	-1.778974	
Log likelihood	35.89700	Hannan-Quinn criter.	-1.973265	
F-statistic	0.163303	Durbin-Watson stat	2.030756	
Prob(F-statistic)	0.973511			

Lampiran 9. Linieritas

Uji Linearitas

Ramsey RESET Test

Equation: UNTITLED

Specification: IMPOR PDB DEVISA KURS

Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	1.762197	26	0.0898
F-statistic	3.105338	(1, 26)	0.0898
Likelihood ratio	3.384752	1	0.0658

F-test summary:

	Sum of		Mean
	Sq.	df	Squares
Test SSR	0.048999	1	0.048999
Restricted SSR	0.459256	27	0.017009
Unrestricted SSR	0.410256	26	0.015779
Unrestricted SSR	0.410256	26	0.015779

LR test summary:

	Value	df
Restricted LogL	20.12202	27
Unrestricted LogL	21.81440	26

Unrestricted Test Equation:

Dependent Variable: IMPOR

Method: Least Squares

Sample: 1 30

Included observations: 30

Variable	Coefficien		t-Statistic	Prob.
	t	Std. Error		
PDB	0.371887	0.038711	9.606702	0.0000
DEVISA	0.024411	0.174011	0.140284	0.8895
KURS	0.097861	0.111012	0.881535	0.3861
FITTED^2	0.032001	0.018160	1.762197	0.0898

R-squared	0.967035	Mean dependent var	10.01337
Adjusted R-squared	0.963231	S.D. dependent var	0.655090
S.E. of regression	0.125615	Akaike info criterion	-1.187627
Sum squared resid	0.410256	Schwarz criterion	-1.000800
Log likelihood	21.81440	Hannan-Quinn criter.	-1.127859
Durbin-Watson stat	0.582756		

Lampiran 10. Hasil Uji Normalitas

