

LAMPIRAN

Lampiran 1

Tabulasi Data Penelitian Periode 2007-2016

No	Bulan	CAR (%)	Kurs (Rupiah)	Kredit (Miliar Rp)	DPK (Miliar Rp)	Inflasi (%)
1	Januari 2007	22.27	9066	278924	472915	1.04
2	Februari	22.43	9067	280831	469799	0.62
3	Maret	20.53	9163	288095	475222	0.24
4	April	21.5	9097	285751	473697	-0.16
5	Mei	21.17	8844	288366	475388	0.1
6	Juni	19.63	8983	307579	497053	0.23
7	Juli	19.6	9067	308822	502842	0.72
8	Agustus	20.23	9366	315353	495955	0.75
9	September	22.97	9309	321204	499326	0.8
10	Oktober	19.84	9107	328201	500878	0.79
11	November	19.06	9264	336427	507603	0.18
12	Desember	17.85	9333	356151	571008	1.1
13	Januari 2008	20.52	9406	341685	532878	1.77
14	Februari	20.94	9181	345568	524205	0.65
15	Maret	19.92	9184	357685	521856	0.95
16	April	18.7	9208	366576	528568	0.57
17	Mei	16.79	9290	380303	530964	1.41
18	Juni	15.45	9295	401660	563202	2.46
19	Juli	15.74	9163	407019	546933	1.37
20	Agustus	15.39	9149	422633	535128	0.51
21	September	15.05	9340	440864	575568	0.97
22	Oktober	14.35	10048	459042	604913	0.45
23	November	14	11711	469900	621880	0.12
24	Desember	14.31	11324	470665	669827	-0.04
25	Januari 2009	15.7	11080	463971	649338	-0.07
26	Februari	15.62	11852	471491	645356	0.21
27	Maret	15.53	11849	480597	654751	0.22
28	April	14.85	11025	484482	657564	-0.31
29	Mei	14.57	10392	491163	659249	0.04
30	Juni	14.21	10206	511883	684450	0.11
31	Juli	13.81	10111	512725	677812	0.45
32	Agustus	13.51	9977	523875	696359	0.56
33	September	13.27	9900	518113	694161	1.05
34	Oktober	13.11	9482	524081	699218	0.19

35	November	12.77	9469	531249	720979	-0.03
36	Desember	13.81	9457	544870	783384	0.33
37	Januari 2010	15.67	9275	529897	756125	0.84
38	Februari	15.62	9348	536471	731073	0.3
39	Maret	16.15	9173	550334	746188	-0.14
40	April	15.37	9027	557986	744237	0.15
41	Mei	15.13	9183	570164	745012	0.29
42	Juni	14.31	9148	588755	778439	0.97
43	Juli	15.16	9049	589895	759868	1.57
44	Agustus	15.1	8971	601865	760114	0.76
45	September	14.46	8973	605795	774385	0.44
46	Oktober	14.27	8927	610383	782626	0.06
47	November	14.89	8938	621691	798125	0.6
48	Desember	15.36	9022	642718	898405	0.92
49	Januari 2011	16.33	9037	629622	847453	0.89
50	Februari	17.93	8912	637831	819032	0.13
51	Maret	17.47	8761	656897	845763	-0.32
52	April	17.56	8651	665361	833443	-0.31
53	Mei	16.96	8555	681752	847258	0.12
54	Juni	16.43	8564	712896	869061	0.55
55	Juli	17.16	8533	719216	876413	0.67
56	Agustus	16.87	8532	735607	871186	0.93
57	September	15.6	8765	750151	899322	0.27
58	Oktober	16.54	8895	751879	926133	-0.12
59	November	15.33	9015	766750	937971	0.34
60	Desember	15.04	9088	779412	1039257	0.57
61	Januari 2012	17.82	9109	766960	995381	0.76
62	Februari	18.05	9025	769774	960609	0.05
63	Maret	17.86	9165	795041	976682	0.07
64	April	17.11	9175	813321	983288	0.21
65	Mei	17.17	9290	834671	1028702	0.07
66	Juni	16.58	9451	857257	1048512	0.62
67	Juli	16.11	9456	853228	1035025	0.7
68	Agustus	16.38	9499	868005	1044060	0.95
69	September	16.61	9566	891558	1060300	0.01
70	Oktober	16.13	9597	899634	1071565	0.16
71	November	16.39	9627	922737	1112462	0.07
72	Desember	16.17	9645	961994	1201284	0.54
73	Januari 2013	18.61	9687	948292	1155296	1.03
74	Februari	18.47	9686	961324	1138323	0.75
75	Maret	18.25	9709	979032	1141350	0.63

76	April	17.24	9724	1001570	1178129	-0.1
77	Mei	17.51	9760	1028931	1193439	-0.03
78	Juni	16.61	9881	1071098	1226507	1.03
79	Juli	16.41	10073	1082282	1224042	3.29
80	Agustus	16.35	10572	1092980	1244245	1.12
81	September	16.17	11346	1129953	1268088	-0.35
82	Oktober	16.4	11366	1129526	1277421	0.09
83	November	16.7	11613	1151145	1283491	0.12
84	Desember	15.91	12087	1187431	1363062	0.55
85	Januari 2014	18.6	12179	1165576	1290656	1.07
86	Februari	17.98	11935	1172126	1300786	0.26
87	Maret	17.84	11427	1185318	1314445	0.08
88	April	17.27	11435	1205977	1347928	-0.02
89	Mei	16.91	11525	1212605	1362280	0.16
90	Juni	16.81	11892	1240238	1395240	0.43
91	Juli	16.9	11689	1252655	1402732	0.93
92	Agustus	17.58	11706	1259491	1429498	0.47
93	September	17.31	11890	1280413	1475270	0.27
94	Oktober	17.48	12144	1271590	1473854	0.47
95	November	17.56	12158	1288527	1499077	1.5
96	Desember	17.08	12438	1329941	1582488	2.46
97	Januari 2015	19	12579	1317493	1533382	-0.24
98	Februari	19.88	12749	1324141	1561671	-0.36
99	Maret	19.04	13066	1325406	1555170	0.17
100	April	18.85	12947	1335874	1526487	0.36
101	Mei	18.76	13140	1359012	1508366	0.5
102	Juni	18.45	13313	1397455	1593517	0.54
103	Juli	18.71	13374	1393080	1612101	0.93
104	Agustus	18.8	13781	1408981	1625872	0.39
105	September	18.89	14396	1443444	1660989	-0.05
106	Oktober	19.54	13795	1442808	1613246	-0.08
107	November	19.58	13672	1467555	1619997	0.21
108	Desember	19.31	13854	1542443	1734961	0.96
109	Januari 2016	19.84	13889	1510345	1661628	0.51
110	Februari	20.11	13515	1499850	1685678	-0.09
111	Maret	19.66	13193	1526643	1704548	0.19
112	April	20.62	13179	1530637	1694414	-0.45
113	Mei	20.73	13419	1562993	1691686	0.24
114	Juni	21.2	13355	1625116	1785720	0.66
115	Juli	22.09	13118	1613626	1748642	0.69
116	Agustus	21.74	13165	1626445	1751023	-0.02

117	September	20.43	13118	1669922	1813715	0.22
118	Oktober	21.5	13017	1680957	1826504	0.14
119	November	21.16	13310	1723042	1875554	0.47
120	Desember	21.05	13417	1765198	1984174	0.42

Lampiran 2

Hasil Uji Stasioner Kredit *Level*

Null Hypothesis: KREDIT has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.078543	0.9628
Test critical values: 1% level	-3.486064	
5% level	-2.885863	
10% level	-2.579818	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(KREDIT)

Method: Least Squares

Date: 10/29/17 Time: 17:52

Sample (adjusted): 2007M02 2016M12

Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KREDIT(-1)	0.000529	0.006731	0.078543	0.9375
C	14393.20	6400.950	2.248603	0.0264
R-squared	0.000053	Mean dependent var		14831.25
Adjusted R-squared	-0.008494	S.D. dependent var		34119.60
S.E. of regression	34264.20	Akaike info criterion		23.73825
Sum squared resid	1.37E+11	Schwarz criterion		23.78496
Log likelihood	-1410.426	Hannan-Quinn criter.		23.75722
F-statistic	0.006169	Durbin-Watson stat		2.122343
Prob(F-statistic)	0.937531			

Lampiran 3

Hasil Uji Stasioner Kredit *1st Difference*

Null Hypothesis: D(KREDIT) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-11.46548	0.0000
Test critical values: 1% level	-3.486551	
5% level	-2.886074	
10% level	-2.579931	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(KREDIT,2)

Method: Least Squares

Date: 10/29/17 Time: 17:52

Sample (adjusted): 2007M03 2016M12

Included observations: 118 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(KREDIT(-1))	-1.064404	0.092836	-11.46548	0.0000
C	15897.21	3437.322	4.624882	0.0000
R-squared	0.531232	Mean dependent var	357.2381	
Adjusted R-squared	0.527191	S.D. dependent var	49902.59	
S.E. of regression	34313.58	Akaike info criterion	23.74127	
Sum squared resid	1.37E+11	Schwarz criterion	23.78823	
Log likelihood	-1398.735	Hannan-Quinn criter.	23.76034	
F-statistic	131.4571	Durbin-Watson stat	2.004316	
Prob(F-statistic)	0.000000			

Lampiran 4

Hasil Uji Stasioner DPK *Level*

Null Hypothesis: DPK has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.645764	0.8549
Test critical values: 1% level	-3.486064	
5% level	-2.885863	
10% level	-2.579818	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DPK)

Method: Least Squares

Date: 10/29/17 Time: 17:51

Sample (adjusted): 2007M02 2016M12

Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DPK(-1)	-0.006961	0.010780	-0.645764	0.5197
C	23534.02	11913.57	1.975396	0.0506
R-squared	0.003552	Mean dependent var		16669.76
Adjusted R-squared	-0.004965	S.D. dependent var		58542.58
S.E. of regression	58687.74	Akaike info criterion		24.81451
Sum squared resid	4.03E+11	Schwarz criterion		24.86122
Log likelihood	-1474.464	Hannan-Quinn criter.		24.83348
F-statistic	0.417011	Durbin-Watson stat		2.215232
Prob(F-statistic)	0.519697			

Lampiran 5

Hasil Uji Stasioner DPK *1st Difference*

Null Hypothesis: D(DPK) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-12.08135	0.0000
Test critical values: 1% level	-3.486551	
5% level	-2.886074	
10% level	-2.579931	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DPK,2)

Method: Least Squares

Date: 10/29/17 Time: 17:51

Sample (adjusted): 2007M03 2016M12

Included observations: 118 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DPK(-1))	-1.124685	0.093093	-12.08135	0.0000
C	18792.36	5591.360	3.360964	0.0011
R-squared	0.557183	Mean dependent var	920.5349	
Adjusted R-squared	0.553365	S.D. dependent var	87644.52	
S.E. of regression	58573.46	Akaike info criterion	24.81076	
Sum squared resid	3.98E+11	Schwarz criterion	24.85772	
Log likelihood	-1461.835	Hannan-Quinn criter.	24.82982	
F-statistic	145.9591	Durbin-Watson stat	2.006314	
Prob(F-statistic)	0.000000			

Lampiran 6

Hasil Uji Stasioner CAR Level

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.448738	0.1308
Test critical values: 1% level	-3.486064	
5% level	-2.885863	
10% level	-2.579818	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(CAR)
Method: Least Squares
Date: 10/29/17 Time: 17:50
Sample (adjusted): 2007M02 2016M12
Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
CAR(-1)	-0.088512	0.036146	-2.448738	0.0158
C	1.532330	0.635444	2.411431	0.0174
R-squared	0.048752	Mean dependent var		-0.010252
Adjusted R-squared	0.040622	S.D. dependent var		0.928662
S.E. of regression	0.909604	Akaike info criterion		2.665050
Sum squared resid	96.80346	Schwarz criterion		2.711758
Log likelihood	-156.5705	Hannan-Quinn criter.		2.684016
F-statistic	5.996319	Durbin-Watson stat		2.049766
Prob(F-statistic)	0.015819			

Lampiran 7

Hasil Uji Stasioner CAR 1st Difference

Null Hypothesis: D(CAR) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-11.50151	0.0000
Test critical values: 1% level	-3.486551	
5% level	-2.886074	
10% level	-2.579931	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(CAR,2)

Method: Least Squares

Date: 10/29/17 Time: 17:50

Sample (adjusted): 2007M03 2016M12

Included observations: 118 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(CAR(-1))	-1.065495	0.092640	-11.50151	0.0000
C	-0.012311	0.086031	-0.143100	0.8865
R-squared	0.532794	Mean dependent var		-0.002288
Adjusted R-squared	0.528767	S.D. dependent var		1.361306
S.E. of regression	0.934488	Akaike info criterion		2.719167
Sum squared resid	101.2990	Schwarz criterion		2.766128
Log likelihood	-158.4309	Hannan-Quinn criter.		2.738235
F-statistic	132.2847	Durbin-Watson stat		1.970124
Prob(F-statistic)	0.000000			

Lampiran 8

Hasil Uji Stasioner Inflasi *Level*

Null Hypothesis: INF has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.465082	0.0000
Test critical values: 1% level	-3.486551	
5% level	-2.886074	
10% level	-2.579931	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF)

Method: Least Squares

Date: 10/29/17 Time: 17:51

Sample (adjusted): 2007M03 2016M12

Included observations: 118 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.801047	0.094630	-8.465082	0.0000
D(INF(-1))	0.353911	0.086808	4.076922	0.0001
C	0.380852	0.064368	5.916756	0.0000
R-squared	0.385090	Mean dependent var	-0.001695	
Adjusted R-squared	0.374396	S.D. dependent var	0.629161	
S.E. of regression	0.497636	Akaike info criterion	1.467198	
Sum squared resid	28.47874	Schwarz criterion	1.537639	
Log likelihood	-83.56466	Hannan-Quinn criter.	1.495799	
F-statistic	36.00961	Durbin-Watson stat	1.990303	
Prob(F-statistic)	0.000000			

Lampiran 9

Hasil Uji Stasioner Inflasi *Ist Difference*

Null Hypothesis: D(INF) has a unit root

Exogenous: Constant

Lag Length: 3 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.99817	0.0000
Test critical values: 1% level	-3.488063	
5% level	-2.886732	
10% level	-2.580281	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF,2)

Method: Least Squares

Date: 10/29/17 Time: 17:52

Sample (adjusted): 2007M06 2016M12

Included observations: 115 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-2.604593	0.236821	-10.99817	0.0000
D(INF(-1),2)	1.302484	0.184271	7.068287	0.0000
D(INF(-2),2)	0.736916	0.134119	5.494499	0.0000
D(INF(-3),2)	0.364850	0.088244	4.134552	0.0001
C	-0.000711	0.048998	-0.014516	0.9884
R-squared	0.685194	Mean dependent var	-0.002696	
Adjusted R-squared	0.673746	S.D. dependent var	0.919773	
S.E. of regression	0.525362	Akaike info criterion	1.593045	
Sum squared resid	30.36054	Schwarz criterion	1.712390	
Log likelihood	-86.60011	Hannan-Quinn criter.	1.641487	
F-statistic	59.85538	Durbin-Watson stat	2.116684	
Prob(F-statistic)	0.000000			

Lampiran 10

Hasil Uji Stasioner Kurs *Level*

Null Hypothesis: KURS has a unit root

Exogenous: Constant

Lag Length: 3 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.794681	0.8166
Test critical values: 1% level	-3.487550	
5% level	-2.886509	
10% level	-2.580163	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(KURS)

Method: Least Squares

Date: 10/29/17 Time: 17:53

Sample (adjusted): 2007M05 2016M12

Included observations: 116 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS(-1)	-0.011933	0.015016	-0.794681	0.4285
D(KURS(-1))	0.338342	0.092396	3.661848	0.0004
D(KURS(-2))	-0.271960	0.093940	-2.895052	0.0046
D(KURS(-3))	0.258110	0.092965	2.776432	0.0065
C	151.4329	159.4996	0.949425	0.3445
R-squared	0.154315	Mean dependent var		37.24138
Adjusted R-squared	0.123839	S.D. dependent var		287.5887
S.E. of regression	269.1930	Akaike info criterion		14.07088
Sum squared resid	8043600.	Schwarz criterion		14.18957
Log likelihood	-811.1111	Hannan-Quinn criter.		14.11906
F-statistic	5.063617	Durbin-Watson stat		2.024671
Prob(F-statistic)	0.000872			

Lampiran 11

Hasil Uji Stasioner Kurs *1st Difference*

Null Hypothesis: D(KURS) has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.002809	0.0001
Test critical values: 1% level	-3.487550	
5% level	-2.886509	
10% level	-2.580163	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(KURS,2)

Method: Least Squares

Date: 10/29/17 Time: 17:53

Sample (adjusted): 2007M05 2016M12

Included observations: 116 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(KURS(-1))	-0.701754	0.140272	-5.002809	0.0000
D(KURS(-1),2)	0.030671	0.111566	0.274914	0.7839
D(KURS(-2),2)	-0.248173	0.091968	-2.698467	0.0080
C	26.30878	25.43353	1.034413	0.3032
R-squared	0.447918	Mean dependent var		1.491379
Adjusted R-squared	0.433131	S.D. dependent var		356.9494
S.E. of regression	268.7498	Akaike info criterion		14.05931
Sum squared resid	8089363.	Schwarz criterion		14.15426
Log likelihood	-811.4401	Hannan-Quinn criter.		14.09786
F-statistic	30.28953	Durbin-Watson stat		2.017424
Prob(F-statistic)	0.000000			

Lampiran 12

Hasil Estimasi Jangka Panjang dengan *Eviews 7*

Dependent Variable: LOG(KREDIT)

Method: Least Squares

Date: 10/29/17 Time: 17:16

Sample: 2007M01 2016M12

Included observations: 120

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.792012	0.368794	-7.570647	0.0000
LOG(DPK)	1.037565	0.003011	344.6124	0.0000
CAR	0.009122	0.002969	3.071979	0.0027
INF	-0.006955	0.009288	-0.748786	0.4555
LOG(KURS)	0.206804	0.044935	4.602333	0.0000
R-squared	0.999452	Mean dependent var	12.85035	
Adjusted R-squared	0.999433	S.D. dependent var	2.424087	
S.E. of regression	0.057701	Akaike info criterion	-2.826309	
Sum squared resid	0.382882	Schwarz criterion	-2.710163	
Log likelihood	174.5785	Hannan-Quinn criter.	-2.779141	
F-statistic	52478.05	Durbin-Watson stat	0.377397	
Prob(F-statistic)	0.000000			

Lampiran 13

Hasil Uji Kointegrasi dengan *Eviews 7*

Null Hypothesis: ECT has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.132082	0.0013
Test critical values: 1% level	-3.486551	
5% level	-2.886074	
10% level	-2.579931	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Date: 10/29/17 Time: 17:17

Sample (adjusted): 2007M03 2016M12

Included observations: 118 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.231327	0.055983	-4.132082	0.0001
D(ECT(-1))	0.216117	0.091185	2.370099	0.0194
C	0.000154	0.003029	0.050720	0.9596
R-squared	0.138301	Mean dependent var		0.000120
Adjusted R-squared	0.123315	S.D. dependent var		0.035132
S.E. of regression	0.032895	Akaike info criterion		-3.965900
Sum squared resid	0.124439	Schwarz criterion		-3.895459
Log likelihood	236.9881	Hannan-Quinn criter.		-3.937299
F-statistic	9.228671	Durbin-Watson stat		1.996120
Prob(F-statistic)	0.000192			

Lampiran 14

Hasil ECM (Estimasi Jangka Pendek) dengan *Eviews 7*

Dependent Variable: D(LOG(KREDIT))

Method: Least Squares

Date: 10/29/17 Time: 17:18

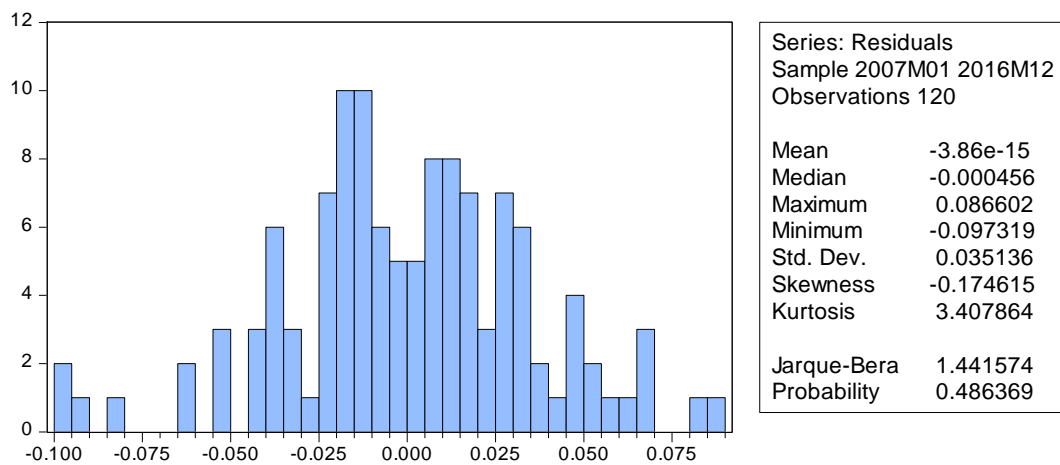
Sample (adjusted): 2007M02 2016M12

Included observations: 119 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003283	0.002132	1.539521	0.1265
D(LOG(DPK))	1.002495	0.003522	284.6783	0.0000
D(CAR)	0.004410	0.001938	2.275265	0.0270
D(INF)	-0.005443	0.003419	-1.592061	0.1142
D(LOG(KURS))	0.007092	0.085227	0.083216	0.9338
ECT(-1)	-0.142676	0.038374	-3.718058	0.0003
R-squared	0.998727	Mean dependent var	0.073553	
Adjusted R-squared	0.998670	S.D. dependent var	0.628186	
S.E. of regression	0.022907	Akaike info criterion	-4.665668	
Sum squared resid	0.059293	Schwarz criterion	-4.525545	
Log likelihood	283.6073	Hannan-Quinn criter.	-4.608769	
F-statistic	17725.95	Durbin-Watson stat	1.991060	
Prob(F-statistic)	0.000000			

Lampiran 15

Hasil Uji Normalitas dengan *Eviews 7*



Lampiran 16

Hasil Uji Autokorelasi dengan *Eviews 7*

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.028856	Prob. F(2,111)	0.9716
Obs*R-squared	0.061839	Prob. Chi-Square(2)	0.9696

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 10/29/17 Time: 17:20

Sample: 2007M02 2016M12

Included observations: 119

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8.95E-06	0.002153	-0.004159	0.9967
D(LOG(DPK))	-7.58E-05	0.003577	-0.021183	0.9831
D(CAR)	0.000105	0.002724	0.038479	0.9694
D(INF)	-5.71E-05	0.003501	-0.016299	0.9870
D(LOG(KURS))	0.002473	0.087593	0.028235	0.9775
ECT(-1)	-0.004692	0.050566	-0.092780	0.9262
RESID(-1)	0.000499	0.122895	0.004062	0.9968
RESID(-2)	0.026363	0.114558	0.230130	0.8184
R-squared	0.000520	Mean dependent var	1.27E-17	
Adjusted R-squared	-0.062511	S.D. dependent var	0.022416	
S.E. of regression	0.023106	Akaike info criterion	-4.632575	
Sum squared resid	0.059262	Schwarz criterion	-4.445743	
Log likelihood	283.6382	Hannan-Quinn criter.	-4.556708	
F-statistic	0.008245	Durbin-Watson stat	1.985708	
Prob(F-statistic)	1.000000			

Lampiran 17

Hasil Uji Heterokodastisitas dengan *Eviews 7*

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	0.369570	Prob. F(5,113)	0.8685
Obs*R-squared	1.914659	Prob. Chi-Square(5)	0.8608
Scaled explained SS	4.809946	Prob. Chi-Square(5)	0.4395

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/29/17 Time: 17:21

Sample: 2007M02 2016M12

Included observations: 119

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000513	0.000111	4.599515	0.0000
D(LOG(DPK))	-7.41E-05	0.000184	-0.402620	0.6880
D(CAR)	9.39E-05	0.000124	0.755834	0.4513
D(INF)	0.000177	0.000179	0.990348	0.3241
D(LOG(KURS))	-0.002251	0.004454	-0.505247	0.6144
ECT(-1)	0.000819	0.002006	0.408149	0.6839
R-squared	0.016090	Mean dependent var	0.000498	
Adjusted R-squared	-0.027446	S.D. dependent var	0.001181	
S.E. of regression	0.001197	Akaike info criterion	-10.56851	
Sum squared resid	0.000162	Schwarz criterion	-10.42839	
Log likelihood	634.8263	Hannan-Quinn criter.	-10.51161	
F-statistic	0.369570	Durbin-Watson stat	2.120850	
Prob(F-statistic)	0.868546			

Lampiran 18

Hasil Uji Multikolinearitas dengan *Eviews 7*

	LOG(DPK)	CAR	INF	LOG(KURS)
LOG(DPK)	1.000000	-0.358192	-0.050442	0.387418
CAR	-0.358192	1.000000	-0.040943	0.355319
INF	-0.050442	-0.040943	1.000000	-0.145217
LOG(KURS)	0.387418	0.355319	-0.145217	1.000000