

LAMPIRAN

Lampiran 1

Data M2, Cadangan Devisa, Suku Bunga Deposito 3 Bulan Tahun 2005:Q1-2016:Q4

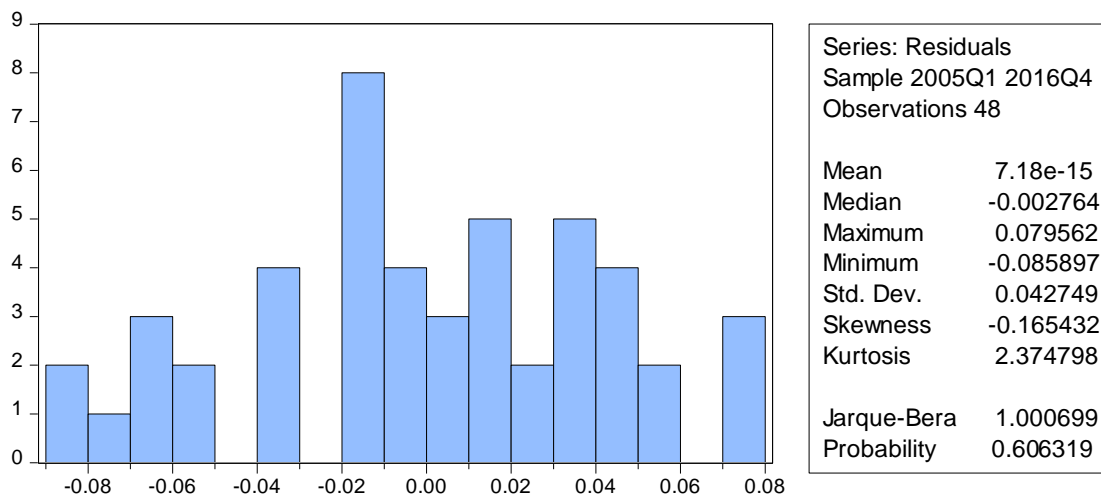
Tahun	M2 (Miliar)	PDB harga konstan 2000 (Miliar)	Cadangan Devisa (juta USD)	Suku Bunga Deposito 3 Bulan (%)
2005Q1	1.020.693	426.612,1	36,030	6,93
2005Q2	1.088.376	436.121,3	33,865	7,19
2005Q3	1.150.451	448.597,7	30,318	8,51
2005Q4	1.203.215	439.484,1	34,724	11,75
2006Q1	1.198.748	448.485,3	40,082	12,19
2006Q2	1.257.785	457.636,8	42,490	11,70
2006Q3	1.294.744	474.903,5	41,642	11,05
2006Q4	1.382.493	466.101,1	41,545	9,71
2007Q1	1.379.237	475.641,7	47,221	8,52
2007Q2	1.454.577	488.421,1	50,924	7,87
2007Q3	1.516.884	506.933,0	52,875	7,44
2007Q4	1.649.662	493.331,5	56,920	7,42
2008Q1	1.594.390	505.218,8	58,987	7,26
2008Q2	1.703.381	519.204,6	59,453	7,79
2008Q3	1.778.139	538.641,0	57,108	9,14
2008Q4	1.895.839	519.391,7	51,639	11,16
2009Q1	1.916.752	528.056,5	54,840	10,45
2009Q2	1.977.533	540.677,8	57,576	9,25
2009Q3	2.018.031	561.637,0	62,287	8,35
2009Q4	2.141.384	548.479,1	66,105	7,87
2010Q1	2.112.083	559.683,4	71,823	6,99
2010Q2	2.231.144	574.712,8	76,321	6,95
2010Q3	2.274.955	594.250,6	86,551	6,95
2010Q4	2.471.206	585.812,0	96,207	7,06
2011Q1	2.451.357	595.721,8	105,709	6,91
2011Q2	2.522.784	612.500,6	119,655	6,92
2011Q3	2.643.331	632.823,9	114,503	7,05
2011Q4	2.877.220	623.519,8	110,123	6,81
2012Q1	2.911.920	633.400,1	110,493	6,31
2012Q2	3.050.355	651.326,8	106,502	5,76
2012Q3	3.125.533	672.108,7	110,172	5,69
2012Q4	3.304.645	662.096,4	112,781	5,76
2013Q1	3.322.529	671.320,3	104,800	5,64
2013Q2	3.413.379	688.526,6	98,095	5,72

2013Q3	3.584.081	709.679,8	95,675	6,58
2013Q4	3.730.197	699.526,3	99,387	7,64
2014Q1	3.652.531	705.934,3	102,592	8,24
2014Q2	3.865.891	723.411,8	107,678	8,34
2014Q3	4.010.147	745.151,4	111,164	9,37
2014Q4	4.173.327	734.684,0	111,862	8,94
2015Q1	4.246.361	727.586,5	111,554	8,81
2015Q2	4.358.802	754.869,1	108,030	8,73
2015Q3	4.508.603	779.779,0	101,720	7,95
2015Q4	4.546.743	766.501,7	105,931	7,99
2016Q1	4.561.873	763.409,2	107,543	7,75
2016Q2	4.737.451	793.994,2	109,789	7
2016Q3	4.737.631	818.868,9	115,671	6,84
2016Q4	5.004.977	804.372,5	116,362	6,69

Sumber: Bank Indonesia, Badan Pusat Statistik

Lampiran 2

Hasil Uji Normalitas menggunakan uji Jarque-Berra



Lampiran 3

Hasil Uji Autokolerasi menggunakan uji lagrange multiplier (LM)

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.896495	Prob. F(2,42)	0.4157
Obs*R-squared	1.965236	Prob. Chi-Square(2)	0.3743

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 12/05/17 Time: 20:39

Sample: 2005Q1 2016Q4

Included observations: 48

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.382501	1.057569	-0.361679	0.7194
LOG(PDB)	0.034751	0.094052	0.369485	0.7136
LOG(CD)	-0.015981	0.046815	-0.341362	0.7345
SKD	-0.001290	0.005052	-0.255319	0.7997
RESID(-1)	-0.091373	0.153638	-0.594729	0.5552
RESID(-2)	-0.206003	0.164426	-1.252863	0.2172
R-squared	0.040942	Mean dependent var	7.18E-15	
Adjusted R-squared	-0.073231	S.D. dependent var	0.042749	
S.E. of regression	0.044286	Akaike info criterion	-3.279814	
Sum squared resid	0.082374	Schwarz criterion	-3.045914	
Log likelihood	84.71554	Hannan-Quinn criter.	-3.191423	
F-statistic	0.358598	Durbin-Watson stat	2.147836	
Prob(F-statistic)	0.873787			

Lampiran 4

Hasil Uji Heteroskedastisitas menggunakan uji *Breusch-Pagan*

Heteroskedasticity Test: White

F-statistic	0.574660	Prob. F(9,38)	0.8092
Obs*R-squared	5.750338	Prob. Chi-Square(9)	0.7646
Scaled explained SS	3.321429	Prob. Chi-Square(9)	0.9502

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/05/17 Time: 20:40

Sample: 2005Q1 2016Q4

Included observations: 48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.970495	9.463612	0.630890	0.5319
LOG(PDB)^2	0.048290	0.070300	0.686914	0.4963
LOG(PDB)*LOG(CD)	-0.047164	0.064045	-0.736414	0.4660
LOG(PDB)*SKD	-0.000628	0.008061	-0.077859	0.9383
LOG(PDB)	-1.079531	1.625003	-0.664325	0.5105
LOG(CD)^2	0.008550	0.014059	0.608150	0.5467
LOG(CD)*SKD	0.000135	0.003849	0.034984	0.9723
LOG(CD)	0.553879	0.730362	0.758363	0.4529
SKD^2	-2.31E-05	0.000252	-0.091599	0.9275
SKD	0.008559	0.091790	0.093247	0.9262
R-squared	0.119799	Mean dependent var	0.001789	
Adjusted R-squared	-0.088670	S.D. dependent var	0.002120	
S.E. of regression	0.002212	Akaike info criterion	-9.206528	
Sum squared resid	0.000186	Schwarz criterion	-8.816695	
Log likelihood	230.9567	Hannan-Quinn criter.	-9.059209	
F-statistic	0.574660	Durbin-Watson stat	2.218183	
Prob(F-statistic)	0.809161			

Lampiran 5

Hasil Uji Multikolinearitas menggunakan uji *Variance Inflation Factor*

Variance Inflation Factors
 Date: 12/05/17 Time: 20:39
 Sample: 2005Q1 2016Q4
 Included observations: 48

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	1.031959	25375.40	NA
LOG(PDB)	0.008133	35367.52	7.389457
LOG(CD)	0.002038	943.8267	8.832665
SKD	2.44E-05	39.79912	1.603606

Lampiran 6

Hasil Estimasi Regresi Kointegrasi

Dependent Variable: LOG(M2)
 Method: Least Squares
 Date: 12/05/17 Time: 20:39
 Sample: 2005Q1 2016Q4
 Included observations: 48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-15.82911	1.015854	-15.58208	0.0000
LOG(PDB)	2.253009	0.090183	24.98250	0.0000
LOG(CD)	0.112986	0.045148	2.502574	0.0161
SKD	0.010122	0.004940	2.048998	0.0465
R-squared	0.991963	Mean dependent var		14.69797
Adjusted R-squared	0.991415	S.D. dependent var		0.476847
S.E. of regression	0.044182	Akaike info criterion		-3.321343
Sum squared resid	0.085890	Schwarz criterion		-3.165410
Log likelihood	83.71224	Hannan-Quinn criter.		-3.262416
F-statistic	1810.251	Durbin-Watson stat		2.135481
Prob(F-statistic)	0.000000			

Lampiran 7



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Ikram Al-Zein S.Kom.I

**ANALISIS FAKTOR-FAKTOR YANG MEMPENGARUHI
PERMINTAAN UANG (M2) DI INDONESIA
TAHUN 2005:Q1-2016:Q4**

**ANALYSIS OF FACTORS INFLUENCING DEMAND FOR
MONEY IN INDONESIAN
PERIOD 2005:Q1-2016:Q4**



Oleh

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UNIVERSITAS MUHAMMADIYAH YOGYAKARTA**

2018

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