

## LAMPIRAN-LAMPIRAN

### Lampiran 1

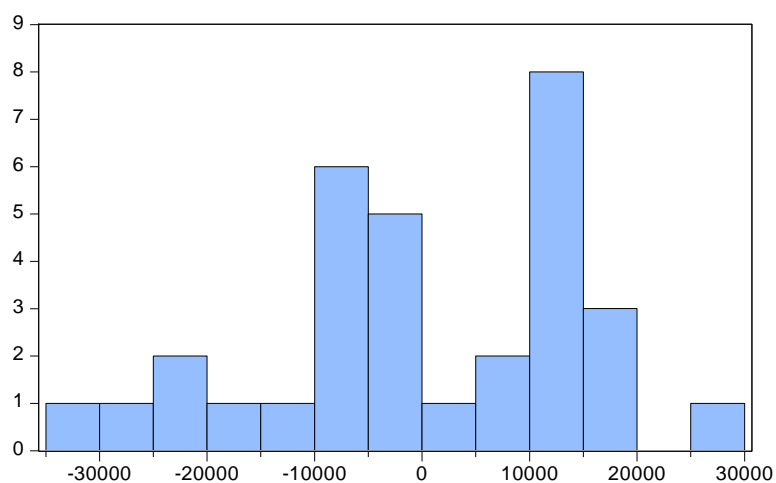
Output hasil uji normalitas persamaan konsumsi

Dependent Variable: KONSUMSI  
Method: Least Squares  
Date: 04/02/18 Time: 04:40  
Sample (adjusted): 1986 2017  
Included observations: 32 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-31071.10	22761.03	-1.365101	0.1835
PN	0.161665	0.029847	5.416523	0.0000
SB	1455.751	1057.434	1.376682	0.1799
INFLASI	-1034.450	336.5651	-3.073550	0.0048
KONSUMSI(-1)	0.777005	0.057536	13.50476	0.0000

R-squared	0.998816	Mean dependent var	988054.8
Adjusted R-squared	0.998640	S.D. dependent var	424150.2
S.E. of regression	15639.04	Akaike info criterion	22.29553
Sum squared resid	6.60E+09	Schwarz criterion	22.52455
Log likelihood	-351.7285	Hannan-Quinn criter.	22.37144
F-statistic	5693.852	Durbin-Watson stat	1.079529
Prob(F-statistic)	0.000000		



Series: Residuals	
Sample 1986 2017	
Observations 32	
Mean	-7.71e-11
Median	-2274.029
Maximum	26431.25
Minimum	-30880.05
Std. Dev.	14595.24
Skewness	-0.279526
Kurtosis	2.253619
Jarque-Bera	1.159498
Probability	0.560039

## Lampiran 2

### Output hasil uji heteroskedastisitas persamaan konsumsi

Heteroskedasticity Test: White

F-statistic	2.395982	Prob. F(14,17)	0.0447
Obs*R-squared	21.23705	Prob. Chi-Square(14)	0.0957
Scaled explained SS	9.476706	Prob. Chi-Square(14)	0.7994

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 04/02/18 Time: 04:46

Sample: 1986 2017

Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9.15E+08	2.67E+09	0.342965	0.7358
PN	4588.239	4729.384	0.970156	0.3456
PN^2	0.013313	0.004718	2.821631	0.0118
PN*SB	66.82349	184.7597	0.361678	0.7220
PN*INFLASI	-220.6700	175.8012	-1.255225	0.2264
PN*KONSUMSI(-1)	-0.052670	0.017526	-3.005252	0.0080
SB	44956769	2.08E+08	0.216195	0.8314
SB^2	-1358131.	5110953.	-0.265730	0.7936
SB*INFLASI	4409347.	6137044.	0.718481	0.4822
SB*KONSUMSI(-1)	-165.4388	375.2905	-0.440829	0.6649
INFLASI	-2.17E+08	1.34E+08	-1.614625	0.1248
INFLASI^2	-1338880.	1177771.	-1.136792	0.2714
INFLASI*KONSUMSI(-1)	575.7549	328.4155	1.753129	0.0976
KONSUMSI(-1)	-9490.098	9773.717	-0.970981	0.3452
KONSUMSI(-1)^2	0.052234	0.016593	3.148017	0.0059
R-squared	0.663658	Mean dependent var	2.06E+08	
Adjusted R-squared	0.386670	S.D. dependent var	2.35E+08	
S.E. of regression	1.84E+08	Akaike info criterion	41.20209	
Sum squared resid	5.75E+17	Schwarz criterion	41.88915	
Log likelihood	-644.2335	Hannan-Quinn criter.	41.42983	
F-statistic	2.395982	Durbin-Watson stat	2.436029	
Prob(F-statistic)	0.044695			

### Lampiran 3

Output hasil uji multikolinearitas persamaan konsumsi

	PN	SB	INFLASI	KONSUMSI(-1)
PN	1.000000	-0.774698	-0.192521	0.989376
SB	-0.774698	1.000000	0.536594	-0.758109
INFLASI	-0.192521	0.536594	1.000000	-0.123768
KONSUMSI(-1)	0.989376	-0.758109	-0.123768	1.000000

### Lampiran 4

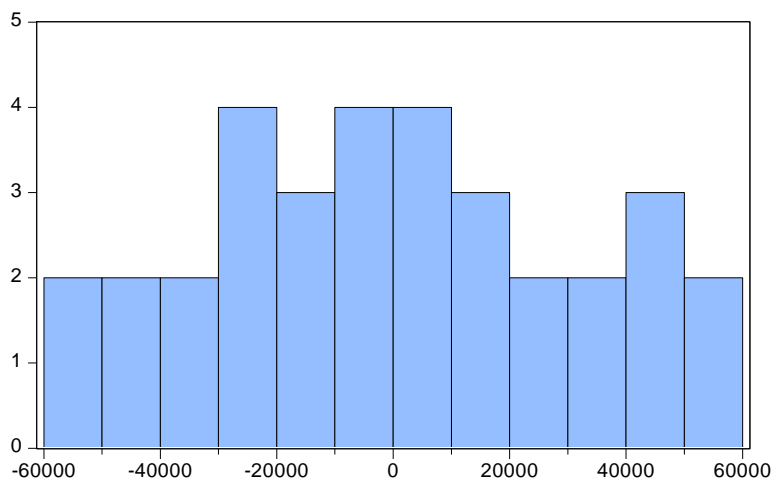
Output hasil uji normalitas persamaan investasi

Dependent Variable: INVESTASI  
 Method: Least Squares  
 Date: 04/02/18 Time: 05:08  
 Sample: 1985 2017  
 Included observations: 33

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	251901.6	15243.27	16.52543	0.0000
PN	-0.000149	0.000503	-0.297141	0.7685
SB	-9948.681	1250.498	-7.955776	0.0000
INFLASI	1197.768	552.0022	2.169861	0.0384

R-squared	0.710908	Mean dependent var	133047.2
Adjusted R-squared	0.681002	S.D. dependent var	59044.07
S.E. of regression	33348.03	Akaike info criterion	23.78060
Sum squared resid	3.23E+10	Schwarz criterion	23.96199
Log likelihood	-388.3799	Hannan-Quinn criter.	23.84163
F-statistic	23.77138	Durbin-Watson stat	0.716895
Prob(F-statistic)	0.000000		



Series: Residuals	
Sample 1985 2017	
Observations 33	
Mean	2.20e-12
Median	-73.23256
Maximum	58309.36
Minimum	-54763.56
Std. Dev.	31746.38
Skewness	0.083664
Kurtosis	2.059462
Jarque-Bera	1.254838
Probability	0.533968

## Lampiran 5

Output hasil uji heteroskedastisitas persamaan investasi

Heteroskedasticity Test: White

F-statistic	1.973384	Prob. F(9,23)	0.0910
Obs*R-squared	14.37901	Prob. Chi-Square(9)	0.1095
Scaled explained SS	5.882375	Prob. Chi-Square(9)	0.7516

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 04/02/18 Time: 05:09

Sample: 1985 2017

Included observations: 33

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6.94E+09	4.04E+09	1.717508	0.0993
PN	-348.3884	1136.337	-0.306589	0.7619
PN^2	-2.68E-05	1.78E-05	-1.505906	0.1457
PN*SB	225.9973	109.8255	2.057785	0.0511
PN*INFLASI	-398.4501	211.4548	-1.884327	0.0722
SB	-1.29E+09	4.65E+08	-2.775436	0.0108
SB^2	36442441	16485646	2.210556	0.0373
SB*INFLASI	-16515274	29548538	-0.558920	0.5816
INFLASI	8.76E+08	6.37E+08	1.376220	0.1820
INFLASI^2	239296.3	5101219.	0.046910	0.9630
R-squared	0.435728	Mean dependent var	9.77E+08	
Adjusted R-squared	0.214925	S.D. dependent var	1.02E+09	
S.E. of regression	9.05E+08	Akaike info criterion	44.33007	
Sum squared resid	1.88E+19	Schwarz criterion	44.78356	
Log likelihood	-721.4462	Hannan-Quinn criter.	44.48266	
F-statistic	1.973384	Durbin-Watson stat	1.421208	
Prob(F-statistic)	0.090962			

## Lampiran 6

Output hasil uji multikolinearitas persamaan investasi

	PN	SB	INFLASI
PN	1.000000	0.098701	-0.084623
SB	0.098701	1.000000	0.518761
INFLASI	-0.084623	0.518761	1.000000

## Lampiran 7

Output hasil estimasi reduced form persamaan konsumsi

Dependent Variable: KONSUMSI  
 Method: Least Squares  
 Date: 04/02/18 Time: 05:14  
 Sample (adjusted): 1986 2017  
 Included observations: 32 after adjustments

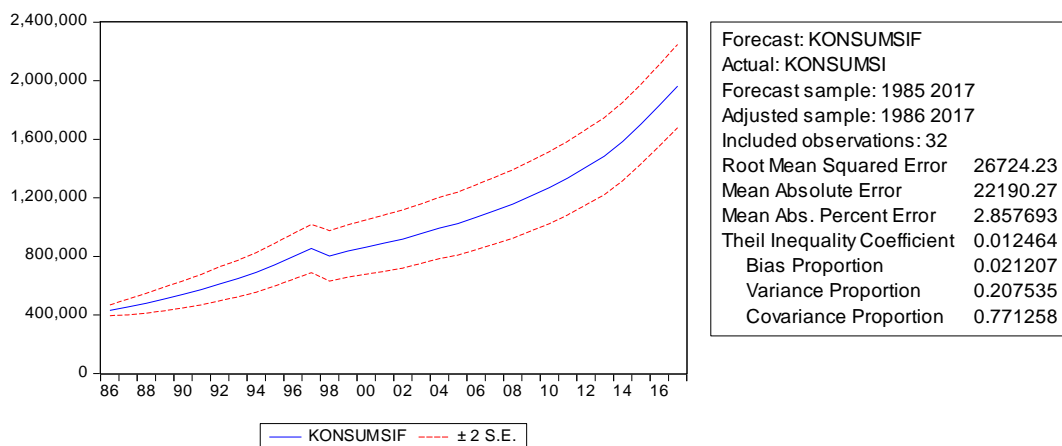
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4031.654	26859.83	0.150100	0.8818
SB	134.0767	1247.164	0.107505	0.9152
KONSUMSI(-1)	1.001559	0.022971	43.60062	0.0000
INFLASI	-1250.642	360.3900	-3.470245	0.0018
PEMERINTAH	0.103988	0.023839	4.362041	0.0002

R-squared	0.998551	Mean dependent var	988054.8
Adjusted R-squared	0.998336	S.D. dependent var	424150.2
S.E. of regression	17302.36	Akaike info criterion	22.49767
Sum squared resid	8.08E+09	Schwarz criterion	22.72670
Log likelihood	-354.9628	Hannan-Quinn criter.	22.57359
F-statistic	4650.507	Durbin-Watson stat	1.738827
Prob(F-statistic)	0.000000		

## Lampiran 8

Output hasil forecasting persamaan konsumsi



## Lampiran 9

### Output hasil uji simultanitas persamaan konsumsi

Dependent Variable: PN  
Method: Least Squares  
Date: 04/02/18 Time: 05:15  
Sample (adjusted): 1986 2017  
Included observations: 32 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-51628.27	35180.71	-1.467516	0.1530
KONSUMSIF	1.800146	0.032832	54.82820	0.0000
RESID01	1.056313	0.837266	1.261622	0.2171
R-squared	0.990463	Mean dependent var		1734021.
Adjusted R-squared	0.989805	S.D. dependent var		745362.1
S.E. of regression	75260.27	Akaike info criterion		25.38435
Sum squared resid	1.64E+11	Schwarz criterion		25.52177
Log likelihood	-403.1496	Hannan-Quinn criter.		25.42990
F-statistic	1505.819	Durbin-Watson stat		0.393051
Prob(F-statistic)	0.000000			

## Lampiran 10

### Output estimasi *reduce form* persamaan investasi

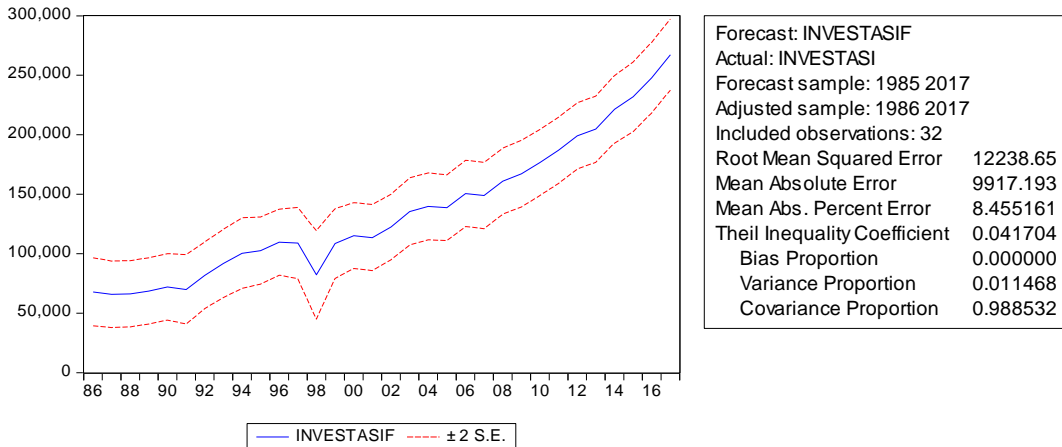
Dependent Variable: INVESTASI  
Method: Least Squares  
Date: 04/02/18 Time: 05:16  
Sample (adjusted): 1986 2017  
Included observations: 32 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	42622.44	20683.53	2.060695	0.0491
SB	-1612.018	960.3836	-1.678515	0.1048
INFLASI	-218.8157	277.5198	-0.788469	0.4373
KONSUMSI(-1)	0.100994	0.017689	5.709393	0.0000
PEMERINTAH	0.039979	0.018357	2.177778	0.0383
R-squared	0.955161	Mean dependent var		135148.5
Adjusted R-squared	0.948518	S.D. dependent var		58721.83
S.E. of regression	13323.76	Akaike info criterion		21.97509
Sum squared resid	4.79E+09	Schwarz criterion		22.20411
Log likelihood	-346.6014	Hannan-Quinn criter.		22.05100
F-statistic	143.7885	Durbin-Watson stat		0.485316
Prob(F-statistic)	0.000000			

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## Lampiran 12

Output hasil forecasting persamaan investasi



## Lampiran 13

Output hasil uji simultanitas persamaan investasi

Dependent Variable: PN  
Method: Least Squares  
Date: 04/02/18 Time: 05:17  
Sample (adjusted): 1986 2017  
Included observations: 32 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8249.373	38187.31	-0.216024	0.8305
INVESTASIF	12.89153	0.260703	49.44903	0.0000
RESID02	3.314570	1.203252	2.754676	0.0100

R-squared	0.988315	Mean dependent var	1734021.
Adjusted R-squared	0.987509	S.D. dependent var	745362.1
S.E. of regression	83303.88	Akaike info criterion	25.58744
Sum squared resid	2.01E+11	Schwarz criterion	25.72485
Log likelihood	-406.3990	Hannan-Quinn criter.	25.63299
F-statistic	1226.397	Durbin-Watson stat	1.167069
Prob(F-statistic)	0.000000		

## Lampiran 14

### Output hasil estimasi simultan persamaan konsumsi

Dependent Variable: KONSUMSI  
Method: Two-Stage Least Squares  
Date: 04/02/18 Time: 05:21  
Sample (adjusted): 1986 2017  
Included observations: 32 after adjustments  
Instrument specification: KONSUMSI(-1) SB PEMERINTAH INFLASI  
Constant added to instrument list

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-29652.94	23465.17	-1.263701	0.2171
PN	0.199812	0.042637	4.686295	0.0001
SB	1302.273	1095.423	1.188831	0.2449
KONSUMSI(-1)	0.705268	0.081233	8.682046	0.0000
INFLASI	-846.4033	375.9647	-2.251284	0.0327
R-squared	0.998744	Mean dependent var		988054.8
Adjusted R-squared	0.998558	S.D. dependent var		424150.2
S.E. of regression	16105.17	Sum squared resid		7.00E+09
F-statistic	5367.601	Durbin-Watson stat		0.913494
Prob(F-statistic)	0.000000	Second-Stage SSR		8.08E+09
J-statistic	0.000000	Instrument rank		5



## Lampiran 15

### Output hasil estimasi simultan persamaan investasi

Dependent Variable: INVESTASI  
Method: Two-Stage Least Squares  
Date: 04/02/18 Time: 05:22  
Sample (adjusted): 1986 2017  
Included observations: 32 after adjustments  
Instrument specification: KONSUMSI(-1) SB PEMERINTAH INFLASI  
Constant added to instrument list

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	28857.18	15247.18	1.892624	0.0688
PN	0.070127	0.004552	15.40531	0.0000
SB	-1113.190	699.0643	-1.592400	0.1225
INFLASI	-100.4804	196.3784	-0.511667	0.6129
R-squared	0.969877	Mean dependent var		135148.5
Adjusted R-squared	0.966650	S.D. dependent var		58721.83
S.E. of regression	10723.80	Sum squared resid		3.22E+09
F-statistic	295.9313	Durbin-Watson stat		0.651396
Prob(F-statistic)	0.000000	Second-Stage SSR		4.80E+09
J-statistic	0.057025	Instrument rank		5
Prob(J-statistic)	0.811261			