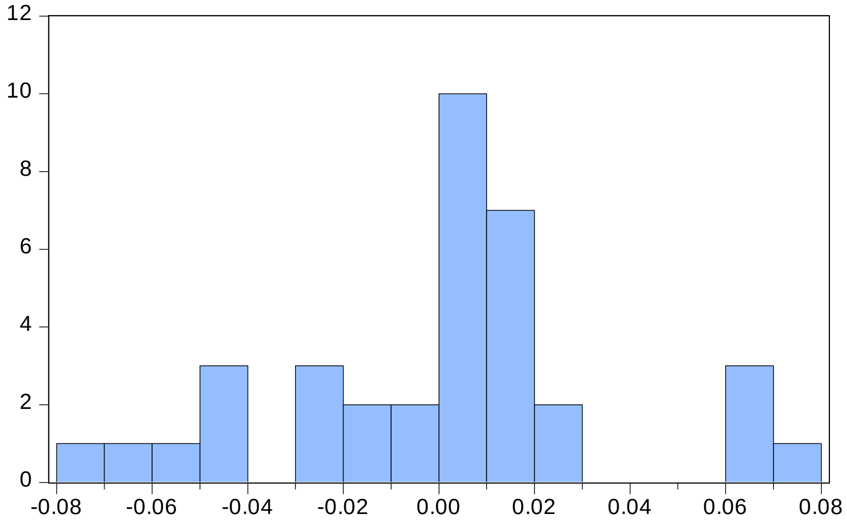
LAMPIRAN

UJI NORMALITAS



Series: Residuals
Sample 2015M01 2017M12
Observations 36

Mean	-4.26e-15
Median	0.004497
Maximum	0.072375
Minimum	-0.077129
Std. Dev.	0.035020
Skewness	-0.042215
Kurtosis	3.167818
Jarque-Bera	0.052937
Probability	0.973879

UJI AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.477232	Prob. F(2,29)	0.2449
Obs*R-squared	3.328509	Prob. Chi-Square(2)	0.1893

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 07/09/18 Time: 02:09
Sample: 2015M01 2017M12
Included observations: 36
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.424463	4.282512	-0.332623	0.7418
IPBISB	0.000222	0.002812	0.078786	0.9377
LOG(M2)	-0.093150	0.202652	-0.459654	0.6492
LOG(KURS)	0.279692	0.402691	0.694559	0.4929
GP	0.000139	0.000168	0.826061	0.4155
RESID(-1)	0.209555	0.192365	1.089360	0.2850
RESID(-2)	0.251106	0.222626	1.127928	0.2686

R-squared	0.092459	Mean dependent var	-4.26E-15

Adjusted R-squared	-0.095309	S.D. dependent var	0.035020
S.E. of regression	0.036651	Akaike info criterion	-3.602102
Sum squared resid	0.038955	Schwarz criterion	-3.294195
Log likelihood	71.83783	Hannan-Quinn criter.	-3.494634
F-statistic	0.492411	Durbin-Watson stat	1.993354
Prob(F-statistic)	0.808627		

UJI HETEROSKEDASTISITAS

Heteroskedasticity Test: White

F-statistic	1.201734	Prob. F(11,24)	0.3374
Obs*R-squared	12.78610	Prob. Chi-Square(11)	0.3075
Scaled explained SS	10.27659	Prob. Chi-Square(11)	0.5057

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 07/09/18 Time: 02:10
Sample: 2015M01 2017M12
Included observations: 36
Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.276177	5.393161	-0.607469	0.5492
IPBISB	0.025127	0.064808	0.387716	0.7016
IPI^2	-1.38E-06	3.16E-05	-0.043471	0.9657
IPBISB*(LOG(M2))	-0.001000	0.003328	-0.300566	0.7663
IPBISB*(LOG(KURS))	-0.001140	0.007928	-0.143742	0.8869
IPBISB*GP	1.16E-06	2.99E-06	0.387175	0.7020
LOG(M2)	0.237328	0.881828	0.269132	0.7901
(LOG(M2))*(LOG(KURS))	-0.001636	0.066407	-0.024630	0.9806
(LOG(M2))*GP	-8.43E-05	0.000161	-0.524204	0.6049
(LOG(KURS))*GP	0.000147	0.000336	0.437020	0.6660
GP	-0.000207	0.003106	-0.066757	0.9473
GP^2	-1.23E-08	1.08E-07	-0.113821	0.9103

R-squared	0.355169	Mean dependent var	0.001192
Adjusted R-squared	0.059622	S.D. dependent var	0.001780
S.E. of regression	0.001727	Akaike info criterion	-9.624206
Sum squared resid	7.15E-05	Schwarz criterion	-9.096367
Log likelihood	185.2357	Hannan-Quinn criter.	-9.439976
F-statistic	1.201734	Durbin-Watson stat	3.126173
Prob(F-statistic)	0.337397		

UJI MULTIKOLINIERITAS

Variance Inflation Factors
Date: 07/09/18 Time: 02:11
Sample: 2015M01 2017M12
Included observations: 36

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	17.43197	453225.4	NA
IPBISB	6.96E-06	3133.449	5.497179
LOG(M2)	0.033061	203035.7	4.828078
LOG(KURS)	0.139514	327526.4	2.468053
GP	2.20E-08	860.1532	3.283734

REGRESI BERGANDA

Dependent Variable: LOG(JII)
Method: Least Squares
Date: 07/09/18 Time: 02:07
Sample: 2015M01 2017M12
Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	19.50709	4.175161	4.672176	0.0001
IPBISB	0.000599	0.002639	0.227096	0.8218
LOG(M2)	0.551417	0.181828	3.032635	0.0049
LOG(KURS)	-2.285280	0.373515	-6.118301	0.0000
GP	0.000152	0.000148	1.022992	0.3142

R-squared	0.840892	Mean dependent var	6.530700
Adjusted R-squared	0.820362	S.D. dependent var	0.087795
S.E. of regression	0.037211	Akaike info criterion	-3.616197
Sum squared resid	0.042924	Schwarz criterion	-3.396264
Log likelihood	70.09154	Hannan-Quinn criter.	-3.539434
F-statistic	40.95900	Durbin-Watson stat	1.518093
Prob(F-statistic)	0.000000		

DATA

	JII (POIN)	M2 (MILIAR RUPIAH)	KURS (RUPIAH)	GP (USD/ONCE)	IPBISB (POIN)
JAN'15	706.085	4174825.91	12625	1282.80	123.33
FEB	722.098	4218122.76	12863	1237.76	119.67
MAR	720.495	4246361.19	13084	1183.10	125.46
APR	701.082	4275711.11	12937	1183.85	127.11
MEI	707.155	4288369.26	13211	1189.75	123.03
JUN	652.824	4358801.51	13332	1172.2	126.26
JUL	628.628	4373208.1	13481	1095.40	122.21
AGS	586.086	4404085.03	14027	1134.10	127.01
SEPT	542.003	4508603.17	14657	1114.60	130.31
OKT	610.899	4443078.08	13639	1142	132.07
NOV	601.044	4452324.65	13840	1064.20	129.77
DES	597.277	4548800.27	13795	1060.91	126.84
JAN'16	607.751	4498361.28	13846	1117.64	126.50
FEB	636.623	4521951.2	13395	1237.76	128.50
MAR	646.067	4561872.52	13276	1231.95	128.67
APR	656.413	4581877.87	13204	1293.36	127.28
MEI	655.653	4614061.82	13615	1214.69	131.69
JUN	671.021	4737451.23	13180	1321.78	136.30
JUL	740.454	4730379.68	13094	1350.59	132.93
AGS	755.715	4746026.68	13300	1308.45	134.72
SEPT	752.694	4737630.76	12998	1315.80	130.37
OKT	793.377	4778478.89	13051	1277.28	132.15
NOV	680.874	4868651.16	13563	1172.70	132.42
DES	680.223	5004976.79	13436	1151.46	132.27
JAN'17	696.437	4936881.99	13343	1211.20	130.86
FEB	698.083	4942919.76	13347	1249.13	133.35
MAR	724.273	5017643.55	13321	1249.88	136.57
APR	738.193	5033780.29	13327	1268.90	135.43
MEI	734.954	5126370.15	13321	1269.35	140.43
JUN	705.349	5225165.76	13319	1242.35	134.78
JUL	746.566	5178078.75	13323	1270.30	138.09
AGS	754.330	5219647.63	13351	1322.82	141.22
SEPT	728.322	5254138.51	13492	1280.20	140.43
OKT	724.719	5284320.16	13572	1271.65	140.60
NOV	730.027	5321431.77	13514	1275.57	139.00
DES	748.492	5419165.05	13548	1303.30	134.33