

The GDP, Foreign Direct Investment, Export and Import data (Current US\$)

Year	GDP (Current US\$)	Foreign Direct Investment in Indonesia (Current US\$)	Indonesian Export (Current US\$)	Indonesian Import (Current US\$)
1985	228.786.571.622,49	310.000.000,00	19.513.318.137,84	17.862.288.880,55
1986	242.227.885.896,29	258.000.000,00	15.601.530.599,62	16.401.727.045,10
1987	254.159.855.613,23	385.000.000,00	18.173.373.752,89	17.006.296.447,48
1988	268.851.562.224,36	576.000.000,00	20.564.513.854,26	18.491.665.719,23
1989	288.898.712.661,29	682.000.000,00	24.013.309.488,36	21.807.734.609,11
1990	309.821.137.734,34	1.093.000.000,00	28.192.324.953,80	27.645.659.823,93
1991	331.235.921.596,57	1.482.000.000,00	31.924.916.522,67	31.469.555.327,82
1992	352.757.997.188,37	1.777.000.000,00	37.629.266.177,98	34.649.936.943,33
1993	375.674.596.363,27	2.004.000.000,00	42.274.397.859,50	37.555.937.063,10
1994	404.000.352.342,00	2.109.000.000,00	46.896.633.113,50	44.869.883.142,43
1995	437.209.211.196,91	4.346.000.000,00	53.185.312.942,04	55.882.279.823,79
1996	471.391.045.244,88	6.194.000.000,00	58.717.201.041,71	60.116.979.037,70
1997	493.545.853.299,55	4.677.000.000,00	60.106.038.403,58	60.700.151.259,04
1998	428.759.443.957,88	240.800.000,00	50.555.726.234,55	41.249.712.041,61
1999	432.151.471.748,06	1.865.620.963,49	49.720.260.589,81	38.402.067.922,34
2000	453.413.616.927,80	4.550.355.285,71	67.621.169.165,83	50.264.686.469,79
2001	469.933.589.927,67	2.977.391.857,14	62.625.875.833,91	49.355.195.402,14
2002	491.078.136.159,84	145.085.548,72	63.956.798.804,50	51.638.437.160,68
2003	514.553.483.744,13	596.923.827,79	71.553.141.044,99	54.323.622.341,49
2004	540.440.020.890,98	1.896.082.770,00	82.744.351.781,02	70.744.690.513,64
2005	571.204.954.434,66	8.336.257.207,64	97.387.627.234,84	85.533.800.863,55
2006	602.626.663.572,80	4.914.201.435,40	113.143.424.880,16	93.411.753.739,23
2007	640.863.459.320,35	6.928.480.000,00	127.226.102.177,01	109.755.093.425,23
2008	679.403.088.245,17	9.318.453.649,83	152.090.401.421,80	146.706.628.549,32
2009	710.851.782.010,38	4.877.369.178,44	130.357.798.591,19	115.216.544.854,10
2010	755.094.160.363,07	15.292.009.410,51	183.480.563.627,39	169.158.028.224,50
2011	801.681.840.622,49	20.564.938.226,72	235.095.130.017,57	212.996.886.068,27
2012	801.681.840.622,49	21.200.778.607,87	225.744.402.474,11	229.362.101.573,16
2013	897.261.717.986,53	23.281.742.361,53	218.308.408.827,84	225.519.356.299,67
2014	942.184.637.117,35	25.120.732.059,51	210.820.082.760,73	217.485.215.697,15
2015	988.127.958.652,97	19.779.127.976,96	182.166.823.490,33	178.471.802.188,38
2016	988.127.958.652,97	4.142.203.472,70	177.883.502.081,64	170.658.407.562,69
GDP (current US\$)				
Foreign direct investment net inflows (Current US\$)				
Export goods and services (Current US\$)				
Import good and services (Current US\$)				

Source: World Bank 2018

Heterokedasticity Test

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	2.783026	Prob. F(3,28)	0.0593
Obs*R-squared	7.350131	Prob. Chi-Square(3)	0.0615
Scaled explained SS	5.564680	Prob. Chi-Square(3)	0.1348

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/09/18 Time: 16:59

Sample: 1985 2016

Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.88E+19	1.15E+21	-0.033827	0.9733
FDI	-7.20E+10	1.59E+11	-0.454056	0.6533
EKSPOR	-4.50E+09	2.19E+10	-0.204858	0.8392
IMPOR	4.23E+10	2.56E+10	1.655875	0.1089

R-squared	0.229692	Mean dependent var	2.53E+21
Adjusted R-squared	0.147159	S.D. dependent var	3.61E+21
S.E. of regression	3.33E+21	Akaike info criterion	102.0718
Sum squared resid	3.11E+44	Schwarz criterion	102.2550
Log likelihood	-1629.149	Hannan-Quinn criter.	102.1325
F-statistic	2.783026	Durbin-Watson stat	2.387513
Prob(F-statistic)	0.059312		

Source: World Bank 2018 (Data Processed)

Multicolleniarity Test

Variance Inflation Factors

Date: 07/09/18 Time: 16:58

Sample: 1985 2016

Included observations: 32

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	3.41E+20	3.783059	NA
FDI	6.525467	6.940794	4.062326
EKSPOR	0.125048	18.09856	6.242957
IMPOR	0.169712	18.39109	6.000837

Source: World Bank 2018 (Data Processed)

Auto Correlation Test

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.294548	Prob. F(2,26)	0.1209
Obs*R-squared	4.800765	Prob. Chi-Square(2)	0.0907

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/09/18 Time: 16:56

Sample: 1985 2016

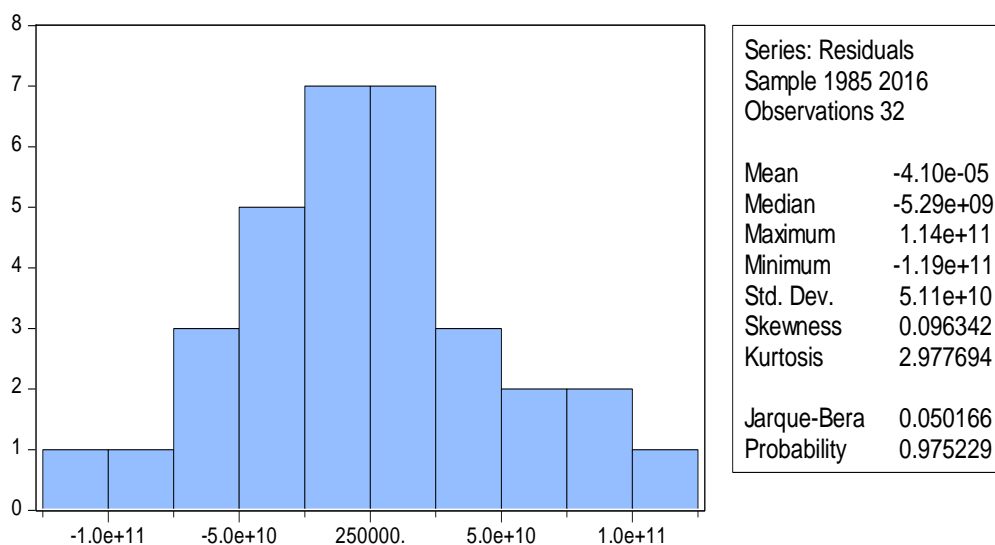
Included observations: 32

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9.44E+09	1.82E+10	0.517558	0.6091
FDI	2.996122	2.933871	1.021218	0.3166
EKSPOR	-0.040741	0.347951	-0.117090	0.9077
IMPOR	-0.278799	0.416334	-0.669653	0.5090
RESID(-1)	0.433886	0.213992	2.027575	0.0530
RESID(-2)	0.127434	0.242985	0.524450	0.6044
R-squared	0.150024	Mean dependent var		-4.10E-05
Adjusted R-squared	-0.013433	S.D. dependent var		5.11E+10
S.E. of regression	5.14E+10	Akaike info criterion		52.33181
Sum squared resid	6.87E+22	Schwarz criterion		52.60663
Log likelihood	-831.3089	Hannan-Quinn criter.		52.42290
F-statistic	0.917819	Durbin-Watson stat		1.924131
Prob(F-statistic)	0.485042			

Source: World Bank 2018 (data processed)

Normality Test



Source: World Bank 2018 (data processed)

Results of Linear Multiple Analysis

Dependent Variable: GDP

Method: Least Squares

Date: 07/09/18 Time: 16:50

Sample: 1985 2016

Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.07E+11	1.85E+10	11.18947	0.0000
FDI	-4.421197	2.554499	-1.730749	0.0945
EKSPOR	1.817684	0.353621	5.140209	0.0000
IMPOR	2.371753	0.411961	5.757221	0.0000
R-squared	0.950991	Mean dependent var		5.40E+11
Adjusted R-squared	0.945740	S.D. dependent var		2.31E+11
S.E. of regression	5.37E+10	Akaike info criterion		52.36935
Sum squared resid	8.09E+22	Schwarz criterion		52.55257
Log likelihood	-833.9097	Hannan-Quinn criter.		52.43009
F-statistic	181.1090	Durbin-Watson stat		1.237756
Prob(F-statistic)	0.000000			

Source: World Bank 2018 (data processed)