LAMPIRAN

Hasil Uji Stasionearitas Data Tingkat Level

Impor

Null Hypothesis: LOG(IMPOR) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.441189	0.1381
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

Cadangan Devisa

Null Hypothesis: LOG(CADEV) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.603924	0.8574
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

Kurs

Null Hypothesis: LOG(KURS) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.495206	0.5246
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

PDB

Null Hypothesis: LOG(PDB) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.031527	0.2726
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

Konsumsi

Null Hypothesis: LOG(KONSUMSI) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.019445	0.2776
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

Produksi

Null Hypothesis: LOG(PRODUKSI) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.237950	0.9243
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

Harga

Null Hypothesis: LOG(HARGA) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.147425	0.6860
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

TINGKAT FIRST DIFFERENCE

Impor

Null Hypothesis: D(LOG(IMPOR)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.168865	0.0000
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

Cadangan Devisa

Null Hypothesis: D(LOG(CADEV)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.599890	0.0000
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

Kurs

Null Hypothesis: D(LOG(KURS)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.771909	0.0005
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

PDB

Null Hypothesis: D(LOG(PDB)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.440318	0.0012
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

Konsumsi

Null Hypothesis: D(LOG(KONSUMSI)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.706792	0.0000
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

Produksi

Null Hypothesis: D(LOG(PRODUKSI)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.676949	0.0000
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

Harga

Null Hypothesis: D(LOG(HARGA)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.567164	0.0000
Test critical values:	1% level	-3.632900	
	5% level	-2.948404	
	10% level	-2.612874	

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

Regresi jangka panjang

Dependent Variable: LOG(IMPOR)
Method: Least Squares
Date: 11/15/18 Time: 16:58
Sample: 1980 2016
Included observations: 37

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-12.98176	2.621107	-4.952776	0.0000
LOG(CADEV)	0.099364	0.049515	2.006725	0.0539
LOG(KURS)	0.176032	0.048703	3.614438	0.0011
LOG(PDB)	0.554097	0.152244	3.639534	0.0010
LOG(KONSUMSI)	0.824459	0.283883	2.904225	0.0068
LOG(PRODUKSI)	0.451860	0.200183	2.257234	0.0314
LOG(HARGA)	-0.000288	0.040657	-0.007084	0.9944

R-squared	0.995666	Mean dependent var	2.856731
Adjusted R-squared	0.994799	S.D. dependent var	0.876025
S.E. of regression	0.063178	Akaike info criterion	-2.517048
Sum squared resid	0.119746	Schwarz criterion	-2.212280
Log likelihood	53.56539	Hannan-Quinn criter.	-2.409603
F-statistic	1148.576	Durbin-Watson stat	1.936536
Prob(F-statistic)	0.000000		

ECT

Null Hypothesis: ECT has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.759156	0.0000
Test critical values:	1% level	-3.626784	
	5% level	-2.945842	
	10% level	-2.611531	

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

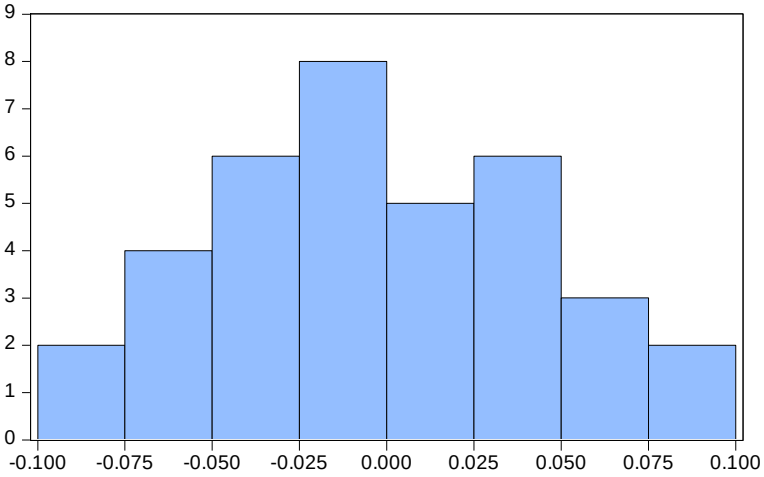
Model Ecm (Jangka Pendek)

Dependent Variable: D(LOG(IMPOR))
Method: Least Squares
Date: 11/15/18 Time: 17:00
Sample (adjusted): 1981 2016
Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.027615	0.018946	1.457564	0.1561
D(LOG(CADEV))	0.124880	0.031963	3.907069	0.0005
D(LOG(KURS))	0.084764	0.058086	1.459277	0.1556
D(LOG(PDB))	0.642705	0.262762	2.445960	0.0210
D(LOG(KONSUMSI))	0.184696	0.229661	0.804215	0.4280
D(LOG(PRODUKSI))	0.576291	0.169727	3.395389	0.0021
D(LOG(HARGA))	0.093540	0.037210	2.513869	0.0180
ECT(-1)	-0.992081	0.163641	-6.062562	0.0000

R-squared	0.728044	Mean dependent var	0.075853
Adjusted R-squared	0.660055	S.D. dependent var	0.087484
S.E. of regression	0.051007	Akaike info criterion	-2.920572
Sum squared resid	0.072848	Schwarz criterion	-2.568679
Log likelihood	60.57029	Hannan-Quinn criter.	-2.797752
F-statistic	10.70826	Durbin-Watson stat	1.708483
Prob(F-statistic)	0.000002		

Uji Normalitas



Series: Residuals
Sample 1981 2016
Observations 36

Mean	2.31e-17
Median	-0.004116
Maximum	0.093976
Minimum	-0.096183
Std. Dev.	0.045622
Skewness	-0.065725
Kurtosis	2.473965
Jarque-Bera	0.440989
Probability	0.802122

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.506607	Prob. F(2,26)	0.6084
Obs*R-squared	1.350290	Prob. Chi-Square(2)	0.5091

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/15/18 Time: 17:02
Sample: 1981 2016
Included observations: 36
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.002638	0.019497	-0.135325	0.8934
D(LOG(CADEV))	-0.003915	0.032784	-0.119409	0.9059
D(LOG(KURS))	0.012198	0.061869	0.197151	0.8452
D(LOG(PDB))	0.028529	0.271367	0.105131	0.9171
D(LOG(KONSUMSI))	0.009452	0.234362	0.040330	0.9681
D(LOG(PRODUKSI))	-0.024323	0.174563	-0.139336	0.8903
D(LOG(HARGA))	-0.004521	0.038323	-0.117980	0.9070
ECT(-1)	-0.107380	0.256039	-0.419390	0.6784
RESID(-1)	0.192490	0.335829	0.573180	0.5714
RESID(-2)	-0.181663	0.220246	-0.824817	0.4170

R-squared	0.037508	Mean dependent var	2.31E-17
Adjusted R-squared	-0.295662	S.D. dependent var	0.045622
S.E. of regression	0.051930	Akaike info criterion	-2.847690
Sum squared resid	0.070116	Schwarz criterion	-2.407824
Log likelihood	61.25842	Hannan-Quinn criter.	-2.694165
F-statistic	0.112579	Durbin-Watson stat	1.793569
Prob(F-statistic)	0.999097		

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.914309	Prob. F(7,28)	0.5101
Obs*R-squared	6.697811	Prob. Chi-Square(7)	0.4610
Scaled explained SS	2.986077	Prob. Chi-Square(7)	0.8863

Uji Multikolinieritas

	Log (Impor)	Log (Cadev)	Log (Kurs)	Log (Pdb)	Log (Kons)	Log (Prod)	Log (Harga)
Log(Impor)	1	0.961683	0.971121	0.975370	0.995428	-0.740966	0.554390
Log(Cadev)	0.961683	1	0.946158	0.933939	0.967939	-0.817536	0.665631
Log(Kurs)	0.971121	0.946158	1	0.931774	0.964568	-0.746843	0.531009
Log(Pdb)	0.975370	0.933939	0.931774	1	0.974584	-0.807537	0.603726
Log(Kons)	0.995428	0.967939	0.964568	0.974584	1	-0.753387	0.588093
Log(Prod)	-0.740966	-0.817536	-0.746843	-0.807537	-0.753387	1	-0.852037
Log(Harga)	0.554390	0.665631	0.531009	0.603726	0.588093	-0.852037	1

Data Penelitian

Tahun	Impor (juta ton)	Cadev (juta ton)	Kurs (Rp/US$)	Pdb (milyar rupiah)	Konsumsi (juta ton)	Produksi (juta ton)	Harga (US$)
1980	3,23	4.898	626	1.361.169,90	18,94	79,04	36,83
1981	3,57	3.943	632	1.539.616,60	21,07	79,96	35,93
1982	4,03	4.648	661	1.682.922,40	21,8	66,58	32,97
1983	4,68	4.787	909	1.817.225,40	21,45	70,68	29,55
1984	4,94	3.093	1.026	1.988.743,80	22,9	74,89	28,78
1985	5,23	4.897	1.125	2.118.215,40	22,55	66,34	27,56
1986	5,82	4.993	1.641	2.242.661,60	23,84	70,37	14,43
1987	7,209	5.103	1.650	2.353.133,40	24,83	69,82	18,44
1988	6,55	6.688	1.729	2.489.156,30	26,1	67,29	14,92
1989	7,98	6.010	1.795	2.674.762,40	27,6	71,63	18,23
1990	9,74	6.259	1.901	2.868.472,20	31,72	74,43	23,73
1991	11,71	9.561	1.992	3.067.838,40	33,59	81,01	20,11
1992	11,67	10.500	2.062	3.266.002,20	36,21	76,73	19,32
1993	12,52	12.000	2.110	3.478.172,50	38,01	76,85	16,97
1994	16,16	12.700	2.200	3.740.425,70	39,05	76,94	15,82
1995	17,37	13.300	2.308	4.047.889,00	41,55	76,45	17,02
1996	19,49	16.000	2.383	4.364.354,20	44,1	76,73	20,67
1997	20,56	19.900	4.650	4.578.441,00	48,87	75,71	19,09
1998	21,5	16.600	8.025	3.952.189,00	46,54	74,24	12,72
1999	23,77	25.700	7.100	4.001.061,00	48,67	68,6	17,97
2000	25,46	29.300	9.595	4.197.917,10	54,31	71,81	28,5
2001	32,97	79.000	10.400	4.442.798,10	55,16	68,17	24,44
2002	31,11	71.600	8.940	4.538.187,70	57,57	63,33	25,02
2003	30,48	68.100	8.465	4.755.129,80	58,27	57,65	28,83
2004	34,93	86.300	9.290	4.994.354,40	62,06	55,55	38,27
2005	36,74	94.700	9.830	5.278.770,10	61,5	53,72	54,52
2006	33,35	42.600	9.020	5.569.539,30	58,46	50,23	65,14
2007	34,74	59.900	9.419	5.921.330,70	61,78	47,83	72,39
2008	35,48	51.639	10.950	6.278.127,50	60,09	49,43	97,26
2009	36,01	66.105	9.400	6.563.523,70	60,81	48,41	61,67
2010	40,45	96.207	8.991	6.864.133,10	64,68	48,62	79,51
2011	43,73	110.122	9.068	7.287.635,50	73,08	46,31	111,26
2012	44,26	112.780	9.670	7.727.083,40	74,42	44,62	111,67
2013	49,05	109.400	12.189	8.158.193,80	74,46	42,72	108,66
2014	48,87	111.862	12.440	8.568.155,60	75,26	41,22	98,95
2015	48,35	105.931	13.795	8.982.511,30	71,79	40,73	52,39
2016	49,56	116.362	13.436	9.433.034,40	72,59	42,99	43,73