Lampiran 1

tahun	GDP (%)	Ekspor (%)	LOGK (Rp Milyar)	LOGTK (orang)	Impor (%)
1991	6.91	27.37	6.773333	6.89564	26.98424
1992	6.50	29.39	6.781928	6.895904	27.06456
1993	6.50	26.75	6.78459	6.896537	23.76857
1994	7.54	26.51	6.790769	6.896796	25.36567
1995	8.22	26.31	6.797696	6.897703	27.64643
1996	7.82	25.82	6.804163	6.898275	26.44019
1997	4.70	27.86	6.810686	6.898833	28.13462
1998	-13.13	52.97	6.81807	6.899255	43.21806
1999	0.79	35.51	6.82529	6.899874	27.42978
2000	4.92	40.98	6.802941	6.900285	30.45957
2001	3.64	39.03	6.808194	6.900556	30.76107
2002	4.50	32.69	6.812109	6.900811	26.39184
2003	4.78	30.48	6.818079	6.901029	23.13884
2004	5.03	32.22	6.824507	6.901327	27.5446
2005	5.69	34.07	6.830414	6.901559	29.92067
2006	5.50	31.03	6.837627	6.901618	25.62241
2007	6.35	29.44	6.841339	6.901992	25.39353
2008	6.01	29.81	6.846279	6.903073	28.75312
2009	4.63	24.16	6.853909	6.903684	21.353
2010	6.22	24.30	6.857831	6.90421	22.40224
2011	6.17	26.33	6.862251	6.904946	23.85266
2012	6.03	24.59	6.867867	6.904773	24.98852
2013	5.56	23.92	6.873394	6.905859	24.7138
2014	5.01	23.67	6.878414	6.905912	24.41419
2015	4.88	21.15	6.882063	6.906297	20.72226
2016	5.02	19.08	6.884532	6.906336	18.3059

Uji hipotesis

Dependent Variable: GDP
Method: Least Squares
Date: 12/23/18 Time: 18:37
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-785.2352	205.2651	-3.825469	0.0010
EKSPOR_GROWTH	-0.581634	0.059074	-9.845837	0.0000
IMPOR_GROWTH	0.007067	0.024063	0.293694	0.7719
LOGK	-1.68E-05	3.49E-06	-4.829817	0.0001
LOGTK	0.000116	2.87E-05	4.028439	0.0006

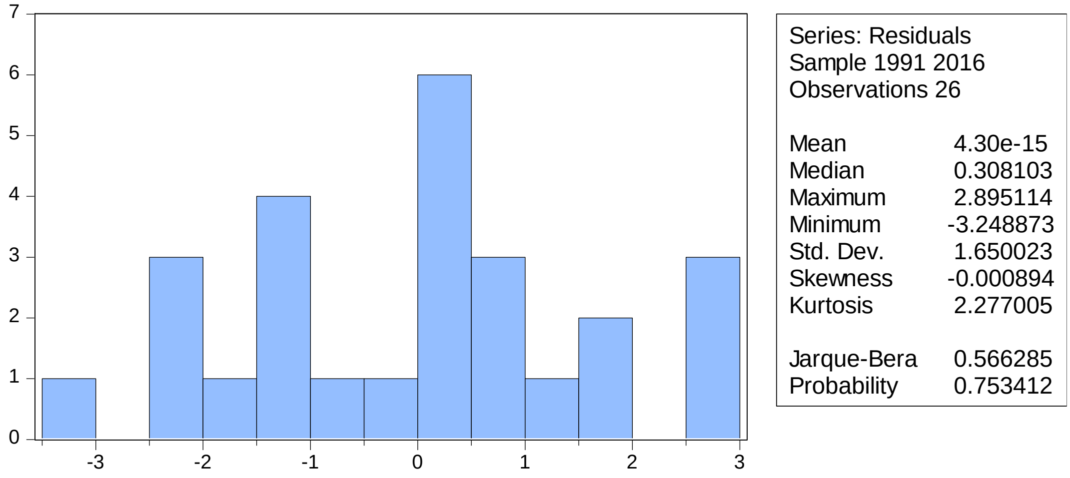
R-squared	0.824894	Mean dependent var	4.837813
Adjusted R-squared	0.791540	S.D. dependent var	3.943111
S.E. of regression	1.800323	Akaike info criterion	4.184850
Sum squared resid	68.06440	Schwarz criterion	4.426792
Log likelihood	-49.40305	Hannan-Quinn criter.	4.254521
F-statistic	24.73177	Durbin-Watson stat	1.255336
Prob(F-statistic)	0.000000		

Estimation Command:
=========================
LS GDP C EKSPOR_GROWTH IMPOR_GROWTH LOGK LOGTK

Estimation Equation:
=========================
GDP = C(1) + C(2)*EKSPOR_GROWTH + C(3)*IMPOR_GROWTH + C(4)* LOGK + C(5)* LOGTK

Substituted Coefficients:
=========================
GDP = -785.235247922 - 0.581633563936*EKSPOR_GROWTH + 0.00706716109304*IMPOR_GROWTH - 1.68406889187e-05*LOGK + 0.00011562996192*LOGTK

Uji normalitas



Uji autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	3.067349	Prob. F(2,19)	0.0701
Obs*R-squared	6.345894	Prob. Chi-Square(2)	0.0419

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/23/18 Time: 18:42
Sample: 1991 2016
Included observations: 26
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	118.4379	193.6439	0.611628	0.5480
EKSPOR_GROWTH	-0.001282	0.054230	-0.023636	0.9814
IMPOR_GROWTH	-0.003384	0.022119	-0.152985	0.8800
LOGK	2.05E-06	3.30E-06	0.622869	0.5408
LOGTK	-1.66E-05	2.71E-05	-0.613008	0.5471
RESID(-1)	0.501105	0.221611	2.261192	0.0357
RESID(-2)	-0.393685	0.227726	-1.728768	0.1001

R-squared	0.244073	Mean dependent var	4.30E-15
Adjusted R-squared	0.005359	S.D. dependent var	1.650023
S.E. of regression	1.645596	Akaike info criterion	4.058886
Sum squared resid	51.45173	Schwarz criterion	4.397604
Log likelihood	-45.76552	Hannan-Quinn criter.	4.156425
F-statistic	1.022450	Durbin-Watson stat	2.128626
Prob(F-statistic)	0.440756		

Uji multikolinieritas

Dependent Variable: GDP
Method: Least Squares
Date: 12/23/18 Time: 18:37
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-785.2352	205.2651	-3.825469	0.0010
EKSPOR_GROWTH	-0.581634	0.059074	-9.845837	0.0000
IMPOR_GROWTH	0.007067	0.024063	0.293694	0.7719
LOGK	-1.68E-05	3.49E-06	-4.829817	0.0001
LOGTK	0.000116	2.87E-05	4.028439	0.0006

R-squared	0.824894	Mean dependent var	4.837813
Adjusted R-squared	0.791540	S.D. dependent var	3.943111
S.E. of regression	1.800323	Akaike info criterion	4.184850
Sum squared resid	68.06440	Schwarz criterion	4.426792
Log likelihood	-49.40305	Hannan-Quinn criter.	4.254521
F-statistic	24.73177	Durbin-Watson stat	1.255336
Prob(F-statistic)	0.000000		

Dependent Variable: EKSPOR_GROWTH
Method: Least Squares
Date: 12/23/18 Time: 18:37
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11321.21	12119.02	-0.934169	0.3604
IMPOR_GROWTH	-0.001042	0.089223	-0.011677	0.9908
LOGK	-276.3441	195.9520	-1.410264	0.1724
LOGTK	1918.192	1945.301	0.986064	0.3348

R-squared	0.604526	Mean dependent var	29.44038
Adjusted R-squared	0.096052	S.D. dependent var	7.019085
S.E. of regression	6.673477	Akaike info criterion	6.774797
Sum squared resid	979.7765	Schwarz criterion	6.968351
Log likelihood	-84.07237	Hannan-Quinn criter.	6.830534
F-statistic	11.885487	Durbin-Watson stat	1.119953
Prob(F-statistic)	0.041545		

Dependent Variable: IMPOR_GROWTH
Method: Least Squares
Date: 12/23/18 Time: 18:37
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4106.952	29514.52	0.139150	0.8906
EKSPOR_GROWTH	-0.005949	0.509448	-0.011677	0.9908
LOGK	110.0850	488.3761	0.225410	0.8237
LOGTK	-702.9820	4747.598	-0.148071	0.8836

R-squared	0.309331	Mean dependent var	7.137754
Adjusted R-squared	-0.125760	S.D. dependent var	15.02939
S.E. of regression	15.94647	Akaike info criterion	8.516990
Sum squared resid	5594.375	Schwarz criterion	8.710543
Log likelihood	-106.7209	Hannan-Quinn criter.	8.572726
F-statistic	3.069072	Durbin-Watson stat	2.031063
Prob(F-statistic)	0.055820		

Dependent Variable: LOGK
Method: Least Squares
Date: 12/23/18 Time: 18:37
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-58.60207	3.110510	-18.84002	0.0000
EKSPOR_GROWTH	-0.000300	0.000213	-1.410264	0.1724
IMPOR_GROWTH	2.09E-05	9.29E-05	0.225410	0.8237
LOGTK	9.482353	0.450393	21.05350	0.0000

R-squared	0.960965	Mean dependent var	6.829549
Adjusted R-squared	0.955642	S.D. dependent var	0.033015
S.E. of regression	0.006953	Akaike info criterion	-6.958531
Sum squared resid	0.001064	Schwarz criterion	-6.764978
Log likelihood	94.46091	Hannan-Quinn criter.	-6.902795
F-statistic	180.5334	Durbin-Watson stat	0.979858
Prob(F-statistic)	0.000000		

Dependent Variable: LOGTK
Method: Least Squares
Date: 12/23/18 Time: 18:37
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6.214453	0.032862	189.1049	0.0000
EKSPOR_GROWTH	2.21E-05	2.24E-05	0.986064	0.3348
IMPOR_GROWTH	-1.42E-06	9.56E-06	-0.148071	0.8836
LOGK	0.100472	0.004772	21.05350	0.0000

R-squared	0.959176	Mean dependent var	6.901272
Adjusted R-squared	0.953609	S.D. dependent var	0.003323
S.E. of regression	0.000716	Akaike info criterion	-11.50584
Sum squared resid	1.13E-05	Schwarz criterion	-11.31228
Log likelihood	153.5759	Hannan-Quinn criter.	-11.45010
F-statistic	172.2999	Durbin-Watson stat	0.921546
Prob(F-statistic)	0.000000		

Uji Heteroskedasticity

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	2.881084	Prob. F(4,21)	0.0478
Obs*R-squared	9.212570	Prob. Chi-Square(4)	0.0560
Scaled explained SS	3.837385	Prob. Chi-Square(4)	0.4285

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/23/18 Time: 18:43
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	250.5273	301.5714	0.830739	0.4155
EKSPOR_GROWTH	0.290532	0.086790	3.347510	0.0031
IMPOR_GROWTH	0.019983	0.035353	0.565242	0.5779
LOGK	5.97E-06	5.12E-06	1.164889	0.2571
LOGTK	-3.73E-05	4.22E-05	-0.884084	0.3867

R-squared	0.354330	Mean dependent var	2.617862
Adjusted R-squared	0.231345	S.D. dependent var	3.016892
S.E. of regression	2.644999	Akaike info criterion	4.954260
Sum squared resid	146.9164	Schwarz criterion	5.196201
Log likelihood	-59.40538	Hannan-Quinn criter.	5.023930
F-statistic	2.881084	Durbin-Watson stat	1.458870
Prob(F-statistic)	0.047764		

Uji linieritas

Ramsey RESET Test
Equation: UNTITLED
Specification: GDP C EKSPOR_GROWTH IMPOR_GROWTH LOGK LOGTK
Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	6.448636	20	0.0000
F-statistic	41.58490	(1, 20)	0.0000
Likelihood ratio	29.24180	1	0.0000

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	45.96015	1	45.96015
Restricted SSR	68.06440	21	3.241162
Unrestricted SSR	22.10425	20	1.105212
Unrestricted SSR	22.10425	20	1.105212

LR test summary:

	Value	df
Restricted LogL	-49.40305	21
Unrestricted LogL	-34.78216	20

Unrestricted Test Equation:
Dependent Variable: GDP
Method: Least Squares
Date: 12/23/18 Time: 18:43
Sample: 1991 2016
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-544.7897	125.5292	-4.339945	0.0003
EKSPOR_GROWTH	-0.580517	0.034496	-16.82831	0.0000
IMPOR_GROWTH	0.011436	0.014068	0.812930	0.4258
LOGK	-1.38E-05	2.09E-06	-6.609708	0.0000
LOGTK	8.32E-05	1.75E-05	4.751685	0.0001
FITTED^2	-0.065587	0.010171	-6.448636	0.0000

R-squared	0.943133	Mean dependent var	4.837813
Adjusted R-squared	0.928917	S.D. dependent var	3.943111
S.E. of regression	1.051291	Akaike info criterion	3.137089
Sum squared resid	22.10425	Schwarz criterion	3.427419
Log likelihood	-34.78216	Hannan-Quinn criter.	3.220693
F-statistic	66.33999	Durbin-Watson stat	1.756130
Prob(F-statistic)	0.000000		