

# LAMPIRAN

## Lampiran 1

**Data Nilai Tukar Petani (NTP), Suku Bunga, Inflasi, Harga Gabah, Produk Domestik Bruto (PDRB) di Kabupaten Wonogiri Periode 2014M1-2017M12**

<b>Tahun</b>	<b>Bulan</b>	<b>NTP (%)</b>	<b>Suku Bunga (%)</b>	<b>Inflasi (%)</b>	<b>Harga Gabah (Kg/Rupiah)</b>	<b>PDRB (Juta Rupiah)</b>
2014	Januari	104,43	7,5	1,21	4494,67	14026660
	Februari	102	7,5	0,27	4501,84	14141320
	Maret	104,2	7,5	0,18	4210,54	14258350
	April	98,91	7,5	-0,21	4010,54	14377760
	Mei	102,33	7,5	0,2	4209,36	14499550
	Juni	100,31	7,5	0,34	4293,51	14623710
	Juli	100,33	7,5	0,91	4171,76	14750240
	Agustus	99,89	7,5	0,13	4249,3	14879150
	September	100,73	7,5	0,09	4369,26	15010430
	Oktober	106,82	7,5	0,32	4445,98	15144090
	November	105,75	7,75	1,24	4611,82	15280120
	Desember	104,64	7,75	1,16	4995,31	15418530
2015	Januari	101,03	7,75	-0,27	5118,31	15632870
	Februari	107,24	7,5	-0,93	5007,01	15772940
	Maret	102,48	7,5	-0,79	4590,26	15912290
	April	102,47	7,5	-0,36	4187,27	16050940
	Mei	100,69	7,5	0,01	4509,17	16188870
	Juni	101,37	7,5	0,36	4524,76	16326090
	Juli	103,34	7,5	1,32	4525,24	16462260
	Agustus	101,36	7,5	1,54	4677,06	16598400
	September	106,34	7,5	1,21	4851,56	16733490
	Oktober	106,58	7,5	1,33	4984,06	16867860
	November	107,05	7,5	1,52	5151,45	17001530
	Desember	104,08	7,5	2,13	5201,8	17134480
2016	Januari	101,76	7,25	0,48	5290,78	17276720
	Februari	102,17	7	-0,28	5298,05	17407830
	Maret	98,49	6,75	0,59	4783,06	17537810
	April	98,06	6,75	-0,13	4339,74	17666650
	Mei	98,58	6,75	0,68	4527,07	17794360
	Juni	101,93	6,5	0,56	4597,61	17920940
	Juli	100,84	6,5	0,57	4458,23	18046390
	Agustus	100,18	5,25	-0,31	4563,69	18170710
	September	101,63	5	0,01	4620,97	18293890
	Oktober	101,44	4,75	-0,01	4642,62	18415940

	November	102,62	4,75	0,72	4659,75	18536860
	Desember	98,83	4,75	0,03	4717,12	18656650
2017	Januari	98,04	4,75	1,02	4843,87	18775310
	Februari	97,02	4,75	0,47	4730,5	18892830
	Maret	97,27	4,75	-0,27	4460,28	19009230
	April	97,19	4,75	0,09	4390,69	19124490
	Mei	97,65	4,75	0,42	4570,38	19238620
	Juni	99,05	4,75	0,76	4615	19351610
	Juli	98,47	4,75	0,01	4569,57	19463480
	Agustus	100,34	4,5	-0,85	4591,39	19574210
	September	100,76	4,25	-0,36	4743,5	19683820
	Oktober	100,96	4,25	0,11	4884,95	19792290
	November	101,94	4,25	0,37	4951,17	19899630
	Desember	101,26	4,25	0,55	5080,86	20005830

**Lampiran 2****Statistik Deskriptif**

	NTP	SB	Inflasi	HG	PDRB
Mean	9741.854	6.406250	0.377917	4642.139	17117251
Median	10099.50	7.375000	0.330000	4594.500	17205600
Maximum	10724.00	7.750000	2.130000	5298.050	20005830
Minimum	102.0000	4.250000	-0.930000	4010.540	14026660
Std.Dev	1953.604	1.344438	0.661369	307.3015	1826895
Skewness	-4.460484	-0.540609	0.346012	0.326582	-0.097860
Observation	48	48	48	48	48

### Lampiran 3

#### Uji Akar Unit ADF (Level)

#### Nilai Tukar Petani (NTP)

Null Hypothesis: NTP has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.016400	0.0030
Test critical values: 1% level	-3.577723	
5% level	-2.925169	
10% level	-2.600658	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(NTP)

Method: Least Squares

Date: 09/20/18 Time: 15:16

Sample (adjusted): 2014M02 2017M12

Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
NTP(-1)	-0.526781	0.131158	-4.016400	0.0002
C	5120.775	1302.084	3.932753	0.0003
R-squared	0.263882	Mean dependent var	-6.744681	
Adjusted R-squared	0.247523	S.D. dependent var	2024.183	
S.E. of regression	1755.885	Akaike info criterion	17.82096	
Sum squared resid	1.39E+08	Schwarz criterion	17.89969	
Log likelihood	-416.7925	Hannan-Quinn criter.	17.85058	
F-statistic	16.13147	Durbin-Watson stat	0.885490	
Prob(F-statistic)	0.000222			

## Suku Bunga

Null Hypothesis: SB has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.418867	0.9818
Test critical values: 1% level	-3.577723	
5% level	-2.925169	
10% level	-2.600658	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(SB)

Method: Least Squares

Date: 09/20/18 Time: 15:20

Sample (adjusted): 2014M02 2017M12

Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SB(-1)	0.009749	0.023275	0.418867	0.6773
C	-0.132051	0.153218	-0.861848	0.3933
R-squared	0.003884	Mean dependent var		-0.069149
Adjusted R-squared	-0.018252	S.D. dependent var		0.206564
S.E. of regression	0.208441	Akaike info criterion		-0.256701
Sum squared resid	1.955143	Schwarz criterion		-0.177971
Log likelihood	8.032468	Hannan-Quinn criter.		-0.227074
F-statistic	0.175450	Durbin-Watson stat		1.678594
Prob(F-statistic)	0.677306			

**Inflasi**

Null Hypothesis: INFLASI has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.814945	0.0052
Test critical values: 1% level	-3.577723	
5% level	-2.925169	
10% level	-2.600658	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INFLASI)

Method: Least Squares

Date: 09/20/18 Time: 15:20

Sample (adjusted): 2014M02 2017M12

Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-0.471678	0.123640	-3.814945	0.0004
C	0.162486	0.093904	1.730345	0.0904
R-squared	0.244381	Mean dependent var	-0.014043	
Adjusted R-squared	0.227589	S.D. dependent var	0.637392	
S.E. of regression	0.560184	Akaike info criterion	1.720517	
Sum squared resid	14.12126	Schwarz criterion	1.799247	
Log likelihood	-38.43216	Hannan-Quinn criter.	1.750144	
F-statistic	14.55381	Durbin-Watson stat	1.729527	
Prob(F-statistic)	0.000413			

## Harga Gabah

Null Hypothesis: HG has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.154761	0.0294
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(HG)

Method: Least Squares

Date: 09/20/18 Time: 15:21

Sample (adjusted): 2014M03 2017M12

Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HG(-1)	-0.277572	0.087985	-3.154761	0.0029
D(HG(-1))	0.457733	0.139051	3.291842	0.0020
C	1294.814	408.2006	3.172004	0.0028
R-squared	0.266373	Mean dependent var		12.58739
Adjusted R-squared	0.232251	S.D. dependent var		194.6248
S.E. of regression	170.5328	Akaike info criterion		13.17873
Sum squared resid	1250502.	Schwarz criterion		13.29799
Log likelihood	-300.1107	Hannan-Quinn criter.		13.22340
F-statistic	7.806444	Durbin-Watson stat		1.706523
Prob(F-statistic)	0.001282			



### Produk Domestik Bruto (PDRB)

Null Hypothesis: PDRB has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.463898	0.0135
Test critical values: 1% level	-3.577723	
5% level	-2.925169	
10% level	-2.600658	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PDRB)

Method: Least Squares

Date: 09/20/18 Time: 15:21

Sample (adjusted): 2014M02 2017M12

Included observations: 47 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDRB(-1)	-0.004200	0.001212	-3.463898	0.0012
C	198845.2	20790.55	9.564210	0.0000
R-squared	0.210507	Mean dependent var		127216.4
Adjusted R-squared	0.192962	S.D. dependent var		16437.58
S.E. of regression	14766.74	Akaike info criterion		22.07976
Sum squared resid	9.81E+09	Schwarz criterion		22.15849
Log likelihood	-516.8745	Hannan-Quinn criter.		22.10939
F-statistic	11.99859	Durbin-Watson stat		1.175933
Prob(F-statistic)	0.001180			

## Lampiran 4

### Uji Akar Unit ADF (First Difference)

#### Nilai Tukar Petani (NTP)

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.307732	0.0016
Test critical values:		
1% level	-3.621023	
5% level	-2.943427	
10% level	-2.610263	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(NTP,2)  
 Method: Least Squares  
 Date: 09/20/18 Time: 15:10  
 Sample (adjusted): 2014M12 2017M12  
 Included observations: 37 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(NTP(-1))	-2.014215	0.467581	-4.307732	0.0002
D(NTP(-1),2)	0.797489	0.372474	2.141058	0.0418
D(NTP(-2),2)	1.005256	0.326924	3.074895	0.0049
D(NTP(-3),2)	0.794030	0.295733	2.684956	0.0125
D(NTP(-4),2)	0.698956	0.239323	2.920559	0.0071
D(NTP(-5),2)	0.572080	0.207736	2.753879	0.0106
D(NTP(-6),2)	-0.042731	0.151683	-0.281715	0.7804
D(NTP(-7),2)	-0.075351	0.043778	-1.721202	0.0971
D(NTP(-8),2)	-0.033717	0.025342	-1.330516	0.1949
D(NTP(-9),2)	-0.066248	0.018425	-3.595662	0.0013
C	-20.79029	24.16203	-0.860453	0.3974
R-squared	0.892991	Mean dependent var		1.054054
Adjusted R-squared	0.851834	S.D. dependent var		365.1154
S.E. of regression	140.5415	Akaike info criterion		12.97066
Sum squared resid	513549.5	Schwarz criterion		13.44958
Log likelihood	-228.9571	Hannan-Quinn criter.		13.13950
F-statistic	21.69706	Durbin-Watson stat		1.626415
Prob(F-statistic)	0.000000			

## Suku Bunga

Null Hypothesis: D(SB) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.586800	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(SB,2)

Method: Least Squares

Date: 09/20/18 Time: 15:11

Sample (adjusted): 2014M03 2017M12

Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(SB(-1))	-0.829979	0.148561	-5.586800	0.0000
C	-0.058640	0.032397	-1.810062	0.0771
R-squared	0.414990	Mean dependent var		0.000000
Adjusted R-squared	0.401694	S.D. dependent var		0.268742
S.E. of regression	0.207873	Akaike info criterion		-0.261278
Sum squared resid	1.901284	Schwarz criterion		-0.181772
Log likelihood	8.009404	Hannan-Quinn criter.		-0.231495
F-statistic	31.21234	Durbin-Watson stat		2.071769
Prob(F-statistic)	0.000001			

**Inflasi**

Null Hypothesis: D(INFLASI) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.286587	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INFLASI,2)

Method: Least Squares

Date: 09/20/18 Time: 15:12

Sample (adjusted): 2014M03 2017M12

Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INFLASI(-1))	-1.070729	0.146945	-7.286587	0.0000
C	0.004795	0.093604	0.051231	0.9594
R-squared	0.546833	Mean dependent var		0.024348
Adjusted R-squared	0.536533	S.D. dependent var		0.932146
S.E. of regression	0.634590	Akaike info criterion		1.970830
Sum squared resid	17.71900	Schwarz criterion		2.050336
Log likelihood	-43.32908	Hannan-Quinn criter.		2.000613
F-statistic	53.09435	Durbin-Watson stat		2.036639
Prob(F-statistic)	0.000000			

## Harga Gabah

Null Hypothesis: D(HG) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.863118	0.0000
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(HG,2)

Method: Least Squares

Date: 09/20/18 Time: 15:13

Sample (adjusted): 2014M04 2017M12

Included observations: 45 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HG(-1))	-0.952276	0.162418	-5.863118	0.0000
D(HG(-1),2)	0.381272	0.138161	2.759622	0.0085
C	18.36360	25.49499	0.720283	0.4753
R-squared	0.455307	Mean dependent var		9.355333
Adjusted R-squared	0.429369	S.D. dependent var		225.9997
S.E. of regression	170.7205	Akaike info criterion		13.18227
Sum squared resid	1224111.	Schwarz criterion		13.30272
Log likelihood	-293.6011	Hannan-Quinn criter.		13.22717
F-statistic	17.55380	Durbin-Watson stat		1.868023
Prob(F-statistic)	0.000003			

### Produk Domestik Bruto (PDRB)

Null Hypothesis: D(PDRB) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.622712	0.0090
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PDRB,2)

Method: Least Squares

Date: 09/20/18 Time: 15:14

Sample (adjusted): 2014M03 2017M12

Included observations: 46 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PDRB(-1))	-0.471303	0.130097	-3.622712	0.0008
C	59988.92	16742.03	3.583134	0.0008
R-squared	0.229746	Mean dependent var	-183.9130	
Adjusted R-squared	0.212241	S.D. dependent var	16041.89	
S.E. of regression	14238.11	Akaike info criterion	22.00774	
Sum squared resid	8.92E+09	Schwarz criterion	22.08724	
Log likelihood	-504.1779	Hannan-Quinn criter.	22.03752	
F-statistic	13.12404	Durbin-Watson stat	2.303331	
Prob(F-statistic)	0.000751			

## Lampiran 5

### Uji Panjang Lag

VAR Lag Order Selection Criteria

Endogenous variables: NTP SB INFLASI HG

PDRB

Exogenous variables: C

Date: 09/20/18 Time: 15:25

Sample: 2014M01 2017M12

Included observations: 46

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-1519.694	NA	4.24e+22	66.29105	66.48981	66.36551
1	-1182.416	586.5702	5.42e+16	52.71375	53.90634*	53.16050*
2	-1154.784	42.04872*	5.03e+16*	52.59931*	54.78573	53.41836

\* indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error

AIC: Akaike information criterion

SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion

## Lampiran 6

### Uji Kointegrasi

Date: 09/20/18 Time: 15:28  
 Sample (adjusted): 2014M04 2017M12  
 Included observations: 45 after adjustments  
 Trend assumption: Linear deterministic trend  
 Series: NTP SB INFLASI HG PDRB  
 Lags interval (in first differences): 1 to 2

#### Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.969824	215.2372	69.81889	0.0000
At most 1 *	0.394549	57.70547	47.85613	0.0045
At most 2 *	0.356030	35.12533	29.79707	0.0111
At most 3	0.200349	15.32072	15.49471	0.0531
At most 4 *	0.110309	5.259627	3.841466	0.0218

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

\* denotes rejection of the hypothesis at the 0.05 level

\*\*MacKinnon-Haug-Michelis (1999) p-values

#### Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.969824	157.5317	33.87687	0.0001
At most 1	0.394549	22.58014	27.58434	0.1921
At most 2	0.356030	19.80461	21.13162	0.0758
At most 3	0.200349	10.06109	14.26460	0.2079
At most 4 *	0.110309	5.259627	3.841466	0.0218

Max-eigenvalue test indicates 1 cointegrating eqn(s) at the 0.05 level

\* denotes rejection of the hypothesis at the 0.05 level

\*\*MacKinnon-Haug-Michelis (1999) p-values



## Lampiran 7

### Uji Stabilitas VECM

Roots of Characteristic Polynomial

Endogenous variables: NTP SB INFLASI HG  
PDRB

Exogenous variables: C

Lag specification: 1 2

Date: 09/20/18 Time: 15:27

Root	Modulus
0.992287	0.992287
0.871043	0.871043
0.620531 - 0.473274i	0.780414
0.620531 + 0.473274i	0.780414
0.278202 - 0.497921i	0.570370
0.278202 + 0.497921i	0.570370
-0.054054 - 0.397822i	0.401478
-0.054054 + 0.397822i	0.401478
0.217209 - 0.050329i	0.222964
0.217209 + 0.050329i	0.222964

No root lies outside the unit circle.

VAR satisfies the stability condition.

## Lampiran 8

### Uji Kausalitas Granger

Pairwise Granger Causality Tests

Date: 09/20/18 Time: 15:29

Sample: 2014M01 2017M12

Lags: 2

Null Hypothesis:	Obs	F-Statistic	Prob.
SB does not Granger Cause NTP	46	3.11508	0.0916
NTP does not Granger Cause SB		0.10287	0.9025
INFLASI does not Granger Cause NTP	46	3.33810	0.0151
NTP does not Granger Cause INFLASI		0.28300	0.7550
HG does not Granger Cause NTP	46	0.56090	0.5750
NTP does not Granger Cause HG		3.65117	0.0347
PDRB does not Granger Cause NTP	46	3.32467	0.0106
NTP does not Granger Cause PDRB		2.96700	0.0626
INFLASI does not Granger Cause SB	46	3.76070	0.0438
SB does not Granger Cause INFLASI		0.21848	0.8047
HG does not Granger Cause SB	46	0.33484	0.7174
SB does not Granger Cause HG		0.85701	0.4319
PDRB does not Granger Cause SB	46	2.52703	0.0923
SB does not Granger Cause PDRB		2.61246	0.0855
HG does not Granger Cause INFLASI	46	0.84988	0.4349
INFLASI does not Granger Cause HG		2.13834	0.1308
PDRB does not Granger Cause INFLASI	46	0.35238	0.7051
INFLASI does not Granger Cause PDRB		2.32510	0.1105
PDRB does not Granger Cause HG	46	1.97336	0.1520
HG does not Granger Cause PDRB		3.21543	0.0504

**Lampiran 9****Model VECM**

Vector Error Correction Estimates

Date: 09/20/18 Time: 15:32

Sample (adjusted): 2014M04 2017M12

Included observations: 45 after adjustments

Standard errors in ( ) &amp; t-statistics in [ ]

Cointegrating Eq:	CointEq1				
NTP(-1)	1.000000				
SB(-1)	-0.525744 (0.25280) [-2.47969]				
INFLASI(-1)	-255.9210 (69.9530) [ -3.65847]				
HG(-1)	-0.018491 (0.16480) [-0.11220]				
PDRB(-1)	2.79E-07 (1.1E-07) [2.40303]				
C	-6587.261				
Error Correction:	D(NTP)	D(SB)	D(INFLASI)	D(HG)	D(PDRB)
CointEq1	-0.947252 (0.03974) [-23.8333]	-2.72E-06 (4.3E-05) [-0.06378]	7.08E-05 (0.00013) [ 0.55338]	0.041695 (0.02969) [ 1.40442]	-0.835442 (2.65582) [-0.31457]
D(NTP(-1))	0.003611 (0.00253) [ 1.42810]	1.59E-05 (2.7E-05) [ 0.59556]	3.26E-05 (8.0E-05) [ 0.40516]	0.022194 (0.01865) [ 1.19013]	0.411030 (1.66819) [ 0.24639]
D(NTP(-2))	0.040335 (0.02496) [ 1.61568]	-4.03E-06 (2.7E-05) [-0.14905]	-7.21E-06 (8.1E-05) [-0.08867]	-0.019910 (0.01886) [-1.05587]	-0.233687 (1.68685) [-0.13853]
D(SB(-1))	-46.36696	0.049540	0.015181	109.9462	-91.87493

	(173.413)	(0.18584)	(0.55844)	(129.535)	(11587.8)
	[-0.26738]	[ 0.26657]	[ 0.02718]	[ 0.84878]	[-0.00793]
D(SB(-2))	-117.5608	0.204554	-0.236647	12.60508	7587.901
	(171.118)	(0.18338)	(0.55105)	(127.820)	(11434.4)
	[-0.68702]	[ 1.11547]	[-0.42945]	[ 0.09862]	[ 0.66360]
D(INFLASI(-1))	52.16261	0.074254	-0.159236	38.73466	4485.038
	(58.8384)	(0.06305)	(0.18948)	(43.9507)	(3931.69)
	[ 0.88654]	[ 1.17761]	[-0.84040]	[ 0.88132]	[ 1.14074]
D(INFLASI(-2))	7.735047	0.040596	-0.138748	76.50483	5868.550
	(58.9750)	(0.06320)	(0.18992)	(44.0528)	(3940.81)
	[ 0.13116]	[ 0.64234]	[-0.73057]	[ 1.73666]	[ 1.48917]
D(HG(-1))	0.558054	1.06E-05	0.000212	0.322569	15.20246
	(0.19086)	(0.00020)	(0.00061)	(0.14257)	(12.7535)
	[ 2.92393]	[ 0.05186]	[ 0.34549]	[ 2.26260]	[ 1.19203]
D(HG(-2))	0.349842	-1.58E-05	-0.000813	-0.379723	-3.560016
	(0.18509)	(0.00020)	(0.00060)	(0.13826)	(12.3680)
	[ 1.89012]	[-0.07951]	[-1.36459]	[-2.74650]	[-0.28784]
D(PDRB(-1))	0.663735	-1.25E-06	-6.19E-06	0.001279	0.354524
	(0.23180)	(2.6E-06)	(8.0E-06)	(0.00184)	(0.16499)
	[2.86335]	[-0.47344]	[-0.77900]	[ 0.69327]	[ 2.14872]
D(PDRB(-2))	0.003611	1.71E-06	2.92E-06	-0.003234	0.412450
	(0.00253)	(2.7E-06)	(8.1E-06)	(0.00189)	(0.16894)
	[1.42810]	[ 0.63067]	[ 0.35917]	[-1.71239]	[ 2.44133]
C	291.5305	-0.115247	0.404701	275.6470	29970.78
	(326.227)	(0.34960)	(1.05055)	(243.683)	(21799.1)
	[ 0.89364]	[-0.32965]	[ 0.38523]	[ 1.13117]	[ 1.37487]
R-squared	0.981447	0.139899	0.148097	0.493205	0.462804
Adj. R-squared	0.975262	-0.146801	-0.135870	0.324273	0.283738
Sum sq. resids	1462471.	1.679586	15.16630	816014.8	6.53E+09
S.E. equation	210.5168	0.225603	0.677927	157.2505	14067.11
F-statistic	158.6955	0.487964	0.521530	2.919553	2.584550
Log likelihood	-297.6042	10.13036	-39.38153	-284.4766	-486.6955
Akaike AIC	13.76019	0.083095	2.283624	13.17674	22.16425
Schwarz SC	14.24196	0.564872	2.765400	13.65851	22.64602
Mean dependent	201.8667	-0.072222	0.008222	19.34044	127721.8
S.D. dependent	1338.461	0.210669	0.636090	191.2963	16621.46

Determinant resid covariance (dof adj.)	2.06E+15
Determinant resid covariance	4.36E+14
Log likelihood	-1077.707
Akaike information criterion	50.78700
Schwarz criterion	53.39662

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## Lampiran 10

### Uji Impulse Response (Table)

Response of NTP:					
Period	NTP	SB	INFLASI	HG	PDRB
1	210.5168	0.000000	0.000000	0.000000	0.000000
2	53.93709	0.761128	-46.93167	82.89236	34.96140
3	51.00324	3.222510	-24.14946	76.36402	-16.64992
4	27.87539	85.46375	-2.784876	3.240975	-5.670972
5	6.449000	68.10923	-19.33219	-29.15784	-34.16197
6	-4.189245	49.23532	-60.47453	-13.67302	-12.09869
7	3.307923	39.21684	-64.92371	5.794468	-3.917489
8	12.14048	54.97755	-47.21384	16.78718	6.143885
9	16.05999	63.45023	-35.34279	15.61312	4.785569
10	12.30855	68.54256	-33.82714	9.391373	6.190037

Response of SB:					
Period	NTP	SB	INFLASI	HG	PDRB
1	0.044980	0.221073	0.000000	0.000000	0.000000
2	0.066084	0.251051	0.049453	-0.002938	-0.015781
3	0.073793	0.305522	0.062809	-0.001185	-0.005776
4	0.072408	0.305262	0.063624	-0.008372	-0.011834
5	0.067213	0.317308	0.063172	-0.012343	-0.004013
6	0.067312	0.313889	0.061242	-0.010912	-0.004235
7	0.067049	0.316758	0.060177	-0.007421	0.002756
8	0.068237	0.317810	0.062713	-0.005513	0.004263
9	0.068315	0.321047	0.064826	-0.004840	0.007286
10	0.068022	0.321859	0.065646	-0.005132	0.008171

Response of INFLASI:					
Period	NTP	SB	INFLASI	HG	PDRB
1	0.141178	0.267786	0.606584	0.000000	0.000000
2	0.182399	0.216063	0.541091	0.005633	-0.078128
3	0.073441	0.167273	0.440581	-0.090470	-0.050328
4	0.048699	0.142401	0.436305	-0.124102	-0.091906
5	0.058164	0.108387	0.393719	-0.086877	-0.071932

6	0.070682	0.096283	0.389203	-0.061918	-0.064191
7	0.080609	0.116472	0.417912	-0.057261	-0.063710
8	0.083619	0.124411	0.429316	-0.064905	-0.072601
9	0.077407	0.123936	0.424377	-0.075052	-0.076019
10	0.073358	0.117953	0.417389	-0.078747	-0.079091

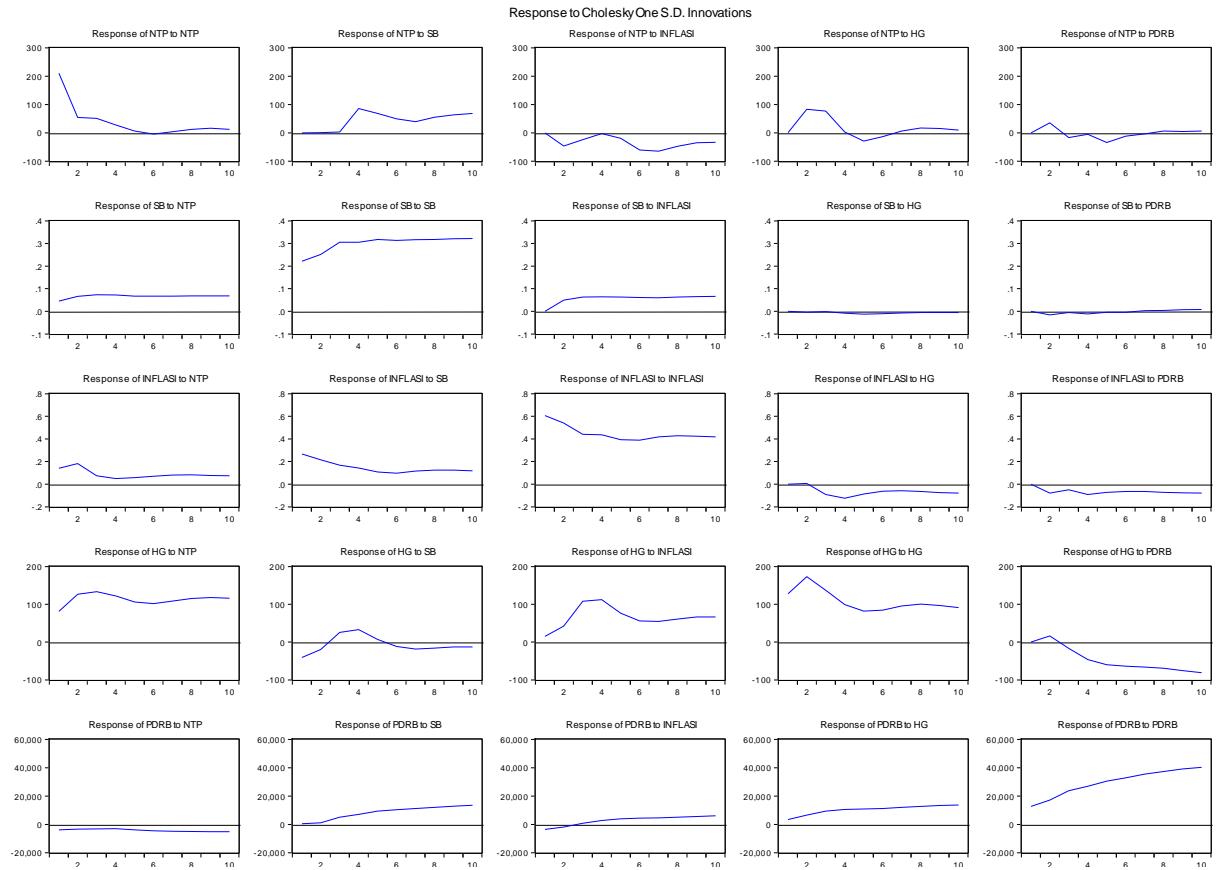
Response of HG:					
Period	NTP	SB	INFLASI	HG	PDRB
1	81.15493	-40.79749	15.02432	127.4811	0.000000
2	126.5961	-19.61625	42.20580	172.8764	16.05923
3	133.3800	25.54032	107.6744	137.1492	-16.67211
4	121.9361	33.10401	112.0269	99.32604	-46.08972
5	106.0087	7.115308	76.48568	81.63675	-60.08872
6	101.5757	-11.67300	55.99684	84.64917	-63.43481
7	108.8756	-18.36381	54.50676	95.68110	-65.93064
8	115.6515	-15.98611	60.82039	100.2515	-69.20288
9	117.6012	-12.71483	66.45814	96.59335	-75.46746
10	116.2204	-12.96060	66.21368	91.02970	-81.28036

Response of PDRB:					
Period	NTP	SB	INFLASI	HG	PDRB
1	-3804.941	382.6739	-3571.318	3430.079	12599.20
2	-3385.725	1095.403	-1956.716	6586.395	17066.94
3	-3215.102	5016.276	734.0954	9348.703	23734.79
4	-3125.595	7056.935	2797.522	10431.60	26922.79
5	-3933.864	9379.434	3936.521	10789.45	30556.20
6	-4497.304	10294.14	4400.815	11181.49	32873.07
7	-4957.078	11233.16	4584.870	11909.19	35437.14
8	-5097.592	11924.60	5008.744	12670.59	37332.08
9	-5192.059	12810.33	5561.791	13284.86	39044.54
10	-5285.747	13505.29	6057.641	13662.72	40298.48

Cholesky  
Ordering:  
NTP  
SB  
INFLASI  
HG  
PDRB

## Lampiran 11

### Uji Impulse Response ( Multiple Graphs)





## Lampiran 12

## Uji Variance Decomposition (Table)

Varia nce Decom positio n of NTP: Period	S.E.	NTP	SB	INFLASI	HG	PDRB
1	210.5168	100.0000	0.000000	0.000000	0.000000	0.000000
2	239.8398	82.10006	0.001007	3.829037	11.94501	2.124883
3	258.5086	74.56277	0.016406	4.168660	19.00828	2.243892
4	273.7850	67.51078	9.758791	3.726788	16.96026	2.043377
5	286.4082	61.74168	14.57264	3.861126	16.53462	3.289932
6	297.4253	57.27221	16.25334	7.714558	15.54371	3.216188
7	307.0419	53.75245	16.88253	11.70995	14.62091	3.034159
8	316.2172	50.82574	18.93975	13.26955	14.06656	2.898385
9	325.2583	48.28324	21.70695	13.72282	13.52585	2.761141
10	334.5345	45.77808	24.71779	13.99481	12.86495	2.644376

Varia nce Decom positio n of SB: Period	S.E.	NTP	SB	INFLASI	HG	PDRB
1	0.225603	3.975189	96.02481	0.000000	0.000000	0.000000
2	0.347841	5.281592	92.48420	2.021258	0.007132	0.205819
3	0.473035	5.289418	91.72395	2.855948	0.004484	0.126201
4	0.571357	5.231669	91.41677	3.197610	0.024546	0.129400
5	0.660159	4.955432	91.57968	3.310920	0.053346	0.100625
6	0.736719	4.813798	91.68776	3.349561	0.064775	0.084102
7	0.807013	4.702006	91.81681	3.347495	0.062438	0.071255
8	0.872302	4.636426	91.86075	3.382014	0.057436	0.063376
9	0.934306	4.576094	91.88039	3.429441	0.052749	0.061325
10	0.992749	4.522646	91.89206	3.474805	0.049393	0.061092

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INFL ASI:						
Period	S.E.	NTP	SB	INFLASI	HG	PDRB
1	0.677927	4.336781	15.60303	80.06018	0.000000	0.000000
2	0.915671	6.345077	14.12033	78.80281	0.003784	0.728001
3	1.037621	5.442223	13.59512	79.39731	0.763160	0.802192
4	1.146087	4.641410	12.68739	79.57254	1.798070	1.300592
5	1.223267	4.300283	11.92198	80.20758	2.082722	1.487433
6	1.292317	4.152170	11.23710	80.93561	2.095667	1.579453
7	1.368260	4.051125	10.74894	81.52951	2.044630	1.625798
8	1.445130	3.966419	10.37697	81.91217	2.034616	1.709830
9	1.516990	3.859910	10.08459	82.16151	2.091192	1.802795
10	1.583422	3.757462	9.811073	82.36054	2.166730	1.904190

Varia nce Decom positio n of HG:						
Period	S.E.	NTP	SB	INFLASI	HG	PDRB
1	157.2505	26.63457	6.731051	0.912863	65.72151	0.000000
2	270.3046	30.94893	2.804688	2.746968	63.14644	0.352974
3	349.5551	33.06601	2.210957	11.13101	53.15347	0.438549
4	403.3522	33.97279	2.334100	16.07375	45.98430	1.635055
5	436.0123	34.98519	2.024149	16.83314	42.85897	3.298555
6	463.5577	35.75241	1.854150	16.35128	41.25136	4.790802
7	493.5074	36.41178	1.774396	15.64674	40.15534	6.011754
8	525.0894	37.01451	1.660056	15.16279	39.11538	7.047264
9	556.0152	37.48502	1.532819	14.95162	37.90318	8.127362
10	584.8976	37.82264	1.434276	14.79300	36.67444	9.275647

Varia nce Decom positio n of PDRB:						
Period	S.E.	NTP	SB	INFLASI	HG	PDRB
1	14067.11	7.316203	0.074003	6.445356	5.945633	80.21881
2	23431.53	4.724769	0.245220	3.020391	10.04415	81.96547
3	35154.14	2.935522	2.145094	1.385479	11.53445	81.99946
4	46226.24	2.154883	3.571106	1.167508	11.76315	81.34335
5	57496.99	1.860980	4.969398	1.223395	11.12479	80.82144
6	68243.17	1.755329	5.802992	1.284298	10.58164	80.57574

7	78908.35	1.707542	6.366899	1.298195	10.19235	80.43502
8	89297.39	1.659213	6.754843	1.328313	9.972043	80.28559
9	99483.59	1.609212	7.100521	1.382780	9.817745	80.08974
10	109337.3	1.565940	7.404067	1.451724	9.689374	79.88889

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Chole  
sky  
Orderi  
ng:  
NTP  
SB  
INFL  
ASI  
HG  
PDRB

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## Lampiran 13

### Uji Variance Decompositions (Multiple Graphs)

