

LAMPIRAN

LAMPIRAN 1

DATA

Tahun	FDI (rupiah)	Panjang Jalan (km)	Pertumbuhan Ekonomi (%)	Suku Bunga (%)
1986	1.313.948.700.000	90.787	5.87	15.39
1987	2.045.505.000.000	93.778	4.92	16.78
1988	7.652.381.100.000	111.649	5.78	17.72
1989	10.626.759.000.000	117.079	7.45	18.63
1990	13.420.489.700.000	122.966	7.24	17.53
1991	17.486.174.400.000	133.846	6.91	23.32
1992	21.265.818.400.000	147.755	6.49	19.6
1993	17.184.262.000.000	155.219	6.49	14.55
1994	34.090.421.000.000	165.368	7.53	12.53
1995	92.123.127.600.000	175.105	8.22	16.72
1996	71.326.526.200.000	181.179	7.81	17.26
1997	157.321.125.000.000	181.315	4.69	20.01
1998	108.843.877.500.000	190.683	-13.12	39.07
1999	77.323.260.000.000	203.499	0.79	25.74
2000	154.245.382.000.000	203.214	4.92	12.5
2001	156.585.520.000.000	212.879	3.64	15.48
2002	87.514.554.000.000	212.531	4.49	15.5
2003	114.848.790.800.000	214.308	4.78	10.59
2004	95.499.342.000.000	206.144	5.03	6.44
2005	133.137.520.000.000	216.714	5.69	8.08
2006	54.785.182.000.000	223.343	5.50	11.41
2007	94.553.945.600.000	250.280	6.34	7.98
2008	143.955.152.000.000	258.744	6.01	8.49
2009	112.414.228.200.000	271.230	4.62	9.28
2010	147.295.243.200.000	277.755	6.22	7.02
2011	170.966.635.500.000	279.351	6.16	6.93
2012	230.416.886.000.000	285.252	6.03	5.95
2013	299.081.492.500.000	287.926	5.55	6.48
2014	338.874.588.800.000	296.476	5.00	7.54
2015	365.948.750.000.000	317.119	4.87	7.52
2016	388.118.940.000.000	326.629	5.01	4.75

LAMPIRAN 2

UJI AKAR

Null Hypothesis: Unit root (individual unit root process)

Series: LOGFDI, LOGPJ, PE, SB

Date: 07/18/18 Time: 05:22

Sample: 1986 2016

Exogenous variables: Individual effects

User-specified maximum lags

Automatic lag length selection based on AIC: 0 to 1

Total number of observations: 119

Cross-sections included: 4

Method	Statistic	Prob.**
ADF - Fisher Chi-square	25.5775	0.0012
ADF - Choi Z-stat	-3.27901	0.0005

** Probabilities for Fisher tests are computed using an asymptotic Chi-square distribution. All other tests assume asymptotic normality.

Intermediate ADF test results UNTITLED

Series	Prob.	Lag	Max Lag	Obs
LOGFDI	0.0226	1	5	29
LOGPJ	0.0664	0	5	30
PE	0.0066	0	5	30
SB	0.2840	0	5	30

Null Hypothesis: Unit root (individual unit root process)

Series: LOGFDI, LOGPJ, PE, SB

Date: 07/18/18 Time: 05:23

Sample: 1986 2016

Exogenous variables: Individual effects

User-specified maximum lags

Automatic lag length selection based on AIC: 0 to 1

Total number of observations: 114

Cross-sections included: 4

Method	Statistic	Prob.**
ADF - Fisher Chi-square	74.1360	0.0000
ADF - Choi Z-stat	-7.43226	0.0000

** Probabilities for Fisher tests are computed using an asymptotic Chi square distribution. All other tests assume asymptotic normality.

Intermediate ADF test results D(UNTITLED)

Series	Prob.	Lag	Max Lag	Obs
D(LOGFDI)	0.0000	0	5	29
D(LOGPJ)	0.0010	0	5	29
D(PE)	0.0001	1	5	28
D(SB)	0.0000	1	5	28

LAMPIRAN 3

UJI JANGKA PANJANG

Dependent Variable: LOG(FDI)

Method: Least Squares

Date: 07/18/18 Time: 05:51

Sample: 1986 2016

Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-25.32835	4.717855	-5.368616	0.0000
LOG(PJ)	4.594717	0.357317	12.85893	0.0000
PE	0.055360	0.036408	1.520548	0.1400
SB	0.063008	0.021854	2.883106	0.0076
R-squared	0.917645	Mean dependent var		31.79645
Adjusted R-squared	0.908494	S.D. dependent var		1.437945
S.E. of regression	0.434978	Akaike info criterion		1.292871
Sum squared resid	5.108557	Schwarz criterion		1.477902
Log likelihood	-16.03950	Hannan-Quinn criter.		1.353187
F-statistic	100.2824	Durbin-Watson stat		1.414857
Prob(F-statistic)	0.000000			

Null Hypothesis: ECT has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.149587	0.0030
Test critical values:		
1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(ECT)
 Method: Least Squares
 Date: 07/18/18 Time: 05:58
 Sample (adjusted): 1987 2016
 Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.733546	0.176776	-4.149587	0.0003
C	0.017287	0.072947	0.236978	0.8144
R-squared	0.380792	Mean dependent var		0.017454
Adjusted R-squared	0.358678	S.D. dependent var		0.498921
S.E. of regression	0.399549	Akaike info criterion		1.067379
Sum squared resid	4.469899	Schwarz criterion		1.160792
Log likelihood	-14.01068	Hannan-Quinn criter.		1.097263
F-statistic	17.21907	Durbin-Watson stat		1.945068
Prob(F-statistic)	0.000281			

LAMPIRAN 4

UJI ECM

Dependent Variable: D(LOG(FDI))

Method: Least Squares

Date: 07/18/18 Time: 06:00

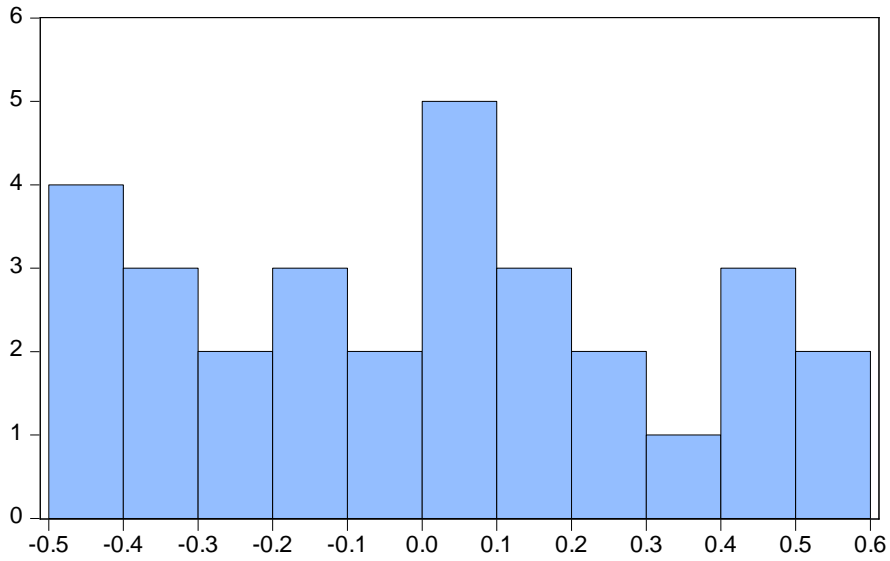
Sample (adjusted): 1987 2016

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.616512	0.173213	3.559270	0.0015
D(LOG(PJ))	6.702406	1.712547	3.913706	0.0006
D(PE)	0.004435	0.028783	0.154078	0.8788
D(SB)	-0.010823	0.022410	-0.482959	0.6333
ECT-1	0.729215	0.165183	4.414597	0.0002
R-squared	0.529219	Mean dependent var		0.189609
Adjusted R-squared	0.453894	S.D. dependent var		0.462780
S.E. of regression	0.341990	Akaike info criterion		0.842939
Sum squared resid	2.923921	Schwarz criterion		1.076471
Log likelihood	-7.644078	Hannan-Quinn criter.		0.917648
F-statistic	7.025803	Durbin-Watson stat		1.435090
Prob(F-statistic)	0.000619			

LAMPIRAN 5

UJI NORMALITAS



Series: Residuals	
Sample 1987 2016	
Observations 30	
Mean	-1.09e-17
Median	0.018416
Maximum	0.545522
Minimum	-0.491005
Std. Dev.	0.317529
Skewness	0.070572
Kurtosis	1.861775
Jarque-Bera	1.644348
Probability	0.439475

LAMPIRAN 6

UJI AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.936263	Prob. F(2,23)	0.4065
Obs*R-squared	2.258548	Prob. Chi-Square(2)	0.3233

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/18/18 Time: 06:04

Sample: 1987 2016

Included observations: 30

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.022479	0.174642	0.128716	0.8987
D(LOG(PJ))	-0.043638	1.761352	-0.024775	0.9804
D(PE)	-0.005961	0.030838	-0.193305	0.8484
D(SB)	-0.009200	0.023583	-0.390102	0.7001
ECT-1	0.025992	0.167060	0.155584	0.8777
RESID(-1)	0.251266	0.233795	1.074728	0.2936
RESID(-2)	0.111094	0.229825	0.483386	0.6334
R-squared	0.075285	Mean dependent var		-1.09E-17
Adjusted R-squared	-0.165945	S.D. dependent var		0.317529
S.E. of regression	0.342865	Akaike info criterion		0.898002
Sum squared resid	2.703794	Schwarz criterion		1.224948
Log likelihood	-6.470033	Hannan-Quinn criter.		1.002595
F-statistic	0.312088	Durbin-Watson stat		1.926394
Prob(F-statistic)	0.924101			

LAMPIRAN 7

UJI HETEROKEDASTISITAS

Heteroskedasticity Test: White

F-statistic	1.138009	Prob. F(14,15)	0.4021
Obs*R-squared	15.45202	Prob. Chi-Square(14)	0.3480
Scaled explained SS	4.623665	Prob. Chi-Square(14)	0.9904

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/18/18 Time: 06:04

Sample: 1987 2016

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.119150	0.129301	0.921492	0.3714
D(LOG(PJ))	0.041921	2.304233	0.018193	0.9857
(D(LOG(PJ)))^2	7.789661	8.977730	0.867665	0.3992
(D(LOG(PJ)))*(D(PE))	-0.579316	0.901720	-0.642457	0.5303
(D(LOG(PJ)))*(D(SB))	-0.063802	0.298889	-0.213464	0.8338
(D(LOG(PJ)))*(ECT-1)	1.879076	1.821450	1.031638	0.3186
D(PE)	0.010676	0.049682	0.214887	0.8327
(D(PE))^2	-0.011693	0.008685	-1.346390	0.1982
(D(PE))*(D(SB))	-0.012484	0.009851	-1.267252	0.2244
(D(PE))*(ECT-1)	-0.032964	0.049885	-0.660801	0.5188
D(SB)	0.035659	0.028193	1.264830	0.2252
(D(SB))^2	-0.001373	0.002654	-0.517120	0.6126
(D(SB))*(ECT-1)	0.020873	0.025188	0.828684	0.4203
ECT-1	0.067409	0.274257	0.245786	0.8092
(ECT-1)^2	0.101370	0.138113	0.733961	0.4743
R-squared	0.515067	Mean dependent var		0.097464
Adjusted R-squared	0.062463	S.D. dependent var		0.092024
S.E. of regression	0.089104	Akaike info criterion		-1.691173
Sum squared resid	0.119093	Schwarz criterion		-0.990574
Log likelihood	40.36760	Hannan-Quinn criter.		-1.467046
F-statistic	1.138009	Durbin-Watson stat		1.775691
Prob(F-statistic)	0.402073			

LAMPIRAN 8

UJI MULTIKOLINIERITAS

	LOG(PJ)	PE	SB
LOG(PJ)	1.000000	-0.094567	-0.553966
PE	-0.094567	1.000000	-0.611206
SB	-0.553966	-0.611206	1.000000

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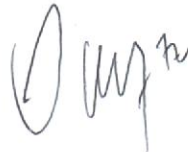
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