

LAMPIRAN

Lampiran 1

Data Ekspor Karet, Produksi Karet, Nilai Tukar (Kur), Harga Rata-Rata Internasional, dan *Gross Domestic Product* (GDP) Pada Tahun 1988-2017

Tahun	Ekspor (Ton)	Produksi (Ton)	Kurs (Rp)	HRRI (Rp/kg)	GDP US (Triliun US\$)
1988	1132132	1173298	1729	1880	5252629000000
1989	1151409	1209037	1795	1743	5657693000000
1990	1077331	1275295	1901	1643	5979589000000
1991	1220020	1328172	1992	1645	6174043000000
1992	1267605	1398448	2062	1775	6539299000000
1993	1214568	1475438	2110	1753	6878718000000
1994	1244950	1499424	2200	2477	7308755000000
1995	1324295	1573303	2308	3645	7664060000000
1996	1434285	1574026	2383	3320	8100201000000
1997	1404010	1552585	4650	4735	8608515000000
1998	1641186	1661898	8025	5778	9089168000000
1999	1494543	1604359	7100	4461	9660624000000
2000	1379612	1501428	9595	6397	10284779000000
2001	1453382	1607461	10808	5980	10621824000000
2002	1495987	1630359	9815	6832	10977514000000
2003	1662210	1792348	9073	9163	11510670000000
2004	1874261	2065817	9434	11899	12274928000000
2005	2024593	2270891	10212	14630	13093726000000
2006	2286897	2637231	9666	18747	13855888000000
2007	2407972	2755172	9636	21310	14477635000000
2008	2283158	2754356	10179	28324	14718582000000
2009	1991533	2440347	10894	18040	14418739000000
2010	2351915	2734854	9583	32855	14964372000000
2011	2556233	2990184	9279	43730	15517926000000
2012	2444503	3012254	9880	32652	16155255000000
2013	2701445	3237433	10951	34068	16691517000000
2014	2623471	3153186	12378	24279	17427609000000
2015	2630313	3145398	13891	21832	18120714000000
2016	2578163	3157779	13807	22160	18624475000000
2017	2624087	3229862	13884	27722	19390604000000

Lampiran 2

Uji Stasioner Ekspor Tingkat Level

Null Hypothesis: EKSPOR has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.534029	0.8703
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(EKSPOR)
 Method: Least Squares
 Date: 12/17/18 Time: 16:35
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
EKSPOR(-1)	-0.027126	0.050794	-0.534029	0.5977
C	100415.0	95829.47	1.047851	0.3040
R-squared	0.010452	Mean dependent var		51446.72
Adjusted R-squared	-0.026198	S.D. dependent var		148005.5
S.E. of regression	149931.6	Akaike info criterion		26.74022
Sum squared resid	6.07E+11	Schwarz criterion		26.83451
Log likelihood	-385.7332	Hannan-Quinn criter.		26.76975
F-statistic	0.285187	Durbin-Watson stat		2.118297
Prob(F-statistic)	0.597691			

Uji Stasioner Ekspor Tingkat 1st

Null Hypothesis: D(EKSPOR) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.516694	0.0001
Test critical values: 1% level	-3.689194	

5% level	-2.971853
10% level	-2.625121

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(EKSPOR,2)
 Method: Least Squares
 Date: 12/17/18 Time: 16:36
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(EKSPOR(-1))	-1.077720	0.195356	-5.516694	0.0000
C	56609.39	30622.70	1.848609	0.0759
R-squared	0.539284	Mean dependent var		951.6786
Adjusted R-squared	0.521564	S.D. dependent var		221187.5
S.E. of regression	152993.3	Akaike info criterion		26.78293
Sum squared resid	6.09E+11	Schwarz criterion		26.87808
Log likelihood	-372.9610	Hannan-Quinn criter.		26.81202
F-statistic	30.43392	Durbin-Watson stat		2.021388
Prob(F-statistic)	0.000009			

Uji Stasioner Produksi Tingkat Level

Null Hypothesis: PRODUKSI has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.145848	0.9349
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(PRODUKSI)
 Method: Least Squares
 Date: 12/17/18 Time: 16:36
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PRODUKSI(-1)	-0.005366	0.036795	-0.145848	0.8851

C	82058.14	80645.91	1.017511	0.3179
R-squared	0.000787	Mean dependent var		70916.00
Adjusted R-squared	-0.036221	S.D. dependent var		136673.3
S.E. of regression	139126.5	Akaike info criterion		26.59063
Sum squared resid	5.23E+11	Schwarz criterion		26.68492
Log likelihood	-383.5641	Hannan-Quinn criter.		26.62016
F-statistic	0.021272	Durbin-Watson stat		1.750202
Prob(F-statistic)	0.885125			

Uji Stasioner Produksi Tingkat 1st

Null Hypothesis: D(PRODUKSI) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.526671	0.0013
Test critical values:		
1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(PRODUKSI,2)
 Method: Least Squares
 Date: 12/17/18 Time: 16:37
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PRODUKSI(-1))	-0.880272	0.194464	-4.526671	0.0001
C	63686.70	29938.99	2.127216	0.0431
R-squared	0.440749	Mean dependent var		1298.000
Adjusted R-squared	0.419239	S.D. dependent var		184544.7
S.E. of regression	140637.2	Akaike info criterion		26.61450
Sum squared resid	5.14E+11	Schwarz criterion		26.70966
Log likelihood	-370.6031	Hannan-Quinn criter.		26.64359
F-statistic	20.49075	Durbin-Watson stat		1.986093
Prob(F-statistic)	0.000117			

Uji Stasioner Kurs Tingkat Level

Null Hypothesis: KURS has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.620395	0.8510
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(KURS)
 Method: Least Squares
 Date: 12/17/18 Time: 16:37
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS(-1)	-0.030562	0.049262	-0.620395	0.5402
C	648.1804	418.8486	1.547529	0.1334
R-squared	0.014055	Mean dependent var		419.1379
Adjusted R-squared	-0.022462	S.D. dependent var		1053.548
S.E. of regression	1065.314	Akaike info criterion		16.84640
Sum squared resid	30642138	Schwarz criterion		16.94070
Log likelihood	-242.2728	Hannan-Quinn criter.		16.87593
F-statistic	0.384890	Durbin-Watson stat		1.754910
Prob(F-statistic)	0.540200			

Uji Stasioner Kurs Tingkat 1st

Null Hypothesis: D(KURS) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.591696	0.0011
Test critical values:		
1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(KURS,2)
 Method: Least Squares
 Date: 12/17/18 Time: 16:37
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(KURS(-1))	-0.895455	0.195016	-4.591696	0.0001
C	386.6539	221.6419	1.744498	0.0929
R-squared	0.447792	Mean dependent var		0.392857
Adjusted R-squared	0.426553	S.D. dependent var		1432.875
S.E. of regression	1085.063	Akaike info criterion		16.88541
Sum squared resid	30611432	Schwarz criterion		16.98057
Log likelihood	-234.3958	Hannan-Quinn criter.		16.91450
F-statistic	21.08368	Durbin-Watson stat		1.971194
Prob(F-statistic)	0.000099			

Uji Stasioner HRRI Tingkat Level

Null Hypothesis: HRRI has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.069097	0.7141
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(HRRI)
 Method: Least Squares
 Date: 12/17/18 Time: 16:38
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HRRI(-1)	-0.086875	0.081260	-1.069097	0.2945
C	2052.685	1462.697	1.403356	0.1719
R-squared	0.040613	Mean dependent var		891.1034

Adjusted R-squared	0.005080	S.D. dependent var	5287.014
S.E. of regression	5273.568	Akaike info criterion	20.04527
Sum squared resid	7.51E+08	Schwarz criterion	20.13957
Log likelihood	-288.6565	Hannan-Quinn criter.	20.07481
F-statistic	1.142968	Durbin-Watson stat	2.265087
Prob(F-statistic)	0.294491		

Uji Stasioner HRRI Tingkat 1st

Null Hypothesis: D(HRRI) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.182094	0.0000
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(HRRI,2)

Method: Least Squares

Date: 12/17/18 Time: 16:38

Sample (adjusted): 1990 2017

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HRRI(-1))	-1.204242	0.194795	-6.182094	0.0000
C	1075.751	1024.669	1.049852	0.3034
R-squared	0.595131	Mean dependent var		203.5357
Adjusted R-squared	0.579559	S.D. dependent var		8282.351
S.E. of regression	5370.394	Akaike info criterion		20.08394
Sum squared resid	7.50E+08	Schwarz criterion		20.17910
Log likelihood	-279.1752	Hannan-Quinn criter.		20.11303
F-statistic	38.21828	Durbin-Watson stat		2.021268
Prob(F-statistic)	0.000002			

Uji Stasioner GDP US Tingkat Level

Null Hypothesis: GDPUS has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	1.859012	0.9996
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(GDPUS)
 Method: Least Squares
 Date: 12/17/18 Time: 16:38
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GDPUS(-1)	0.018260	0.009822	1.859012	0.0740
C	2.79E+11	1.19E+11	2.347828	0.0265
R-squared	0.113473	Mean dependent var		4.88E+11
Adjusted R-squared	0.080639	S.D. dependent var		2.25E+11
S.E. of regression	2.16E+11	Akaike info criterion		55.10339
Sum squared resid	1.26E+24	Schwarz criterion		55.19769
Log likelihood	-796.9992	Hannan-Quinn criter.		55.13293
F-statistic	3.455927	Durbin-Watson stat		1.286692
Prob(F-statistic)	0.073957			

Uji Stasioner GDP US Tingkat 1st

Null Hypothesis: D(GDPUS) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.102745	0.0379
Test critical values:		
1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(GDPUS,2)
 Method: Least Squares
 Date: 12/17/18 Time: 16:39
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GDPUS(-1))	-0.566482	0.182575	-3.102745	0.0046
C	2.83E+11	9.59E+10	2.954690	0.0066
R-squared	0.270217	Mean dependent var		1.29E+10
Adjusted R-squared	0.242148	S.D. dependent var		2.43E+11
S.E. of regression	2.12E+11	Akaike info criterion		55.06263
Sum squared resid	1.16E+24	Schwarz criterion		55.15779
Log likelihood	-768.8768	Hannan-Quinn criter.		55.09172
F-statistic	9.627026	Durbin-Watson stat		1.803591
Prob(F-statistic)	0.004580			

Lampiran 3

Estimasi Jangka Panjang

Dependent Variable: LOG(EKSPOR)
 Method: Least Squares
 Date: 12/17/18 Time: 16:40
 Sample: 1988 2017
 Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10.31871	2.856405	3.612482	0.0013
LOG(PRODUKSI)	1.004600	0.133071	7.549347	0.0000
LOG(KURS)	0.125964	0.042326	2.976034	0.0064
LOG(HRRI)	0.034043	0.026420	1.288542	0.2094
LOG(GDPUS)	-0.397272	0.157248	-2.526404	0.0182
R-squared	0.989828	Mean dependent var		14.37393
Adjusted R-squared	0.988200	S.D. dependent var		0.313989
S.E. of regression	0.034108	Akaike info criterion		-3.767564
Sum squared resid	0.029084	Schwarz criterion		-3.534031
Log likelihood	61.51346	Hannan-Quinn criter.		-3.692855
F-statistic	608.1582	Durbin-Watson stat		2.003752
Prob(F-statistic)	0.000000			

Lampiran 4

Uji ECT Tingkat Level

Null Hypothesis: ECT has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.292686	0.0002
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(ECT)
 Method: Least Squares
 Date: 12/17/18 Time: 16:40
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-1.011774	0.191164	-5.292686	0.0000
C	-0.000747	0.006044	-0.123560	0.9026
R-squared	0.509203	Mean dependent var		-0.000407
Adjusted R-squared	0.491025	S.D. dependent var		0.045619
S.E. of regression	0.032546	Akaike info criterion		-3.945850
Sum squared resid	0.028600	Schwarz criterion		-3.851553
Log likelihood	59.21482	Hannan-Quinn criter.		-3.916317
F-statistic	28.01252	Durbin-Watson stat		2.012657
Prob(F-statistic)	0.000014			

Lampiran 5

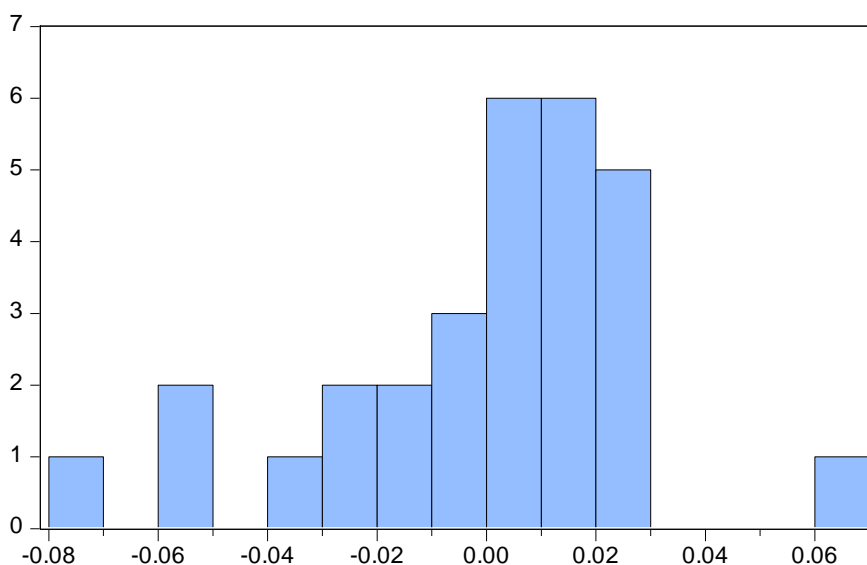
Estimasi Jangka Pendek (ECM)

Dependent Variable: D(LOG(EKSPOR))
 Method: Least Squares
 Date: 12/17/18 Time: 16:41
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.036320	0.017942	-2.024325	0.0547
D(LOG(PRODUKSI))	1.063445	0.134201	7.924245	0.0000
D(LOG(KURS))	0.124368	0.040758	3.051414	0.0057
D(LOG(HRRI))	0.014943	0.030292	0.493294	0.6265
D(LOG(GDPUS))	0.387453	0.406431	0.953305	0.3503
ECT(-1)	-1.201619	0.223099	-5.386030	0.0000
R-squared	0.863985	Mean dependent var	0.028987	
Adjusted R-squared	0.834416	S.D. dependent var	0.078393	
S.E. of regression	0.031900	Akaike info criterion	-3.870450	
Sum squared resid	0.023405	Schwarz criterion	-3.587561	
Log likelihood	62.12153	Hannan-Quinn criter.	-3.781853	
F-statistic	29.21971	Durbin-Watson stat	1.817892	
Prob(F-statistic)	0.000000			

Lampiran 6

Uji Normalitas



Series: Residuals Sample 1989 2017 Observations 29	
Mean	-1.44e-18
Median	0.006405
Maximum	0.061291
Minimum	-0.071771
Std. Dev.	0.028912
Skewness	-0.677932
Kurtosis	3.410751
Jarque-Bera	2.425227
Probability	0.297419

Lampiran 7

Uji Linearitas

Ramsey RESET Test

Equation: UNTITLED

Specification: D(LOG(EKSPOR)) C D(LOG(PRODUKSI)) D(LOG(KURS))
D(LOG(HRRI)) D(LOG(GDPUS)) ECT(-1)

Omitted Variables: Squares of fitted values

	Value	Df	Probability
t-statistic	0.024614	22	0.9806
F-statistic	0.000606	(1, 22)	0.9806
Likelihood ratio	0.000799	1	0.9775

F-test summary:

	Sum of Sq.	Df	Mean Squares
Test SSR	6.45E-07	1	6.45E-07
Restricted SSR	0.023405	23	0.001018
Unrestricted SSR	0.023404	22	0.001064
Unrestricted SSR	0.023404	22	0.001064

LR test summary:

	Value	Df
Restricted LogL	62.12153	23
Unrestricted LogL	62.12192	22

Unrestricted Test Equation:

Dependent Variable: D(LOG(EKSPOR))

Method: Least Squares

Date: 12/17/18 Time: 16:42

Sample: 1989 2017

Included observations: 29

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.036514	0.019964	-1.828981	0.0810
D(LOG(PRODUKSI))	1.062085	0.147917	7.180278	0.0000
D(LOG(KURS))	0.124120	0.042880	2.894568	0.0084
D(LOG(HRRI))	0.014878	0.031086	0.478603	0.6369
D(LOG(GDPUS))	0.389574	0.424400	0.917939	0.3686
ECT(-1)	-1.199060	0.250698	-4.782887	0.0001
FITTED^2	0.028589	1.161507	0.024614	0.9806
R-squared	0.863988	Mean dependent var		0.028987
Adjusted R-squared	0.826894	S.D. dependent var		0.078393
S.E. of regression	0.032616	Akaike info criterion		-3.801512
Sum squared resid	0.023404	Schwarz criterion		-3.471475
Log likelihood	62.12192	Hannan-Quinn criter.		-3.698149
F-statistic	23.29182	Durbin-Watson stat		1.819741
Prob(F-statistic)	0.000000			

Lampiran 8

Uji Heteroskedastitas

Heteroskedasticity Test: White

F-statistic	0.439946	Prob. F(20,8)	0.9347
Obs*R-squared	15.18958	Prob. Chi-Square(20)	0.7655
Scaled explained SS	11.51669	Prob. Chi-Square(20)	0.9317

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/17/18 Time: 16:43

Sample: 1989 2017

Included observations: 29

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002013	0.003654	0.550874	0.5968
D(LOG(PRODUKSI))^2	-0.071153	0.226092	-0.314707	0.7610
D(LOG(PRODUKSI))*D(LOG(KURS))	-0.112492	0.162294	-0.693141	0.5078
D(LOG(PRODUKSI))*D(LOG(HRRI))	-0.015738	0.096477	-0.163131	0.8745
D(LOG(PRODUKSI))*D(LOG(GDPUS))	-0.553504	1.210011	-0.457437	0.6595
D(LOG(PRODUKSI))*ECT(-1)	1.037619	0.787142	1.318211	0.2239
D(LOG(PRODUKSI))	0.038465	0.054906	0.700564	0.5034
D(LOG(KURS))^2	0.010745	0.024603	0.436729	0.6739
D(LOG(KURS))*D(LOG(HRRI))	0.000472	0.046596	0.010138	0.9922
D(LOG(KURS))*D(LOG(GDPUS))	-0.169816	0.621524	-0.273225	0.7916
D(LOG(KURS))*ECT(-1)	-0.043517	0.167507	-0.259790	0.8016
D(LOG(KURS))	0.011676	0.031136	0.374993	0.7174
D(LOG(HRRI))^2	-0.003467	0.016763	-0.206857	0.8413
D(LOG(HRRI))*D(LOG(GDPUS))	-0.007542	0.217898	-0.034613	0.9732
D(LOG(HRRI))*ECT(-1)	-0.155890	0.141359	-1.102793	0.3022
D(LOG(HRRI))	-0.001337	0.009078	-0.147247	0.8866
D(LOG(GDPUS))^2	0.743485	1.757824	0.422958	0.6835
D(LOG(GDPUS))*ECT(-1)	-0.433239	1.389709	-0.311748	0.7632
D(LOG(GDPUS))	-0.068697	0.158702	-0.432866	0.6765
ECT(-1)^2	0.427194	0.577079	0.740270	0.4803
ECT(-1)	0.010509	0.077702	0.135252	0.8958
R-squared	0.523779	Mean dependent var	0.000807	
Adjusted R-squared	-0.666775	S.D. dependent var	0.001275	
S.E. of regression	0.001646	Akaike info criterion	-9.820022	
Sum squared resid	2.17E-05	Schwarz criterion	-8.829911	
Log likelihood	163.3903	Hannan-Quinn criter.	-9.509931	
F-statistic	0.439946	Durbin-Watson stat	2.410625	
Prob(F-statistic)	0.934735			

Lampiran 9

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.949372	Prob. F(2,21)	0.1673
Obs*R-squared	4.540934	Prob. Chi-Square(2)	0.1033

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 12/17/18 Time: 16:43

Sample: 1989 2017

Included observations: 29

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.015433	0.020528	-0.751802	0.4605
D(LOG(PRODUKSI))	0.026968	0.130507	0.206639	0.8383
D(LOG(KURS))	0.018548	0.040937	0.453086	0.6551
D(LOG(HRRI))	-0.015447	0.030171	-0.511989	0.6140
D(LOG(GDPUS))	0.317677	0.471239	0.674131	0.5076
ECT(-1)	-0.811854	0.576319	-1.408689	0.1736
RESID(-1)	0.849092	0.578743	1.467132	0.1572
RESID(-2)	-0.365317	0.222874	-1.639123	0.1161
R-squared	0.156584	Mean dependent var		-1.44E-18
Adjusted R-squared	-0.124555	S.D. dependent var		0.028912
S.E. of regression	0.030659	Akaike info criterion		-3.902814
Sum squared resid	0.019740	Schwarz criterion		-3.525629
Log likelihood	64.59080	Hannan-Quinn criter.		-3.784684
F-statistic	0.556963	Durbin-Watson stat		2.049559
Prob(F-statistic)	0.781819			

Lampiran 10

Uji Multikolinearitas

Dependent Variable: LOG(EKSPOR)

Method: Least Squares

Date: 12/17/18 Time: 16:44

Sample: 1988 2017

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10.31871	2.856405	3.612482	0.0013
LOG(PRODUKSI)	1.004600	0.133071	7.549347	0.0000
LOG(KURS)	0.125964	0.042326	2.976034	0.0064
LOG(HRRI)	0.034043	0.026420	1.288542	0.2094
LOG(GDPUS)	-0.397272	0.157248	-2.526404	0.0182
R-squared	0.989828	Mean dependent var		14.37393
Adjusted R-squared	0.988200	S.D. dependent var		0.313989
S.E. of regression	0.034108	Akaike info criterion		-3.767564
Sum squared resid	0.029084	Schwarz criterion		-3.534031
Log likelihood	61.51346	Hannan-Quinn criter.		-3.692855
F-statistic	608.1582	Durbin-Watson stat		2.003752
Prob(F-statistic)	0.000000			

Dependent Variable: LOG(PRODUKSI)

Method: Least Squares

Date: 12/17/18 Time: 16:45

Sample: 1988 2017

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-14.89992	3.030293	-4.916991	0.0000
LOG(KURS)	-0.268774	0.033357	-8.057536	0.0000
LOG(HRRI)	0.107184	0.032776	3.270249	0.0030
LOG(GDPUS)	1.025602	0.115112	8.909609	0.0000
R-squared	0.981257	Mean dependent var		14.50606
Adjusted R-squared	0.979094	S.D. dependent var		0.347658
S.E. of regression	0.050267	Akaike info criterion		-3.019363
Sum squared resid	0.065697	Schwarz criterion		-2.832536
Log likelihood	49.29044	Hannan-Quinn criter.		-2.959595
F-statistic	453.7263	Durbin-Watson stat		1.159517
Prob(F-statistic)	0.000000			

Dependent Variable: LOG(KURS)

Method: Least Squares

Date: 12/17/18 Time: 16:46

Sample: 1988 2017

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-55.03834	7.658860	-7.186231	0.0000
LOG(HRRI)	0.247358	0.112394	2.200807	0.0368
LOG(GDPUS)	3.333954	0.321486	10.37044	0.0000
LOG(PRODUKSI)	-2.656681	0.329714	-8.057536	0.0000
R-squared	0.961590	Mean dependent var		8.725195
Adjusted R-squared	0.957159	S.D. dependent var		0.763535
S.E. of regression	0.158038	Akaike info criterion		-0.728400
Sum squared resid	0.649374	Schwarz criterion		-0.541574
Log likelihood	14.92600	Hannan-Quinn criter.		-0.668633
F-statistic	216.9716	Durbin-Watson stat		1.229373
Prob(F-statistic)	0.000000			

Dependent Variable: LOG(HRRI)
Method: Least Squares
Date: 12/17/18 Time: 16:47
Sample: 1988 2017
Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-14.64325	21.00770	-0.697042	0.4920
LOG(GDPUS)	-0.709979	1.158918	-0.612623	0.5454
LOG(PRODUKSI)	2.719129	0.831474	3.270249	0.0030
LOG(KURS)	0.634853	0.288464	2.200807	0.0368
R-squared	0.953520	Mean dependent var		9.029957
Adjusted R-squared	0.948157	S.D. dependent var		1.111963
S.E. of regression	0.253183	Akaike info criterion		0.214156
Sum squared resid	1.666639	Schwarz criterion		0.400982
Log likelihood	0.787666	Hannan-Quinn criter.		0.273923
F-statistic	177.7948	Durbin-Watson stat		0.742191
Prob(F-statistic)	0.000000			

Dependent Variable: LOG(GDPUS)
Method: Least Squares
Date: 12/17/18 Time: 16:47
Sample: 1988 2017
Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	17.43390	1.000477	17.42559	0.0000
LOG(PRODUKSI)	0.734472	0.082436	8.909609	0.0000
LOG(KURS)	0.241548	0.023292	10.37044	0.0000
LOG(HRRI)	-0.020042	0.032715	-0.612623	0.5454
R-squared	0.989804	Mean dependent var		30.01478
Adjusted R-squared	0.988628	S.D. dependent var		0.398895
S.E. of regression	0.042539	Akaike info criterion		-3.353246

Sum squared resid	0.047048	Schwarz criterion	-3.166419
Log likelihood	54.29868	Hannan-Quinn criter.	-3.293478
F-statistic	841.3527	Durbin-Watson stat	1.231182
Prob(F-statistic)	0.000000		
