

LAMPIRAN

LAMPIRAN 1

Variabel NPF, FDR, BOPO, Inflasi, PDB di Indonesia

Tahun	Bulan	NPF (%)	FDR (%)	BOPO (%)	INFLASI (%)	PDB (Miliar Rupiah)
2014	Januari	7.77	120.52	89.48	1.07	682248.19
	Februari	7.71	122.3	86.72	0.26	685233.20
	Maret	7.74	123.1	87.55	0.08	691103.52
	April	8	126.58	87.93	-0.02	704142.91
	Mei	8.23	130.09	87.95	0.16	712571.04
	Juni	8.18	134.64	87.95	0.43	720671.65
	Juli	8.62	134.64	87.51	0.93	733724.09
	Agustus	8.83	135.04	89.77	0.47	737210.20
	September	8.68	131.7	89.65	0.27	736409.30
	Oktober	8.94	130.14	88.49	0.47	723517.57
	November	8.81	129.27	88.5	1.5	719995.54
	Desember	7.89	124.24	87.79	2.46	718039.39
2015	Januari	8.97	123.5	88.03	-0.24	715580.06
	Februari	9.11	124.75	87.16	-0.36	718307.45
	Maret	10.36	125.6	88.66	0.17	724152.49
	April	9.33	126.67	88.68	0.36	737594.33
	Mei	9.38	129.63	88.38	0.5	746315.36
	Juni	9.25	135.68	88.13	0.54	754794.71
	Juli	9.8	132.47	89.24	0.93	768342.42
	Agustus	9.74	130.28	89.2	0.39	772355.90
	September	9.87	129.01	89.55	-0.05	772145.18
	Oktober	10.01	127.21	89.14	-0.08	760514.28
	November	9.69	125.64	89.38	0.21	757252.14
	Desember	8.2	120.06	88.09	0.96	755162.78
2016	Januari	9.08	118.56	91.89	0.51	750921.45
	Februari	9.41	119.92	90.18	-0.09	753671.22
	Maret	9.44	121.55	89.56	0.19	760087.33
	April	9.51	121.55	89.56	-0.45	775891.73
	Mei	9.6	125.03	89.17	0.24	785349.07

	Juni	9.18	129.35	87.94	0.66	794181.30
	Juli	9.97	121.32	88.82	0.69	807377.48
	Agustus	10.99	118.96	89.42	-0.02	811217.70
	September	10.47	118.63	87.91	0.22	810691.02
	Oktober	10.49	117.86	87.35	0.14	798149.01
	November	10.13	116.26	87.66	0.47	794624.86
	Desember	8.63	114.4	87.09	0.42	792470.13
2017	Januari	9.61	113.79	83.46	0.97	788458.07
	Februari	9.98	114.54	84.79	0.23	791462.27
	Maret	9.94	116.98	85.13	-0.02	798255.96
	April	10.15	116.84	85.2	0.09	814704.51
	Mei	10.63	121.04	85.55	0.39	824678.18
	Juni	10.71	124.47	86.5	0.69	834042.31
	Juli	10.78	119.59	86.51	0.22	848012.69
	Agustus	10.77	118.12	86.18	-0.07	852245.95
	September	10.79	116.49	86.31	0.13	851957.86
	Oktober	10.9	116.14	86.05	0.01	839494.13
	November	10.81	114.19	85.76	0.2	835904.05
	Desember	9.68	111.12	85.34	0.71	833533.32
2018	Januari	10.6	109.34	83.75	0.62	828304.55
	Februari	11.21	110.43	85.27	0.17	831430.60
	Maret	10.98	111.53	84.23	0.2	838834.05
	April	11.56	114.08	85.31	0.1	857434.49
	Mei	11.55	119.4	85.85	0.21	868203.09
	Juni	11.78	118.91	85.97	0.59	878059.42
	Juli	11.8	114.56	86.13	0.28	887003.49
	Agustus	11.75	113.39	86.16	-0.05	895035.29
	September	11.6	112.15	86.18	-0.18	902154.82

LAMPIRAN 2**Uji Akar Unit (Level)****NPF**

Null Hypothesis: NPF has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.996340	0.2876
Test critical values: 1% level	-3.552666	
5% level	-2.914517	
10% level	-2.595033	

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

FDR

Null Hypothesis: FDR has a unit root

Exogenous: Constant

Lag Length: 10 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.481670	0.9843
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

BOPO

Null Hypothesis: BOPO has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.568547	0.4917
Test critical values: 1% level	-3.555023	
5% level	-2.915522	
10% level	-2.595565	

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

INFLASI

Null Hypothesis: INFLASI has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.472427	0.0000
Test critical values: 1% level	-3.555023	
5% level	-2.915522	
10% level	-2.595565	

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

PDB

Null Hypothesis: PDB has a unit root

Exogenous: Constant

Lag Length: 9 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	2.062212	0.9999
Test critical values: 1% level	-3.577723	
5% level	-2.925169	
10% level	-2.600658	

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

LAMPIRAN 3**Uji Akar Unit (First Difference)****NPF**

Null Hypothesis: D(NPF) has a unit root

Exogenous: Constant

Lag Length: 10 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.844217	0.0003
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

FDR

Null Hypothesis: D(FDR) has a unit root

Exogenous: Constant

Lag Length: 9 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.535544	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

BOPO

Null Hypothesis: D(BOPO) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.77346	0.0000
Test critical values: 1% level	-3.555023	
5% level	-2.915522	
10% level	-2.595565	

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

INFLASI

Null Hypothesis: D(INFLASI) has a unit root

Exogenous: Constant

Lag Length: 10 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.372864	0.0000
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

PDB

Null Hypothesis: D(PDB) has a unit root

Exogenous: Constant

Lag Length: 10 (Automatic - based on AIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.216319	0.0017
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

LAMPIRAN 4**Uji Panjang Lag**

VAR Lag Order Selection Criteria

Endogenous variables: D(NPF) D(FDR) D(BOPO)

D(INFLASI) D(LOG(PDB))

Exogenous variables:

Date: 02/22/19 Time: 11:21

Sample: 2014M01 2018M09

Included observations: 53

Lag	LogL	LR	FPE	AIC	SC	HQ
1	-74.33125	NA	2.93e-05	3.748349	4.677732*	4.105745*
2	-58.21187	26.15597	4.18e-05	4.083467	5.942233	4.798259
3	-17.65922	58.15098*	2.46e-05*	3.496574*	6.284723	4.568762

* 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 5**Uji Stabilitas VAR**

Roots of Characteristic Polynomial

Endogenous variables: D(NPF) D(FDR)

D(BOPO) D(INFLASI) D(LOG(PDB))

Exogenous variables:

Lag specification: 1 3

Date: 02/22/19 Time: 11:22

Root	Modulus
0.787935 - 0.448019i	0.906401
0.787935 + 0.448019i	0.906401
0.036072 - 0.800190i	0.801002
0.036072 + 0.800190i	0.801002
-0.637205 - 0.460745i	0.786331
-0.637205 + 0.460745i	0.786331
0.199851 - 0.757069i	0.783004
0.199851 + 0.757069i	0.783004
0.052642 - 0.608036i	0.610310
0.052642 + 0.608036i	0.610310
-0.517998 - 0.059645i	0.521420
-0.517998 + 0.059645i	0.521420
-0.288265 - 0.356566i	0.458515
-0.288265 + 0.356566i	0.458515
0.447126	0.447126

No root lies outside the unit circle.

VAR satisfies the stability condition.

LAMPIRAN 6**Uji Kointegrasi Johansen**

Date: 02/22/19 Time: 11:27

Sample (adjusted): 2014M06 2018M09

Included observations: 52 after adjustments

Trend assumption: Linear deterministic trend

Series: D(NPF) D(FDR) D(BOPO) D(INFLASI)

D(LOG(PDB))

Lags interval (in first differences): 1 to 3

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.757356	154.0213	69.81889	0.0000
At most 1 *	0.539062	80.38103	47.85613	0.0000
At most 2 *	0.361614	40.10746	29.79707	0.0023
At most 3 *	0.223481	16.76919	15.49471	0.0320
At most 4	0.067186	3.616587	3.841466	0.0572

Trace test indicates 4 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 *	0.757356	73.64028	33.87687	0.0000
At most 1 *	0.539062	40.27357	27.58434	0.0007
At most 2 *	0.361614	23.33827	21.13162	0.0241
At most 3	0.223481	13.15260	14.26460	0.0744
At most 4	0.067186	3.616587	3.841466	0.0572

Max-eigenvalue 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

LAMPIRAN 7

Uji Kusalitas Granger

Pairwise Granger Causality Tests

Date: 03/01/19 Time: 18:14

Sample: 2014M01 2018M09

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Prob.
FDR does not Granger Cause NPF	54	1.72041	0.1756
NPF does not Granger Cause FDR		4.42673	0.0080
BOPO does not Granger Cause NPF	54	2.91067	0.0441
NPF does not Granger Cause BOPO		0.92319	0.4370
INFLASI does not Granger Cause NPF	54	2.15518	0.1059
NPF does not Granger Cause INFLASI		1.04250	0.3825
LOG(PDB) does not Granger Cause NPF	54	6.63593	0.0008
NPF does not Granger Cause LOG(PDB)		1.12719	0.3477
BOPO does not Granger Cause FDR	54	0.19096	0.9020
FDR does not Granger Cause BOPO		3.44303	0.0240
INFLASI does not Granger Cause FDR	54	0.79549	0.5026
FDR does not Granger Cause INFLASI		3.58708	0.0204
LOG(PDB) does not Granger Cause FDR	54	23.6708	2.E-09
FDR does not Granger Cause LOG(PDB)		12.3126	5.E-06
INFLASI does not Granger Cause BOPO	54	0.64161	0.5921
BOPO does not Granger Cause INFLASI		0.41472	0.7432
LOG(PDB) does not Granger Cause BOPO	54	2.70302	0.0561
BOPO does not Granger Cause LOG(PDB)		2.47894	0.0727
LOG(PDB) does not Granger Cause INFLASI	54	2.48965	0.0718
INFLASI does not Granger Cause LOG(PDB)		0.36594	0.7779

LAMPIRAN 8

Model VECM

Vector Error Correction Estimates

Date: 03/01/19 Time: 20:06

Sample (adjusted): 2014M05 2018M09

Included observations: 53 after adjustments

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

Cointegrating Eq:	CointEq1				
NPF(-1)	1.000000				
FDR(-1)	0.044697 (0.04267) [1.04757]				
BOPO(-1)	-0.114505 (0.08006) [-1.43033]				
INFLASI(-1)	-2.974196 (0.49481) [-6.01079]				
LOG(PDB(-1))	-15.90663 (3.55155) [-4.47879]				
C	211.6634				
Error Correction:	D(NPF)	D(FDR)	D(BOPO)	D(INFLASI)	D(LOG(PDB))
CointEq1	-0.420869 (0.10322) [-4.07739]	1.397096 (0.56134) [2.48887]	0.077416 (0.28924) [0.26765]	0.361126 (0.10528) [3.43004]	0.000154 (0.00152) [0.10139]
D(NPF(-1))	-0.258566 (0.12877) [-2.00805]	0.681366 (0.70026) [0.97302]	0.400225 (0.36082) [1.10921]	-0.333247 (0.13134) [-2.53732]	0.004813 (0.00190) [2.53830]
D(NPF(-2))	-0.250626 (0.13474) [-1.86006]	-0.886209 (0.73275) [-1.20942]	0.053401 (0.37756) [0.14144]	-0.187084 (0.13743) [-1.36127]	0.002014 (0.00198) [1.01508]

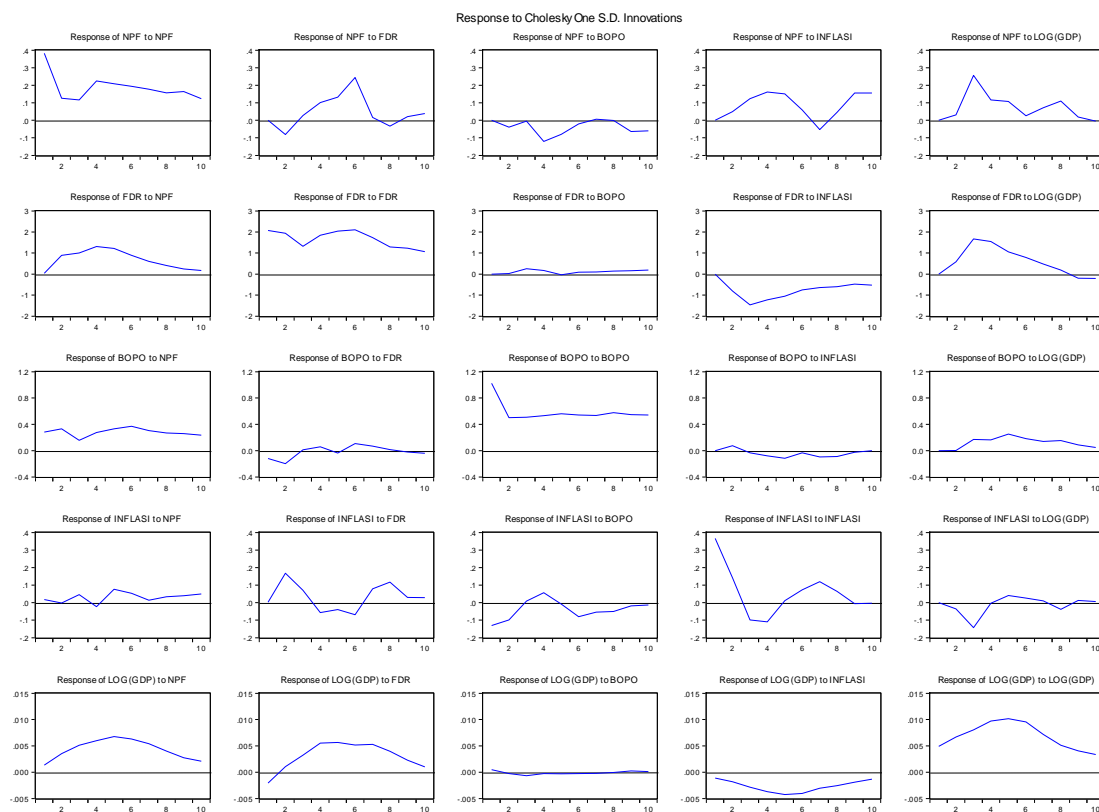
D(NPF(-3))	-0.246571 (0.12835) [-1.92102]	-0.265227 (0.69803) [-0.37997]	-0.180909 (0.35967) [-0.50299]	-0.143473 (0.13092) [-1.09588]	0.001604 (0.00189) [0.84876]
D(FDR(-1))	-0.015488 (0.02605) [-0.59462]	-0.023229 (0.14165) [-0.16399]	-0.068868 (0.07299) [-0.94355]	0.054556 (0.02657) [2.05348]	0.001786 (0.00038) [4.65647]
D(FDR(-2))	0.073369 (0.02846) [2.57805]	-0.169810 (0.15477) [-1.09719]	0.100920 (0.07975) [1.26550]	-0.029738 (0.02903) [-1.02445]	0.000718 (0.00042) [1.71382]
D(FDR(-3))	-0.061942 (0.03133) [-1.97736]	-0.359258 (0.17036) [-2.10886]	-0.037264 (0.08778) [-0.42452]	0.063040 (0.03195) [1.97299]	0.000880 (0.00046) [1.90704]
D(BOPO(-1))	-0.069703 (0.06192) [-1.12567]	-0.099286 (0.33674) [-0.29484]	-0.474923 (0.17351) [-2.73711]	-0.004568 (0.06316) [-0.07233]	-0.000948 (0.00091) [-1.03974]
D(BOPO(-2))	-0.012211 (0.06691) [-0.18250]	0.095678 (0.36386) [0.26295]	-0.255548 (0.18748) [-1.36304]	0.024730 (0.06824) [0.36238]	-0.000342 (0.00099) [-0.34702]
D(BOPO(-3))	-0.016364 (0.05725) [-0.28583]	0.154908 (0.31135) [0.49754]	-0.099499 (0.16043) [-0.62021]	0.004023 (0.05840) [0.06889]	0.000117 (0.00084) [0.13828]
D(INFLASI(-1))	-1.097867 (0.25191) [-4.35813]	2.329055 (1.36996) [1.70008]	0.434138 (0.70590) [0.61502]	0.440007 (0.25695) [1.71244]	-0.000275 (0.00371) [-0.07412]
D(INFLASI(-2))	-0.758339 (0.21259) [-3.56707]	1.770320 (1.15614) [1.53123]	0.075046 (0.59572) [0.12597]	0.076241 (0.21684) [0.35160]	0.001032 (0.00313) [0.32955]
D(INFLASI(-3))	-0.372931 (0.16710) [-2.23172]	1.238976 (0.90876) [1.36337]	0.080978 (0.46825) [0.17294]	0.013599 (0.17044) [0.07979]	0.000752 (0.00246) [0.30572]
D(LOG(PDB(-1)))	-0.320207 (9.37974) [-0.03414]	140.1272 (51.0094) [2.74709]	2.036432 (26.2835) [0.07748]	-1.372066 (9.56719) [-0.14341]	0.364688 (0.13812) [2.64038]
D(LOG(PDB(-2)))	46.44855 (11.3259)	171.2810 (61.5931)	41.57799 (31.7369)	-26.58804 (11.5522)	-0.098614 (0.16678)

	[4.10110]	[2.78085]	[1.31008]	[-2.30155]	[-0.59129]
D(LOG(PDB(-3)))	-12.03916 (8.62968) [-1.39509]	-232.2466 (46.9304) [-4.94874]	-15.88736 (24.1817) [-0.65700]	11.79213 (8.80214) [1.33969]	-0.422270 (0.12707) [-3.32301]
C	-0.044661 (0.08121) [-0.54995]	-0.662388 (0.44164) [-1.49985]	-0.209632 (0.22756) [-0.92121]	0.136678 (0.08283) [1.65006]	0.005190 (0.00120) [4.33971]
R-squared	0.696010	0.636603	0.325980	0.665248	0.770968
Adj. R-squared	0.560903	0.475093	0.026415	0.516470	0.669175
Sum sq. resids	5.244702	155.1101	41.18178	5.456423	0.001137
S.E. equation	0.381689	2.075720	1.069551	0.389316	0.005620
F-statistic	5.151557	3.941568	1.088178	4.471402	7.573936
Log likelihood	-13.90730	-103.6606	-68.51790	-14.95603	209.6568
Akaike AIC	1.166313	4.553230	3.227091	1.205888	-7.270067
Schwarz SC	1.798293	5.185210	3.859071	1.837868	-6.638086
Mean dependent	0.067925	-0.272264	-0.033019	-0.003019	0.004676
S.D. dependent	0.576009	2.865019	1.083963	0.559875	0.009772
Determinant resid covariance (dof adj.)		2.13E-06			
Determinant resid covariance		3.08E-07			
Log likelihood		21.27988			
Akaike information criterion		2.593212			
Schwarz criterion		5.938991			

LAMPIRAN 9

Uji Impulse Response (IRF)

Graph



LAMPIRAN 10**Uji Impulse Response (IRF)****Tabel**

Response of NPF:					
Period	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	0.381689	0.000000	0.000000	0.000000	0.000000
2	0.126080	-0.081240	-0.039163	0.049150	0.031293
3	0.116309	0.026830	-0.004590	0.123440	0.256943
4	0.224989	0.101141	-0.120191	0.161580	0.116436
5	0.207966	0.132533	-0.080387	0.150100	0.106987
6	0.193778	0.243682	-0.020645	0.059348	0.025697
7	0.177804	0.016206	0.006566	-0.052300	0.072214
8	0.156484	-0.033638	-0.000918	0.046378	0.109404
9	0.164125	0.020585	-0.063552	0.155185	0.018815
10	0.123273	0.038948	-0.060180	0.154972	-0.005226

Response of FDR:					
Period	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	0.042802	2.075279	0.000000	0.000000	0.000000
2	0.889757	1.940046	0.027996	-0.802427	0.578815
3	1.000732	1.321690	0.253862	-1.463821	1.670753
4	1.307664	1.847074	0.169074	-1.228413	1.549108
5	1.217192	2.044956	-0.034335	-1.051321	1.051273
6	0.886976	2.104693	0.090771	-0.750067	0.791394
7	0.606547	1.731241	0.102278	-0.637194	0.475821
8	0.406121	1.290189	0.137821	-0.600907	0.187127
9	0.247991	1.233829	0.157331	-0.478120	-0.196966
10	0.166590	1.063272	0.190349	-0.523283	-0.207804

Response of BOPO:					
Period	NPF	FDR	BOPO	INFLASI	LOG(GPDB)
1	0.281485	-0.118483	1.025020	0.000000	0.000000
2	0.329517	-0.197935	0.502875	0.073774	0.003952
3	0.157531	0.011370	0.509110	-0.034744	0.171506
4	0.275946	0.056724	0.531447	-0.078112	0.162555
5	0.331469	-0.036212	0.561478	-0.115667	0.253791
6	0.370418	0.106703	0.540577	-0.033250	0.183634
7	0.304533	0.067157	0.534078	-0.096376	0.141548
8	0.267177	0.014148	0.576380	-0.090553	0.154207
9	0.257475	-0.019817	0.548181	-0.024041	0.089066
10	0.236371	-0.040510	0.540989	-0.000456	0.047212

Response of INFLASI:					
Period	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	0.017785	0.003029	-0.130615	0.366308	0.000000
2	-0.002251	0.167860	-0.098199	0.142107	-0.034936
3	0.045805	0.070222	0.009418	-0.098559	-0.142554
4	-0.022680	-0.055966	0.056438	-0.109798	-0.003660
5	0.076832	-0.039488	-0.008021	0.011342	0.041190
6	0.052869	-0.068518	-0.080440	0.072438	0.025518
7	0.013854	0.078855	-0.053586	0.119438	0.010397
8	0.033424	0.116799	-0.050131	0.063850	-0.037807
9	0.040148	0.029914	-0.018635	-0.006362	0.012309
10	0.049184	0.027946	-0.012958	-0.002885	0.006369

Response of LOG(PDB):					
Period	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	0.001335	-0.002051	0.000468	-0.001132	0.004909
2	0.003506	0.001039	-0.000256	-0.001811	0.006687
3	0.005143	0.003225	-0.000673	-0.002834	0.008050
4	0.006004	0.005551	-0.000253	-0.003713	0.009741
5	0.006746	0.005672	-0.000281	-0.004244	0.010157
6	0.006326	0.005154	-0.000274	-0.004040	0.009545
7	0.005428	0.005299	-0.000235	-0.003058	0.007163
8	0.004002	0.003965	-5.91E-05	-0.002550	0.005122
9	0.002736	0.002301	0.000240	-0.001915	0.004043
10	0.002090	0.001026	0.000129	-0.001307	0.003361

Cholesky Ordering:
 NPF FDR BOPO
 INFLASI LOG(PDB)

LAMPIRAN 11

Uji Variance Decomposition

Variance Decomposition of NPF:						
Period	S.E.	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	0.381689	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.416066	93.34028	3.812536	0.885997	1.395505	0.565685
3	0.518302	65.18463	2.724771	0.578783	6.571418	24.94040
4	0.619353	58.84549	4.574918	4.171235	11.40815	21.00021
5	0.696313	55.47684	7.242264	4.632927	13.67256	18.97541
6	0.765762	52.27403	16.11468	3.903372	11.90568	15.80223
7	0.791367	53.99415	15.13070	3.661753	11.58449	15.62890
8	0.816089	54.44913	14.39776	3.443385	11.21622	16.49352
9	0.849610	53.96908	13.34276	3.736549	13.68486	15.26675
10	0.875337	52.82653	12.76794	3.992790	16.02665	14.38608


Variance Decomposition of FDR:						
Period	S.E.	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	2.075720	0.042520	99.95748	0.000000	0.000000	0.000000
2	3.137477	8.060945	81.98657	0.007962	6.541080	3.403443
3	4.194130	10.20404	55.81025	0.370818	15.84164	17.77325
4	5.162336	13.15192	49.64072	0.352032	16.11897	20.73636
5	5.875776	14.44328	50.43036	0.275149	15.64366	19.20754
6	6.398309	14.10226	53.35019	0.252169	14.56711	17.72826
7	6.704203	13.66326	55.26121	0.252956	14.17146	16.65111
8	6.869567	13.36287	56.16007	0.281175	14.26257	15.93331
9	7.004780	12.97731	57.11547	0.320873	14.18316	15.40320
10	7.111855	12.64435	57.64380	0.382920	14.30068	15.02825

Variance Decomposition of BOPO:						
Period	S.E.	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	1.069551	6.926388	1.227178	91.84643	0.000000	0.000000
2	1.245006	12.11680	3.433222	84.09784	0.351129	0.001008
3	1.365576	11.40238	2.860661	83.80219	0.356595	1.578183
4	1.503038	12.78273	2.503766	81.67669	0.564436	2.472382
5	1.662334	14.42628	2.094358	78.18165	0.945598	4.352109
6	1.799722	16.54396	2.138315	75.72275	0.840869	4.754110
7	1.910710	17.21806	2.020646	74.99421	1.000436	4.766651
8	2.021532	17.12877	1.810071	75.12650	1.094407	4.840255
9	2.112413	17.17226	1.666475	75.53555	1.015217	4.610507
10	2.194243	17.07577	1.578582	76.08540	0.940912	4.319338

Variance Decomposition of INFLASI:						
Period	S.E.	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	0.389316	0.208688	0.006054	11.25596	88.52930	0.000000
2	0.459138	0.152447	13.37066	12.66720	73.23073	0.578964
3	0.497957	0.975735	13.35594	10.80497	66.17564	8.687708
4	0.516587	1.099372	13.58369	11.23329	66.00624	8.077409
5	0.525560	3.199333	13.68829	10.87624	63.81796	8.418177
6	0.544126	3.928812	14.35580	12.33220	61.30971	8.073475
7	0.565445	3.698171	15.23850	12.31791	61.23546	7.509963
8	0.585240	3.778403	18.20804	12.23245	58.35326	7.427845
9	0.587837	4.211546	18.30651	12.22512	57.85060	7.406220
10	0.590736	4.863507	18.35107	12.15353	57.28656	7.345329

Variance Decomposition of LOG(PDB):						
Period	S.E.	NPF	FDR	BOPO	INFLASI	LOG(PDB)
1	0.005620	5.642231	13.31461	0.694270	4.057330	76.29156
2	0.009645	15.13139	5.681829	0.306253	4.902444	73.97808
3	0.014254	19.94607	7.720002	0.363263	6.196847	65.77381
4	0.019462	20.21521	12.27547	0.211815	6.963583	60.33392
5	0.024035	21.13066	13.61807	0.152563	7.683920	57.41479
6	0.027419	21.56044	13.99747	0.127238	8.075949	56.23890
7	0.029496	22.01663	15.32222	0.116279	8.052933	54.49194
8	0.030570	22.21131	15.94747	0.108630	8.192942	53.53964
9	0.031102	22.23093	15.95319	0.110908	8.293850	53.41112
10	0.031397	22.25810	15.76157	0.110529	8.312003	53.55779

Cholesky
Ordering: NPF FDR
BOPO INFLASI
LOG(PDB)





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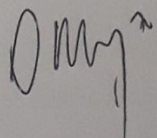
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