

# LAMPIRAN

### Lampiran 1

Data penelitian Penanaman Modal Asing, Inflasi, Kurs, Suku Bunga Dan Tenaga Kerja pada Tahun 1988-2017

tahun	PMA (jutaUS\$)	inflasi	kurs	TK	Suku Bunga
1988	576	8	1729	69518618	15,25
1989	682	6,4	1795	70426724	11,33
1990	1.093,00	7,8	1901	73104538	22,39
1991	1.482,00	9,4	1992	73911624	18,7
1992	1.777,00	7,5	2062	75891561	13,17
1993	2.004,00	9,7	2110	76718265	9,5
1994	2.109,00	8,5	2200	79687230	14,38
1995	4.346,00	9,4	2308	80110060	14,75
1996	6.194,00	8	2383	83552361	12,88
1997	4.677,00	6,2	4650	85047007	20
1998	240,8	58	8025	97292541	38,44
1999	1.865,62	20	7100	88816859	12,51
2000	4.550,36	3,7	9595	89837730	14,53
2001	2.977,39	12	10400	90807417	17,62
2002	145,09	12	8940	91647166	12,39
2003	596,92	6,8	8465	92810791	8,31
2004	1.896,08	6,1	9290	93722036	5,92
2005	8.336,26	10	9705	94948118	12,75
2006	4.914,20	13	9164	95456935	9,75
2007	6.928,48	6,4	9140	99930217	8
2008	9.318,45	10	9691	102552750	9,25
2009	4.877,37	4,4	10408	104870663	6,5
2010	15.292,01	5,1	9087	108207767	6,5
2011	20.564,94	5,4	8700	109670339	6
2012	24.200,78	4,3	9387	110808154	5,75
2013	23.281,74	6,4	10461	110804041	7,5
2014	25.889,77	6,4	11865	114628026	7,75
2015	26.532,77	6,4	13389	114819199	7,5
2016	28.053,16	3,5	13503	118411973	4,75
2017	32.239,80	3,8	13560	121022423	4,25

## Lampiran 2

Hasil Uji stasioneritas PMA, INFLASI, KURS, TK dan SUKUBUNGA dengan  
*Augmented Dicky Fuller (ADF)*

### Uji Tingkat Level

Null Hypothesis: Unit root (individual unit root process)

Series: PMA, INFLASI, KURS, TK, SBB

Date: 05/16/19 Time: 22:43

Sample: 1998 2017

Exogenous variables: Individual effects

Automatic selection of maximum lags

Automatic lag length selection based on SIC: 0 to 1

Total number of observations: 94

Cross-sections included: 5

Method	Statistic	Prob.**
ADF - Fisher Chi-square	19.9652	0.0296
ADF - Choi Z-stat	-1.54089	0.0617

\*\* 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
PMA	0.1873	0	4	19
INFLASI	0.0114	0	4	19
KURS	0.7979	0	4	19
TK	0.7531	1	4	18
SBB	0.0360	0	4	19

### Lampiran 3

#### Uji Tingkat *First Difference*

Null Hypothesis: Unit root (individual unit root process)

Series: PMA, INFLASI, KURS, TK, SBB

Date: 05/16/19 Time: 22:49

Sample: 1998 2017

Exogenous variables: Individual effects

Automatic selection of maximum lags

Automatic lag length selection based on SIC: 0 to 2

Total number of observations: 86

Cross-sections included: 5

Method	Statistic	Prob.**
ADF - Fisher Chi-square	66.9923	0.0000
ADF - Choi Z-stat	-6.66503	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(PMA)	0.0070	2	3	16
D(INFLASI)	0.0012	1	3	17
D(KURS)	0.0094	0	3	18
D(TK)	0.0000	0	3	18
D(SBB)	0.0010	1	3	17

## Lampiran 4

### Uji Estimasi Jangka Panjang

Dependent Variable: PMA  
 Method: Least Squares  
 Date: 05/16/19 Time: 22:53  
 Sample: 1998 2017  
 Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-27145.98	9225.433	-2.942515	0.0101
INFLASI	-188.5219	71.27571	-2.644967	0.0184
KURS	-0.646880	0.313065	-2.066277	0.0565
SBB	138.9444	109.5762	1.268017	0.2241
TK	0.000397	0.000124	3.193837	0.0060
R-squared	0.519096	Mean dependent var		2869.560
Adjusted R-squared	0.390856	S.D. dependent var		2394.926
S.E. of regression	1869.185	Akaike info criterion		18.11671
Sum squared resid	52407787	Schwarz criterion		18.36564
Log likelihood	-176.1671	Hannan-Quinn criter.		18.16530
F-statistic	4.047821	Durbin-Watson stat		1.534565
Prob(F-statistic)	0.020185			

## Lampiran 5

### Hasil Uji Kointegrasi

#### Uji Akar Unit ECT Tingkat Level

Null Hypothesis: ECT has a unit root  
 Exogenous: Constant  
 Lag Length: 2 (Automatic - based on SIC, maxlag=4)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.783971	0.0123
Test critical values:		
1% level	-3.886751	
5% level	-3.052169	
10% level	-2.666593	

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

Warning: Probabilities and critical values calculated for 20 observations  
 and may not be accurate for a sample size of 17

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(ECT)  
 Method: Least Squares  
 Date: 05/16/19 Time: 22:56  
 Sample (adjusted): 2001 2017  
 Included observations: 17 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-1.891595	0.499897	-3.783971	0.0023
D(ECT(-1))	0.931837	0.348494	2.673898	0.0191
D(ECT(-2))	0.652654	0.337397	1.934378	0.0751
C	-267.6387	392.1292	-0.682527	0.5069
R-squared	0.604436	Mean dependent var		94.32482
Adjusted R-squared	0.513152	S.D. dependent var		2191.299
S.E. of regression	1528.967	Akaike info criterion		17.70490
Sum squared resid	30390634	Schwarz criterion		17.90095
Log likelihood	-146.4916	Hannan-Quinn criter.		17.72438
F-statistic	6.621491	Durbin-Watson stat		1.853126
Prob(F-statistic)	0.005933			

## Lampiran 6

### Uji Error Corection Model(ECM)

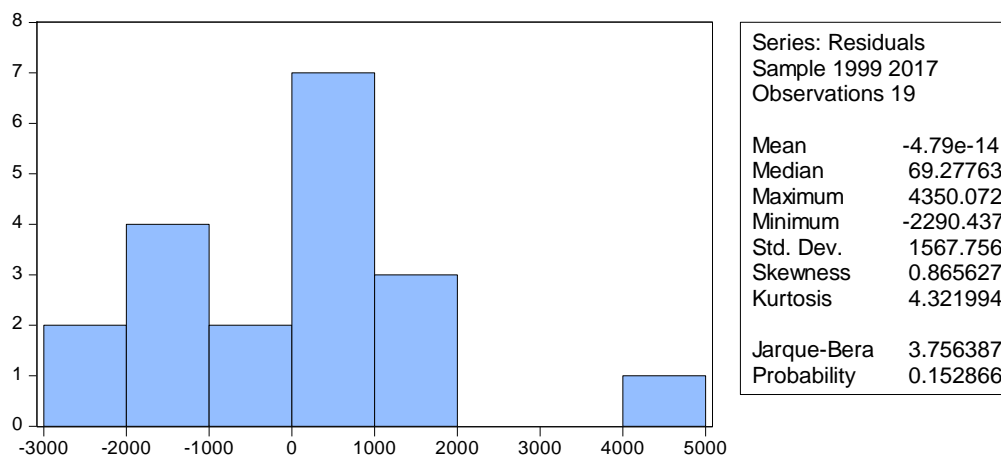
Dependent Variable: D(PMA)  
 Method: Least Squares  
 Date: 05/16/19 Time: 23:00  
 Sample (adjusted): 1999 2017  
 Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	257.7185	658.6283	0.391296	0.7019
D(INFLASI)	-165.3615	58.15126	-2.843644	0.0138
D(KURS)	-0.250408	0.502922	-0.497907	0.6269
D(TK)	0.000130	0.000286	0.454242	0.6571
D(SBB)	168.8225	99.91233	1.689706	0.1149
ECT(-1)	-0.738062	0.260073	-2.837900	0.0140
R-squared	0.591255	Mean dependent var	334.3411	
Adjusted R-squared	0.434046	S.D. dependent var	2452.180	
S.E. of regression	1844.773	Akaike info criterion	18.13019	
Sum squared resid	44241447	Schwarz criterion	18.42843	
Log likelihood	-166.2368	Hannan-Quinn criter.	18.18066	
F-statistic	3.760937	Durbin-Watson stat	1.910515	
Prob(F-statistic)	0.025128			

## Lampiran 7

### Uji Asumsi Klasik

#### Uji Normalitas



## Lampiran 8

### Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.216351	Prob. F(2,11)	0.8088
Obs*R-squared	0.719106	Prob. Chi-Square(2)	0.6980

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 05/16/19 Time: 23:25

Sample: 1999 2017

Included observations: 19

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-211.5932	773.6473	-0.273501	0.7895
D(INFLASI)	-13.61731	67.12331	-0.202870	0.8429
D(KURS)	-0.004267	0.540393	-0.007896	0.9938
D(TK)	0.000115	0.000354	0.324193	0.7519
D(SBB)	-5.010443	113.1122	-0.044296	0.9655
ECT(-1)	0.155816	1.007601	0.154641	0.8799
RESID(-1)	-0.124382	1.106170	-0.112444	0.9125
RESID(-2)	-0.278363	0.455878	-0.610607	0.5539
R-squared	0.037848	Mean dependent var	-4.79E-14	
Adjusted R-squared	-0.574431	S.D. dependent var	1567.756	
S.E. of regression	1967.162	Akaike info criterion	18.30213	
Sum squared resid	42567010	Schwarz criterion	18.69979	
Log likelihood	-165.8703	Hannan-Quinn criter.	18.36943	
F-statistic	0.061814	Durbin-Watson stat	1.970994	
Prob(F-statistic)	0.999389			



### Lampiran 9

#### Uji Heteroskedastisitas

F-statistic	0.467319	Prob. F(5.23)	0.7965
Obs*squared	2.674441	Prob. ChiSquare(5)	0.7500

### Lampiran 10

#### Uji Multikoleniaritas

	Inflasi	Kurs	SBB	TK
inflasi	1.000000	-0.57424	-0.091547	0.770043
kurs	-0.057424	1.000000	0.917106	-0.431070
SBB	-0.091547	0.917106	1.000000	-0.499363
TK	0.770043	-0.431070	-0.499363	1.000000



**BI CORNER UNIVERSITAS MUHAMMADIYAH  
YOGYAKARTA**

Gedung E2 Lantai 2 Fakultas Ekonomi dan Bisnis

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Perpustakaan BI Corner Universitas Muhammadiyah Yogyakarta menyatakan bahwa Skripsi di bawah ini:

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Judul : Analisis Faktor Yang Mempengaruhi Penanaman Modal Asing di Indonesia periode 1988-2017

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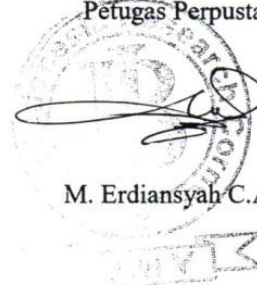
**Telah dilakukan tes Turnitin dengan indeks similaritasnya sebesar : 16%,  
dengan Filter 1%.**

Semoga surat keterangan ini dapat digunakan sebagaimana mestinya.

Dosen Pembimbing Skripsi

Dr, Imamuddin Yuliadi, M.Si.

Yogyakarta, 26 Juni 2019  
Petugas Perpustakaan



M. Erdiansyah C.A., SIP.