LAMPIRAN

HASIL REGRESI LINIER BERGANDA

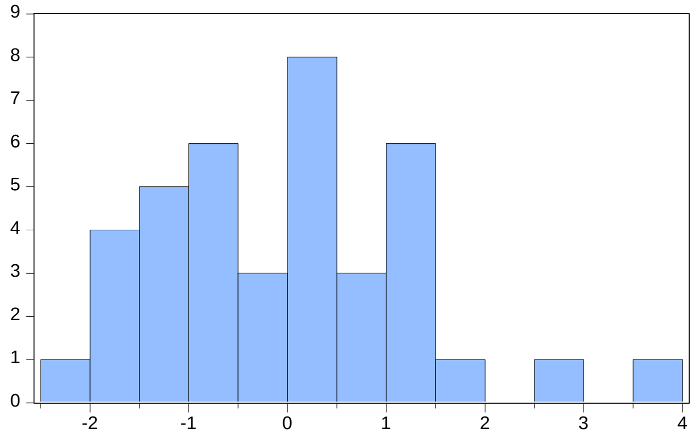
Dependent Variable: LDR
Method: Least Squares
Date: 02/20/19   Time: 22:47
Sample (adjusted): 2005Q2 2014Q4
Included observations: 39 after adjustments
Convergence achieved after 9 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-705.7410	157.2790	-4.487192	0.0001
LOG(PDB)	70.02599	12.91215	5.423262	0.0000
LOG(KURS)	-8.644842	5.045910	-1.713238	0.0961
BI	1.236222	0.352944	3.502604	0.0013
INF	-0.743763	0.329923	-2.254357	0.0309
AR(1)	0.872913	0.090127	9.685322	0.0000

R-squared	0.985280	Mean dependent var	74.54436
Adjusted R-squared	0.983049	S.D. dependent var	10.94869
S.E. of regression	1.425462	Akaike info criterion	3.687508
Sum squared resid	67.05412	Schwarz criterion	3.943440
Log likelihood	-65.90640	Hannan-Quinn criter.	3.779334
F-statistic	441.7594	Durbin-Watson stat	1.458801
Prob(F-statistic)	0.000000		

Inverted AR Roots	.87

NORMALITAS



Series: Residuals
Sample 2005Q2 2014Q4
Observations 39

Mean	6.40e-11
Median	0.023954
Maximum	3.665211
Minimum	-2.304375
Std. Dev.	1.328376
Skewness	0.543523
Kurtosis	3.211275
Jarque-Bera	1.992746
Probability	0.369216

AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.322698	Prob. F(2,31)	0.1148
Obs*R-squared	5.082577	Prob. Chi-Square(2)	0.0788

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 02/20/19 Time: 22:48
Sample: 2005Q2 2014Q4
Included observations: 39
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-9.050918	156.6463	-0.057779	0.9543
LOG(PDB)	3.713420	13.74441	0.270177	0.7888
LOG(KURS)	-4.009021	6.080177	-0.659359	0.5145
BI	0.042461	0.340220	0.124803	0.9015
INF	0.002130	0.319299	0.006672	0.9947
AR(1)	-0.032798	0.111003	-0.295471	0.7696
RESID(-1)	0.421892	0.229936	1.834819	0.0761
RESID(-2)	-0.158095	0.224207	-0.705130	0.4860

R-squared	0.130322	Mean dependent var	6.40E-11
Adjusted R-squared	-0.066056	S.D. dependent var	1.328376
S.E. of regression	1.371548	Akaike info criterion	3.650439
Sum squared resid	58.31546	Schwarz criterion	3.991683
Log likelihood	-63.18356	Hannan-Quinn criter.	3.772874
F-statistic	0.663628	Durbin-Watson stat	1.925312
Prob(F-statistic)	0.700670		

MULTIKOLINEARITAS

Variance Inflation Factors
Date: 02/20/19 Time: 22:48
Sample: 2005Q1 2014Q4
Included observations: 39

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	24736.68	7668.039	NA
LOG(PDB)	166.7237	7754.912	1.326659
LOG(KURS)	25.46120	674.2165	1.282740
BI	0.124569	3.722816	1.305860
INF	0.108849	1.081949	1.067016
AR(1)	0.008123	1.436451	1.369405

HETEROSKESDATISITAS

Heteroskedasticity Test: Harvey

F-statistic	1.841104	Prob. F(4,34)	0.1437
Obs*R-squared	6.943460	Prob. Chi-Square(4)	0.1389
Scaled explained SS	6.984212	Prob. Chi-Square(4)	0.1367

Test Equation:
Dependent Variable: LRESID2
Method: Least Squares
Date: 02/20/19 Time: 22:48
Sample: 2005Q2 2014Q4
Included observations: 39

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	83.05407	39.67954	2.093121	0.0439
LOG(PDB)	-4.087648	3.698572	-1.105196	0.2768
LOG(KURS)	-3.470913	4.345522	-0.798733	0.4300
BI	-0.373478	0.294885	-1.266524	0.2139
INF	1.210301	0.651445	1.857872	0.0719

R-squared	0.178037	Mean dependent var	-0.716681
Adjusted R-squared	0.081336	S.D. dependent var	2.257076
S.E. of regression	2.163338	Akaike info criterion	4.500391
Sum squared resid	159.1211	Schwarz criterion	4.713669
Log likelihood	-82.75763	Hannan-Quinn criter.	4.576913
F-statistic	1.841104	Durbin-Watson stat	1.962103
Prob(F-statistic)	0.143690		

DATA

BI *RATE* %	KURS	PDB (Milyar Rupiah)	LDR %	INF %	Periode
7,3	9302	143261,1	50,41	1,06	Q1-05
7,4	9593	144949,8	52,44	0,35	Q2-05
8,9	10123	146745,7	54,16	0,67	Q3-05
11,5	9985	148648,6	54,62	3,32	Q4-05
12,8	9233	150658,5	60,82	0,66	Q1-06
12,5	9098	152775,5	61,20	0,29	Q2-06
11,8	9135	154999,6	61,64	0,39	Q3-06
10,6	9098	157330,7	61,36	0,80	Q4-06
9,4	9123	160429,1	61,18	0,63	Q1-07
8,8	8988	162874	63,07	0,06	Q2-07
8,3	9244	164915,9	64,21	0,76	Q3-07
8,3	9299	167371,2	66,42	0,69	Q4-07
8,0	9186	170129,5	68,54	1,12	Q1-08
8,3	9259	172477,3	72,78	0,99	Q2-08
8,8	9216	174711,9	77,58	0,95	Q3-08
9,4	11365	176833,3	76,55	0,18	Q4-08
8,3	11637	178047,9	73,45	0,12	Q1-09
7,3	10426	180260,4	73,08	-0,05	Q2-09
6,6	9887	182677	73,90	0,69	Q3-09
6,5	9475	185298	73,48	0,16	Q4-09
6,5	9272	188123,2	73,19	0,33	Q1-10
6,5	9092	191152,7	75,24	0,47	Q2-10
6,5	8972	194386,3	77,15	0,92	Q3-10
6,5	9269	197824,2	76,24	0,53	Q4-10
6,7	8863	200479,2	76,47	0,23	Q1-11
6,8	8569	203761,5	78,84	0,12	Q2-11
6,8	8636	207021,7	81,12	0,62	Q3-11
6,0	9024	210259,7	80,27	0,26	Q4-11
5,8	9088	213475,7	79,30	0,29	Q1-12
5,8	9412	216669,5	81,78	0,30	Q2-12
5,8	9544	219841,3	83,19	0,55	Q3-12
5,8	9630	222990,9	83,66	0,26	Q4-12
5,8	9695	226193,2	84,25	0,80	Q1-13
5,8	9608	229268,7	85,94	0,30	Q2-13
7,5	10938	232292,2	88,82	1,35	Q3-13
7,5	11800	235263,6	89,71	0,25	Q4-13
7,5	11755	238182,9	90,70	0,47	Q1-14
7,5	11704	241050,2	90,45	0,19	Q2-14

BI *RATE* %	KURS	PDB (Milyar Rupiah)	LDR %	INF %	Periode
7,5	11840	243865,4	90,92	0,56	Q3-14
7,7	12238	246628,7	89,51	1,48	Q4-14

PERPUSTAKAAN
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Nama	: **NUR AN NISA UTAMI**
NIM	: **20150430279**
Prodi	: Ilmu Ekonomi
Judul	: **ANALISIS PENGARUH SUMBER TEKANAN TERHADAP RISIKO PERBANKAN KONVENSIONAL DI INDONESIA PERIODE KRISIS KEUANGAN GLOBAL**
Dosen Pembimbing	: Dimas Bagus Wiranatakusuma, SE., M.Ec., Ph.D

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Ka. Ur. Pengelolahan

Laela Niswatin, S.I.Pust

Yogyakarta, 04-03-2019
yang melaksanakan pengecekan

Ikram Al Zein, S.Kom.I