LAMPIRAN

Tabel Data

Jumlah Uang Beredar, Produk Domestik Bruto, Inflasi, Kurs, Suku Bunga Deposito 3 Bulanan

TAHUN	JUB M2 (Miliar Rupiah)	PDB HK (Miliar Rupiah)	INF %	KURS RP	SBDB %
2000Q1	656.451	325.959	0,94	7.590	12,40
2000Q2	684.335	336.967	1,90	8.735	11,69
2000Q3	686.453	360.702	1,73	8.780	12,84
2000Q4	747.028	366.143	1,94	9.595	13,24
2001Q1	766.812	386.649	0,89	10.400	14,86
2001Q2	796.440	416.070	1,67	11.440	15,00
2001Q3	783.104	426.828	0,64	9.675	16,16
2001Q4	844.053	416.775	1,62	10.400	17,24
2002Q1	831.411	436.975	1,90	9.655	17,02
2002Q2	838.635	450.640	0,36	8.730	15,85
2002Q3	859.706	472.136	0,53	9.015	14,36
2002Q4	883.908	462.082	1,20	8.940	13,63
2003Q1	877.776	496.248	0,77	8.908	12,90
2003Q2	894.213	498.024	0,45	8.285	11,55
2003Q3	911.224	516.104	0,36	8.389	8,58
2003Q4	955.692	503.299	0,94	8.465	7,14
2004Q1	927.302	536.605	0,91	8.587	6,11
2004Q2	973.398	564.422	0,48	9.415	6,31
2004Q3	988.173	595.321	0,50	9.170	6,61
2004Q4	1.033.877	599.478	1,04	9.290	6,71
2005Q1	1.022.703	632.331	1,91	9.480	6,93
2005Q2	1.076.526	670.476	0,50	9.713	7,19
2005Q3	1.154.053	713.000	0,69	10.310	8,51
2005Q4	1.202.762	758.475	1,04	9.830	11,75
2006Q1	1.198.748	782.753	1,63	9.075	12,19
2006Q2	1.257.785	812.741	1,08	9.300	11,70
2006Q3	1.294.744	870.320	1,50	9.235	11,05
2006Q4	1.382.493	873.403	1,68	9.020	9,71
2007Q1	1.379.237	920.203	1,48	9.118	8,52
2007Q2	1.454.577	963.863	0,62	9.054	7,87
2007Q3	1.516.884	1.031.409	2,12	9.137	7,44
2007Q4	1.649.662	1.035.419	1,93	9.419	7,42
2008Q1	1.594.390	1.110.032	3,18	9.217	7,26
2008Q2	1.703.381	1.220.606	1,10	9.225	7,49
2008Q3	1.778.139	1.327.510	2,27	9.378	9,45
2008Q4	1.895.839	1.290.541	1,64	10.950	11,16
2009Q1	1.916.752	1.315.272	1,59	11.575	10,65

TAHUN	JUB M2 (Miliar Rupiah)	PDB HK (Miliar Rupiah)	INF %	KURS RP	SBDB %
2009Q2	1.977.532	1.381.407	0,28	10.225	9,25
2009Q3	2.018.510	1.458.209	0,43	9.681	8,35
2009Q4	2.141.384	1.451.315	0,45	9.400	7,48
2010Q1	2.112.083	1.505.857	0,89	9.115	6,99
2010Q2	2.231.144	1.642.356	0,68	9.083	6,95
2010Q3	2.274.955	1.709.132	1,60	8.924	6,95
2010Q4	2.471.206	1.775.110	0,92	8.991	7,06
2011Q1	2.451.357	1.748.731	0,25	8.709	6,91
2011Q2	2.522.784	1.816.268	0,85	8.597	6,95
2011Q3	2.643.331	1.881.850	0,27	8.823	7,05
2011Q4	2.877.220	1.840.786	0,79	9.068	6,81
2012Q1	2.914.194	1.855.580	0,97	9.180	6,31
2012Q2	3.052.786	1.929.019	0,75	9.480	5,76
2012Q3	3.128.179	1.993.632	1,86	9.588	5,69
2012Q4	3.307.508	1.948.852	0,54	9.670	5,76
2013Q1	3.322.529	1.958.396	0,13	9.719	5,64
2013Q2	3.413.379	2.036.817	1,03	9.929	5,72
2013Q3	3.584.081	2.103.598	2,59	11.613	6,56
2013Q4	3.730.409	2.057.688	1,00	12.189	7,61
2014Q1	3.652.531	2.058.585	1,14	11.404	8,28
2014Q2	3.857.962	2.137.386	0,73	11.969	8,34
2014Q3	4.010.147	2.207.344	1,28	12.212	9,37
2014Q4	4.173.327	2.161.553	1,70	12.440	8,94
2015Q1	4.246.361	2.158.040	1,25	13.084	8,81
2015Q2	4.358.802	2.238.704	0,73	13.332	8,27
2015Q3	4.508.603	2.312.844	1,30	13.873	7,95
2015Q4	4.548.800	2.272.929	0,62	13.785	7,99
2016Q1	4.561.873	2.264.680	0,80	13.276	7,75
2016Q2	4.737.451	2.355.422	0,72	13.180	7,00
2016Q3	4.737.631	2.429.286	1,03	12.998	6,84
2016Q4	5.004.977	2.385.244	0,48	13.436	6,69
2017Q1	5.017.644	2.378.176	0,02	13.321	6,69
2017Q2	5.225.166	2.473.425	0,69	13.319	6,62
2017Q3	5.254.139	2.552.302	0,13	13.333	6,59
2017Q4	5.419.165	2.508.872	0,71	13.537	6,30
2018Q1	5.395.862	2.498.186	0,20	13.756	6,25
2018Q2	5.534.150	2.603.748	0,59	14.404	6,59
2018Q3	5.606.780	2.684.186	0,18	14.919	6,56
2018Q4	5.760.046	2.638.894	0,62	14.481	6,30

Sumber: Bank Indonesia 2019

Null Hypothesis: LOGM2 has a unit root
Exogenous: Constant
Lag Length: 4 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.497133	0.8849
Test critical values:	1% level	-3.525618	
	5% level	-2.902953	
	10% level	-2.588902	

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

Null Hypothesis: D(LOGM2) has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.436502	0.0000
Test critical values:	1% level	-3.525618	
	5% level	-2.902953	
	10% level	-2.588902	

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

Null Hypothesis: D(LOGM2,2) has a unit root
Exogenous: Constant
Lag Length: 6 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.984665	0.0000
Test critical values:	1% level	-3.531592	
	5% level	-2.905519	
	10% level	-2.590262	

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

Null Hypothesis: LOGPDB has a unit root
Exogenous: Constant
Lag Length: 4 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.917299	0.0481
Test critical values:	1% level	-3.520307	
	5% level	-2.900670	
	10% level	-2.587691	

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

Null Hypothesis: D(LOGPDB) has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.915332	0.0000
Test critical values:	1% level	-3.521579	
	5% level	-2.901217	
	10% level	-2.587981	

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

Null Hypothesis: D(LOGPDB,2) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-12.71261	0.0001
Test critical values:	1% level	-3.522887	
	5% level	-2.901779	
	10% level	-2.588280	

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

Null Hypothesis: LOGKURS has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.228627	0.6581
Test critical values:	1% level	-3.520307	
	5% level	-2.900670	
	10% level	-2.587691	

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

Null Hypothesis: D(LOGKURS) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-8.592899	0.0000
Test critical values:	1% level	-3.521579	
	5% level	-2.901217	
	10% level	-2.587981	

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

Null Hypothesis: D(LOGKURS,2) has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.882567	0.0000
Test critical values:	1% level	-3.527045	
	5% level	-2.903566	
	10% level	-2.589227	

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

Null Hypothesis: INFLASI has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.208138	0.0000
Test critical values:	1% level	-3.520307	
	5% level	-2.900670	
	10% level	-2.587691	

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

Null Hypothesis: D(INFLASI) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-9.717002	0.0000
Test critical values:	1% level	-3.524233	
	5% level	-2.901217	
	10% level	-2.588587	

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

Null Hypothesis: D(INFLASI,2) has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-9.554549	0.0000
Test critical values:	1% level	-3.527045	
	5% level	-2.903566	
	10% level	-2.589227	

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

Null Hypothesis: SBDB has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.471128	0.1266
Test critical values:	1% level	-3.521579	
	5% level	-2.901217	
	10% level	-2.587981	

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

Null Hypothesis: D(SBDB) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.437029	0.0006
Test critical values:	1% level	-3.521579	
	5% level	-2.901217	
	10% level	-2.587981	

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

Null Hypothesis: D(SBDB,2) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-9.625116	0.0000
Test critical values:	1% level	-3.522887	
	5% level	-2.901779	
	10% level	-2.588280	

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

Variable	Uji Akar Unit					
	Level		1st Difference		2nd Difference	
	ADF	Prob	ADF	Prob	ADF	Prob
LOGM2	-0.497133	0.8849	**-6.436502**	**0.0000**	-5.984665	0.0000
LOGPDB	-2.917299	0.0481	**-7.915332**	**0.0000**	-12.71261	0.0001
LOGKURS	-1.228627	0.6581	**-8.592899**	**0.0000**	-6.882567	0.0000
INFLASI	-6.208138	0.0000	**-9.717002**	**0.0000**	-9.554549	0.0000
SBDB	-2.471128	0.1266	**-4.437029**	**0.0006**	-9.625116	0.0000

Level

Variabel	T-Statistik ADF	T-Critical Value 5%	Prob.*	Kesimpulan
LOGM2	-0.497133	-2.902953	0.8849	Tidak Stationer
LOGPDB	-2.917299	-2.900670	0.0481	Stationer
LOGKURS	-1.228627	-2.900670	0.6581	Tidak Stationer
INFLASI	-6.208138	-2.900670	0.0000	Stationer
SBDB	-2.471128	-2.901217	0.1266	Tidak Stationer

1st Difference

Variabel	T-Statistik ADF	T-Critical Value 5%	Prob.*	Kesimpulan
D(LOGM2)	-6.436502	-2.902953	0.0000	Stationer
D(LOGPDB)	-7.915332	-2.901217	0.0000	Stationer
D(LOGKURS)	-8.592899	-2.901217	0.0000	Stationer
D(INFLASI)	-9.717002	-2.901217	0.0000	Stationer
D(SBDB)	-4.437029	-2.901217	0.0006	Stationer

Uji Akar Unit

Null Hypothesis: Unit root (individual unit root process)
Series: M2, PDB, INFLASI, KURS, SBDB
Date: 04/30/19 Time: 15:11
Sample: 2000Q1 2018Q4
Exogenous variables: Individual effects
Automatic selection of maximum lags
Automatic lag length selection based on SIC: 0 to 8
Total number of observations: 362
Cross-sections included: 5

Method	Statistic	Prob.**
ADF - Fisher Chi-square	31.9638	0.0004
ADF - Choi Z-stat	-0.88981	0.1868

** 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
M2	0.9357	8	11	67
PDB	0.9296	4	11	71
INFLASI	0.0000	0	11	75
KURS	0.8055	0	11	75
SBDB	0.1266	1	11	74

Setelah di LOG pada Level

Null Hypothesis: Unit root (individual unit root process)
Series: LOGM2, LOGPDB, INFLASI, LOGKURS, SBDB
Date: 04/30/19 Time: 15:13
Sample: 2000Q1 2018Q4
Exogenous variables: Individual effects
Automatic selection of maximum lags
Automatic lag length selection based on SIC: 0 to 4
Total number of observations: 366
Cross-sections included: 5

Method	Statistic	Prob.**
ADF - Fisher Chi-square	33.8636	0.0002
ADF - Choi Z-stat	-1.86913	0.0308

** 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
LOGM2	0.9170	4	11	71
LOGPDB	0.4491	4	11	71
INFLASI	0.0000	0	11	75
LOGKURS	0.6581	0	11	75
SBDB	0.1266	1	11	74

Setelah di LOG pada 1st Difference

Null Hypothesis: Unit root (individual unit root process)
Series: LOGM2, LOGPDB, INFLASI, LOGKURS, SBDB
Date: 04/30/19 Time: 15:14
Sample: 2000Q1 2018Q4
Exogenous variables: Individual effects
Automatic selection of maximum lags
Automatic lag length selection based on SIC: 0 to 3
Total number of observations: 362
Cross-sections included: 5

Method	Statistic	Prob.**
ADF - Fisher Chi-square	74.5005	0.0000
ADF - Choi Z-stat	-6.26541	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(LOGM2)	0.1176	3	11	71
D(LOGPDB)	0.3835	3	11	71
D(INFLASI)	0.0000	2	11	72
D(LOGKURS)	0.0000	0	11	74
D(SBDB)	0.0006	0	11	74

UJI KOINTEGRASI

Dependent Variable: LOGM2
Method: Least Squares
Date: 04/30/19 Time: 15:16
Sample: 2000Q1 2018Q4
Included observations: 76

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOGPDB	0.824668	0.028380	29.05817	0.0000
INFLASI	-0.040317	0.015819	-2.548670	0.0130
LOGKURS	0.907092	0.080590	11.25567	0.0000
SBDB	-0.004544	0.004997	-0.909282	0.3663
C	-5.308370	0.550888	-9.636025	0.0000

R-squared	0.986159	Mean dependent var	14.50458
Adjusted R-squared	0.985379	S.D. dependent var	0.689383
S.E. of regression	0.083358	Akaike info criterion	-2.067821
Sum squared resid	0.493346	Schwarz criterion	-1.914483
Log likelihood	83.57719	Hannan-Quinn criter.	-2.006540
F-statistic	1264.664	Durbin-Watson stat	0.418918
Prob(F-statistic)	0.000000		

UJI ECT

Null Hypothesis: ECT has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.735779	0.0053
Test critical values:	1% level	-3.520307	
	5% level	-2.900670	
	10% level	-2.587691	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECT)
Method: Least Squares
Date: 04/30/19 Time: 15:25
Sample (adjusted): 2000Q2 2018Q4
Included observations: 75 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.259556	0.069478	-3.735779	0.0004
C	-0.002546	0.005624	-0.452795	0.6520

R-squared	0.160495	Mean dependent var	-0.002392
Adjusted R-squared	0.148995	S.D. dependent var	0.052793
S.E. of regression	0.048701	Akaike info criterion	-3.179923
Sum squared resid	0.173142	Schwarz criterion	-3.118123
Log likelihood	121.2471	Hannan-Quinn criter.	-3.155247
F-statistic	13.95604	Durbin-Watson stat	1.912778
Prob(F-statistic)	0.000369		

Variabel	T statistic	Prob
Ect	-3.735779	0.0053

ECM

Dependent Variable: D(LOGM2)
Method: Least Squares
Date: 04/30/19 Time: 15:30
Sample (adjusted): 2000Q2 2018Q4
Included observations: 75 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.029061	0.003598	8.076819	0.0000
D(LOGPDB)	-0.116975	0.084446	-1.385202	0.1705
D(INFLASI)	-0.006465	0.003608	-1.792138	0.0775
D(LOGKURS)	0.338283	0.056102	6.029757	0.0000
D(SBDB)	-0.001576	0.003162	-0.498496	0.6197
ECT(-1)	-0.150940	0.036542	-4.130535	0.0001

R-squared	0.391695	Mean dependent var	0.028958
Adjusted R-squared	0.347615	S.D. dependent var	0.027985
S.E. of regression	0.022603	Akaike info criterion	-4.664814
Sum squared resid	0.035253	Schwarz criterion	-4.479415
Log likelihood	180.9305	Hannan-Quinn criter.	-4.590786
F-statistic	8.885991	Durbin-Watson stat	2.485895
Prob(F-statistic)	0.000001		

Variabel	Coefficient	Std. Error	t-Statistic	Probability
C	0.029061	0.003598	8.076819	0.0000
D(LOGPDB)	-0.116975	0.084446	-1.385202	0.1705
D(INFLASI)	-0.006465	0.003608	-1.792138	0.0775
D(LOGKURS)	0.338283	0.056102	6.029757	0.0000
D(SBDB)	-0.001576	0.003162	-0.498496	0.6197
ECT(-)	-0.150940	0.036542	-4.130535	0.0001
			R-squared	0.391695
			Adjusted R-square	0.347615
			Prob(F-statistic)	0.000001
			Durbin-Watson stat	2.485895

Uji Multikolinieritas

	LOGPDB	INFLASI	LOGKURS	SBDB
LOGPDB	1.000000	-0.227038	0.652483	-0.710369
INFLASI	-0.227038	1.000000	-0.178530	0.235396
LOGKURS	0.652483	-0.178530	1.000000	-0.246955
SBDB	-0.710369	0.235396	-0.246955	1.000000

Heteroskedasticity

Heteroskedasticity Test: White

F-statistic	1.025577	Prob. F(20,54)	0.4503
Obs*R-squared	20.64600	Prob. Chi-Square(20)	0.4182
Scaled explained SS	16.13426	Prob. Chi-Square(20)	0.7083

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 04/30/19 Time: 15:41
Sample: 2000Q2 2018Q4
Included observations: 75

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000457	0.000144	3.184265	0.0024
D(LOGPDB)^2	0.029084	0.090958	0.319750	0.7504
D(LOGPDB)*D(INFLASI)	0.002524	0.003323	0.759756	0.4507
D(LOGPDB)*D(LOGKURS)	-0.102747	0.081612	-1.258968	0.2135
D(LOGPDB)*D(SBDB)	0.003228	0.004294	0.751682	0.4555
D(LOGPDB)*ECT(-1)	0.067255	0.046315	1.452141	0.1522
D(LOGPDB)	-0.002084	0.005541	-0.376072	0.7083
D(INFLASI)^2	6.84E-05	0.000138	0.494041	0.6233
D(INFLASI)*D(LOGKURS)	-0.000453	0.003557	-0.127210	0.8992
D(INFLASI)*D(SBDB)	0.000134	0.000214	0.625420	0.5343
D(INFLASI)*ECT(-1)	0.000822	0.001921	0.427720	0.6706
D(INFLASI)	-0.000191	0.000186	-1.028866	0.3081
D(LOGKURS)^2	0.011156	0.031357	0.355790	0.7234
D(LOGKURS)*D(SBDB)	-0.005073	0.002522	-2.011760	0.0492
D(LOGKURS)*ECT(-1)	-0.045884	0.026529	-1.729564	0.0894
D(LOGKURS)	0.006515	0.003305	1.971003	0.0539
D(SBDB)^2	-3.58E-05	7.55E-05	-0.473467	0.6378
D(SBDB)*ECT(-1)	0.001467	0.001613	0.909643	0.3671
D(SBDB)	-0.000203	0.000210	-0.964193	0.3392
ECT(-1)^2	0.011291	0.012561	0.898909	0.3727
ECT(-1)	-0.003908	0.002302	-1.697662	0.0953

R-squared	0.275280	Mean dependent var	0.000470
Adjusted R-squared	0.006865	S.D. dependent var	0.000643
S.E. of regression	0.000641	Akaike info criterion	-11.63614
Sum squared resid	2.22E-05	Schwarz criterion	-10.98724
Log likelihood	457.3553	Hannan-Quinn criter.	-11.37704
F-statistic	1.025577	Durbin-Watson stat	2.199451
Prob(F-statistic)	0.450344		

Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

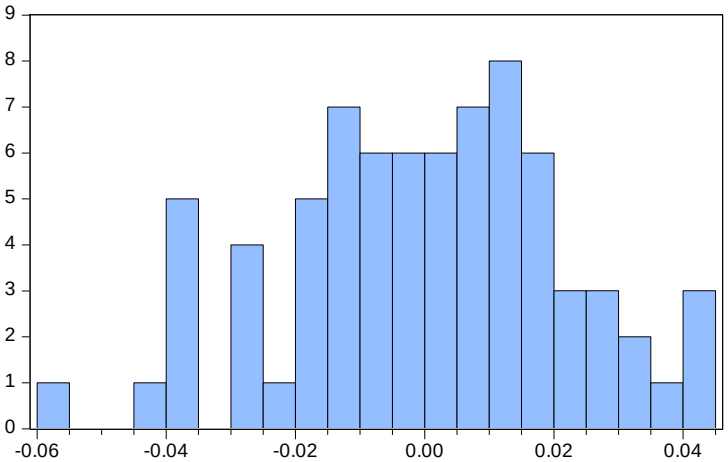
F-statistic	3.209942	Prob. F(2,67)	0.0466
Obs*R-squared	6.558051	Prob. Chi-Square(2)	0.0377

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 04/30/19 Time: 15:41
Sample: 2000Q2 2018Q4
Included observations: 75
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000249	0.003520	0.070861	0.9437
D(LOGPDB)	0.002364	0.083269	0.028385	0.9774
D(INFLASI)	0.003212	0.003720	0.863358	0.3910
D(LOGKURS)	-0.026009	0.055455	-0.469017	0.6406
D(SBDB)	0.001386	0.003136	0.442087	0.6599
ECT(-1)	0.019563	0.038747	0.504882	0.6153
RESID(-1)	-0.262323	0.136037	-1.928324	0.0581
RESID(-2)	0.133556	0.133364	1.001443	0.3202

R-squared	0.087441	Mean dependent var	7.63E-18
Adjusted R-squared	-0.007901	S.D. dependent var	0.021826
S.E. of regression	0.021912	Akaike info criterion	-4.702983
Sum squared resid	0.032171	Schwarz criterion	-4.455784
Log likelihood	184.3619	Hannan-Quinn criter.	-4.604279
F-statistic	0.917126	Durbin-Watson stat	1.971534
Prob(F-statistic)	0.498941		

Normalitas



Series: Residuals
Sample 2000Q2 2018Q4
Observations 75

Mean	7.63e-18
Median	0.002388
Maximum	0.044623
Minimum	-0.059943
Std. Dev.	0.021826
Skewness	-0.206328
Kurtosis	2.846577
Jarque-Bera	0.605700
Probability	0.738710

Linieritas

Ramsey RESET Test
Equation: UNTITLED
Specification: D(LOGM2) C D(LOGPDB) D(INFLASI) D(LOGKURS) D(SBDB) ECT(-1)
Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	2.748364	68	0.0077
F-statistic	7.553507	(1, 68)	0.0077
Likelihood ratio	7.900005	1	0.0049

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	0.003524	1	0.003524
Restricted SSR	0.035253	69	0.000511
Unrestricted SSR	0.031729	68	0.000467
Unrestricted SSR	0.031729	68	0.000467

LR test summary:

	Value	df
Restricted LogL	180.9305	69
Unrestricted LogL	184.8805	68

Unrestricted Test Equation:
Dependent Variable: D(LOGM2)
Method: Least Squares
Date: 04/30/19 Time: 15:42
Sample: 2000Q2 2018Q4
Included observations: 75

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.043176	0.006181	6.985755	0.0000
D(LOGPDB)	-0.231626	0.090845	-2.549682	0.0130
D(INFLASI)	-0.012637	0.004114	-3.071360	0.0031
D(LOGKURS)	0.602555	0.110093	5.473148	0.0000
D(SBDB)	-0.000901	0.003032	-0.297164	0.7672
ECT(-1)	-0.274748	0.056999	-4.820255	0.0000
FITTED^2	-11.60070	4.220945	-2.748364	0.0077

R-squared	0.452511	Mean dependent var	0.028958
Adjusted R-squared	0.404203	S.D. dependent var	0.027985
S.E. of regression	0.021601	Akaike info criterion	-4.743481
Sum squared resid	0.031729	Schwarz criterion	-4.527182
Log likelihood	184.8805	Hannan-Quinn criter.	-4.657115
F-statistic	9.367225	Durbin-Watson stat	2.449352
Prob(F-statistic)	0.000000		

PERPUSTAKAAN
UNIVERSITAS MUHAMMADIYAH YOGYAKARTA (UMY)
Terakreditasi "A" (Perpustakaan Nasional RI No : 29/1/ee/XII.2014)

Perpustakaan Universitas Muhammadiyah Yogyakarta menyatakan bahwa Skripsi atas nama :

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Prodi/Fakultas	: Ilmu Ekonomi
NIM	: 20150430351
Judul	: Determinan Permintaan Uang di Indonesia Periode Triwulan I Tahun 2000 - Triwulan IV Tahun 2018
Dosen Pembimbing	: Agus Tri Basuki, S.E., M.Si

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Mengetahui
Ka.Ur. Pengolahan dan Layanan

Laela Niswatin,S.I.Pust.

Yogyakarta, 2019-05-24
yang melaksanakan pengecekan

Eko Kurniawan,SIP.