

**LAMPIRAN**  
**DATA ANALISIS**

tahun	PDB	KURS	PMA	SB
1987	4.93	1650	385,00	15,02
1988	5.78	1729	576,00	15,25
1989	7.46	1795	682,00	11,33
1990	7.24	1901	1.093,00	22,39
1991	6.91	1992	1.482,00	18,70
1992	6.5	2062	1.777,00	13,17
1993	6.5	2110	2.004,00	9,50
1994	7.54	2200	2.109,00	14,38
1995	8.22	2308	4.346,00	14,75
1996	7.82	2383	6.194,00	12,88
1997	4.7	4650	4.677,00	20,00
1998	-13.13	8025	240,80	38,44
1999	0.79	7100	1.865,62	12,51
2000	4.92	9595	4.550,36	14,53
2001	3.64	10400	2.977,39	17,62
2002	4.5	8940	145,09	12,93
2003	4.78	8465	596,92	8,31
2004	5.03	9290	1.896,08	5,92
2005	5.69	9705	8.336,26	12,75
2006	5.5	9164	4.914,20	9,75
2007	6.35	9140	6.928,48	8,00
2008	6.01	9691	9.318,45	9,25
2009	4.63	10408	4.877,37	6,50
2010	6.22	9087	15.292,01	6,50
2011	6.17	8700	20.564,94	6,00
2012	6.03	9387	21.200,78	5,75
2013	5.56	10461	23.281,74	7,50
2014	5.01	11865	25.889,77	7,75
2015	4.88	13389	26.532,84	7,50
2016	5.02	13503	28.053,46	4,75
2017	5.16	13560	32.239,80	4,25

**Hasil estimasi**

Dependent Variable: PDB  
 Method: Least Squares  
 Date: 07/18/19 Time: 01:00  
 Sample: 1987 2017  
 Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	33.82311	4.811261	7.029989	0.0000
LOG(PMA)	0.556445	0.330444	1.683931	0.1037
LOG(KURS)	-3.286054	0.553146	-5.940660	0.0000
SB	-0.406147	0.066635	-6.095063	0.0000
R-squared	0.742061	Mean dependent var		5.043871
Adjusted R-squared	0.713402	S.D. dependent var		3.656900
S.E. of regression	1.957718	Akaike info criterion		4.301350
Sum squared resid	103.4818	Schwarz criterion		4.486380
Log likelihood	-62.67092	Hannan-Quinn criter.		4.361665
F-statistic	25.89202	Durbin-Watson stat		1.455094
Prob(F-statistic)	0.000000			

**Asumsi klasik****Multikol**

	KURS	PMA	SB
KURS	1.000000	0.685210	-0.434944
PMA	0.685210	1.000000	-0.555647
SB	-0.434944	-0.555647	1.000000

**hetero**

**Heteroskedasticity Test: ARCH. Harus > 0,05 obs  
r square**

<b>F-statistic</b>	<b>2.809647</b>	<b>Prob. F(1,28)</b>	<b>0.1048</b>
<b>Obs*R-squared</b>	<b>2.735813</b>	<b>Prob. Chi-Square(1)</b>	<b>0.0981</b>

Test Equation:  
 Dependent Variable: RESID^2  
 Method: Least Squares  
 Date: 07/18/19 Time: 01:03  
 Sample (adjusted): 1988 2017  
 Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.324418	1.080921	2.150406	0.0403
RESID^2(-1)	0.302299	0.180348	1.676200	0.1048

R-squared	0.091194	Mean dependent var	3.346069
Adjusted R-squared	0.058736	S.D. dependent var	5.039709
S.E. of regression	4.889462	Akaike info criterion	6.076382
Sum squared resid	669.3914	Schwarz criterion	6.169795
Log likelihood	-89.14573	Hannan-Quinn criter.	6.106266
F-statistic	2.809647	Durbin-Watson stat	1.966525
Prob(F-statistic)	0.104832		

### autokerelitas

#### Breusch-Godfrey Serial Correlation LM Test:

<b>F-statistic</b>	<b>2.925843</b>	<b>Prob. F(2,25)</b>	<b>0.0722</b>
<b>Obs*R-squared</b>	<b>5.879817</b>	<b>Prob. Chi-Square(2)</b>	<b>0.0529</b>

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/18/19 Time: 01:04

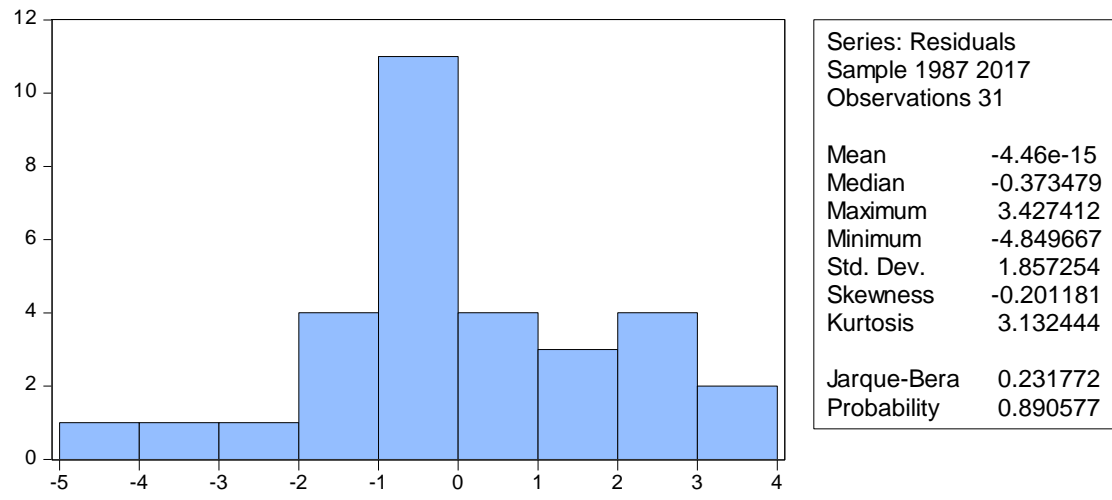
Sample: 1987 2017

Included observations: 31

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.473206	4.630194	0.534147	0.5980
LOG(PMA)	-0.133438	0.352708	-0.378325	0.7084
LOG(KURS)	-0.073751	0.535167	-0.137809	0.8915
SB	-0.059738	0.068759	-0.868809	0.3932
RESID(-1)	0.360814	0.198562	1.817134	0.0812
RESID(-2)	-0.406910	0.213434	-1.906494	0.0681

R-squared	0.189672	Mean dependent var	-4.46E-15
Adjusted R-squared	0.027606	S.D. dependent var	1.857254
S.E. of regression	1.831439	Akaike info criterion	4.220066
Sum squared resid	83.85422	Schwarz criterion	4.497612
Log likelihood	-59.41103	Hannan-Quinn criter.	4.310540
F-statistic	1.170337	Durbin-Watson stat	2.148594
Prob(F-statistic)	0.351315		

**normalitas**



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