LAMPIRAN

Lampiran 1

Data Penelitian Investasi Asing Langsung (*Foreign Direct Investment*), PDB, Ekspor dan LIBOR Tahun 2010-2017: Q1-Q4

Tahun		FDI	PDB	EKSPOR	LIBOR
		(Juta Rp)	(Juta Rp)	(Juta Rp)	(%)
2010	Q1	35400000	1642356300	116438656.0	0.92
	Q2	35600000	1709132000	111994298.3	1.17
	Q3	40100000	1775109900	108708598.4	0.78
	Q4	36900000	1737534900	151317630.9	0.78
2011	Q1	39500000	1748731200	142531494.0	0.78
	Q2	43100000	1816268200	158072179.3	0.73
	Q3	46500000	1881849700	154789829.7	0.87
	Q4	46200000	1840786200	154860583.6	1.13
2012	Q1	51500000	1855580200	158368770.0	1.05
	Q2	56100000	1929018700	146385420.0	1.07
	Q3	56600000	1993632300	152430982.8	0.97
	Q4	56800000	1948852200	148859013.0	0.84
2013	Q1	65500000	1958395500	146024087.4	0.73
	Q2	66700000	2036816600	146540125.2	0.69
	Q3	67000000	2103598100	170790068.4	0.63
	Q4	71200000	2057687600	206820514.2	0.58
2014	Q1	72000000	2058584900	173256410.4	0.56
	Q2	78000000	2137385600	184436305.5	0.55
	Q3	78300000	2207343600	186548069.6	0.58
	Q4	78700000	2161552500	179587572.0	0.63
2015	Q1	82100000	2158040000	178387256.0	0.69
	Q2	92200000	2238704400	180169981.2	0.77
	Q3	92500000	2312843500	184508178.8	0.85
	Q4	99200000	2272929200	164396394.5	1.18
2016	Q1	96100000	2264721000	156817439.6	1.21
	Q2	99400000	2355445000	174056398.0	1.23
	Q3	99700000	2429260600	163512240.4	1.55
	Q4	101300000	2385186800	185852126.4	1.69
2017	Q1	97000000	2378097300	196065138.5	1.80
	Q2	109800000	2473433200	155318186.6	1.74
	Q3	111700000	2522301600	196716058.4	1.78
	Q4	112000000	2508871500	201384246.0	2.11

Lampiran 2

Hasil Uji Stasioneritas

Null Hypothesis: LOGFDI has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.916563	0.0561
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGFDI)
Method: Least Squares
Date: 05/06/19 Time: 08:53
Sample (adjusted): 2011Q1 2017Q4
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOGFDI(-1)	-0.075736	0.025968	-2.916563	0.0078
D(LOGFDI(-1))	-0.446437	0.166963	-2.673863	0.0136
D(LOGFDI(-2))	-0.419840	0.181021	-2.319290	0.0296
D(LOGFDI(-3))	-0.222157	0.174825	-1.270735	0.2165
C	1.450186	0.474635	3.055371	0.0056

R-squared	0.382759	Mean dependent var	0.039653
Adjusted R-squared	0.275412	S.D. dependent var	0.048788
S.E. of regression	0.041529	Akaike info criterion	-3.364401
Sum squared resid	0.039668	Schwarz criterion	-3.126507
Log likelihood	52.10161	Hannan-Quinn criter.	-3.291674
F-statistic	3.565644	Durbin-Watson stat	2.128522
Prob(F-statistic)	0.021026		

Null Hypothesis: LOGPDB has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.836338	0.0000
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGPDB)
Method: Least Squares
Date: 05/06/19 Time: 08:53
Sample (adjusted): 2011Q1 2017Q4
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOGPDB(-1)	-0.043722	0.005579	-7.836338	0.0000
D(LOGPDB(-1))	-0.912632	0.062432	-14.61791	0.0000
D(LOGPDB(-2))	-0.952626	0.023877	-39.89644	0.0000
D(LOGPDB(-3))	-0.920031	0.062299	-14.76809	0.0000
C	0.987909	0.120111	8.224970	0.0000

R-squared	0.986552	Mean dependent var	0.013120
Adjusted R-squared	0.984213	S.D. dependent var	0.023631
S.E. of regression	0.002969	Akaike info criterion	-8.640648
Sum squared resid	0.000203	Schwarz criterion	-8.402755
Log likelihood	125.9691	Hannan-Quinn criter.	-8.567922
F-statistic	421.8248	Durbin-Watson stat	1.646245
Prob(F-statistic)	0.000000		

Null Hypothesis: LOGEKSPOR has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.513585	0.1221
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGEKSPOR)
Method: Least Squares
Date: 05/06/19 Time: 08:54
Sample (adjusted): 2010Q2 2017Q4
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOGEKSPOR(-1)	-0.308133	0.122587	-2.513585	0.0178
C	5.839676	2.316291	2.521133	0.0175

R-squared	0.178892	Mean dependent var	0.017673
Adjusted R-squared	0.150577	S.D. dependent var	0.113135
S.E. of regression	0.104270	Akaike info criterion	-1.621330
Sum squared resid	0.315293	Schwarz criterion	-1.528814
Log likelihood	27.13061	Hannan-Quinn criter.	-1.591172
F-statistic	6.318111	Durbin-Watson stat	2.405091
Prob(F-statistic)	0.017758		

Null Hypothesis: LIBOR has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.822417	0.9928
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LIBOR)
Method: Least Squares
Date: 05/06/19 Time: 08:54
Sample (adjusted): 2010Q2 2017Q4
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LIBOR(-1)	0.059948	0.072892	0.822417	0.4176
C	-0.020652	0.076840	-0.268766	0.7900

R-squared	0.022792	Mean dependent var	0.038387
Adjusted R-squared	-0.010905	S.D. dependent var	0.151748
S.E. of regression	0.152573	Akaike info criterion	-0.860010
Sum squared resid	0.675075	Schwarz criterion	-0.767495
Log likelihood	15.33016	Hannan-Quinn criter.	-0.829852
F-statistic	0.676369	Durbin-Watson stat	1.826526
Prob(F-statistic)	0.417551		

Null Hypothesis: D(LOGFDI) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.977507	0.0000
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGFDI,2)
Method: Least Squares
Date: 05/06/19 Time: 08:54
Sample (adjusted): 2010Q3 2017Q4
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOGFDI(-1))	-1.390095	0.174252	-7.977507	0.0000
C	0.053147	0.011444	4.644006	0.0001

R-squared	0.694459	Mean dependent var	-9.84E-05
Adjusted R-squared	0.683546	S.D. dependent var	0.090515
S.E. of regression	0.050918	Akaike info criterion	-3.052851
Sum squared resid	0.072595	Schwarz criterion	-2.959437
Log likelihood	47.79276	Hannan-Quinn criter.	-3.022967
F-statistic	63.64062	Durbin-Watson stat	2.041233
Prob(F-statistic)	0.000000		

Null Hypothesis: D(LOG(PDB)) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-28.11760	0.0000
Test critical values:	1% level	-4.323979	
	5% level	-3.580623	
	10% level	-3.225334	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(PDB),2)
Method: Least Squares
Date: 05/17/19 Time: 10:48
Sample (adjusted): 2011Q1 2017Q4
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(PDB(-1)))	-3.847664	0.136842	-28.11760	0.0000
D(LOG(PDB(-1)),2)	1.903237	0.075247	25.29307	0.0000
D(LOG(PDB(-2)),2)	0.929334	0.064997	14.29811	0.0000
C	0.059882	0.002521	23.75710	0.0000
@TREND("2010Q1")	-0.000558	7.50E-05	-7.447659	0.0000

R-squared	0.993109	Mean dependent var	0.000573
Adjusted R-squared	0.991910	S.D. dependent var	0.034239
S.E. of regression	0.003079	Akaike info criterion	-8.567670
Sum squared resid	0.000218	Schwarz criterion	-8.329776
Log likelihood	124.9474	Hannan-Quinn criter.	-8.494944
F-statistic	828.6611	Durbin-Watson stat	1.552247
Prob(F-statistic)	0.000000		

Null Hypothesis: D(LOGEKSPOR) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.340379	0.0001
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGEKSPOR,2)
Method: Least Squares
Date: 05/06/19 Time: 08:55
Sample (adjusted): 2010Q4 2017Q4
Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOGEKSPOR(-1))	-1.752726	0.328203	-5.340379	0.0000
D(LOGEKSPOR(-1),2)	0.278188	0.203042	1.370102	0.1824
C	0.033242	0.020641	1.610484	0.1194

R-squared	0.708867	Mean dependent var	0.001836
Adjusted R-squared	0.686472	S.D. dependent var	0.192941
S.E. of regression	0.108035	Akaike info criterion	-1.515035
Sum squared resid	0.303458	Schwarz criterion	-1.373590
Log likelihood	24.96800	Hannan-Quinn criter.	-1.470736
F-statistic	31.65312	Durbin-Watson stat	1.575255
Prob(F-statistic)	0.000000		

Null Hypothesis: D(LIBOR) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.772608	0.0006
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LIBOR,2)
Method: Least Squares
Date: 05/06/19 Time: 08:55
Sample (adjusted): 2010Q3 2017Q4
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LIBOR(-1))	-0.930419	0.194950	-4.772608	0.0001
C	0.029339	0.028197	1.040488	0.3070

R-squared	0.448578	Mean dependent var	0.002667
Adjusted R-squared	0.428884	S.D. dependent var	0.200309
S.E. of regression	0.151378	Akaike info criterion	-0.873734
Sum squared resid	0.641628	Schwarz criterion	-0.780321
Log likelihood	15.10601	Hannan-Quinn criter.	-0.843851
F-statistic	22.77779	Durbin-Watson stat	1.275686
Prob(F-statistic)	0.000052		

Null Hypothesis: D(LOGFDI,2) has a unit root
Exogenous: Constant
Lag Length: 7 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.742648	0.0106
Test critical values:	1% level	-3.769597	
	5% level	-3.004861	
	10% level	-2.642242	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGFDI,3)
Method: Least Squares
Date: 05/06/19 Time: 08:56
Sample (adjusted): 2012Q3 2017Q4
Included observations: 22 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOGFDI(-1),2)	-9.366967	2.502765	-3.742648	0.0025
D(LOGFDI(-1),3)	7.055106	2.375216	2.970302	0.0108
D(LOGFDI(-2),3)	5.590142	2.143497	2.607954	0.0217
D(LOGFDI(-3),3)	4.222451	1.788690	2.360639	0.0345
D(LOGFDI(-4),3)	3.166105	1.377113	2.299088	0.0387
D(LOGFDI(-5),3)	1.978140	0.940397	2.103516	0.0555
D(LOGFDI(-6),3)	1.110398	0.539148	2.059544	0.0601
D(LOGFDI(-7),3)	0.333755	0.221661	1.505698	0.1561
C	-0.014625	0.010852	-1.347699	0.2008

R-squared	0.934120	Mean dependent var	0.000390
Adjusted R-squared	0.893578	S.D. dependent var	0.145557
S.E. of regression	0.047484	Akaike info criterion	-2.964757
Sum squared resid	0.029312	Schwarz criterion	-2.518422
Log likelihood	41.61233	Hannan-Quinn criter.	-2.859614
F-statistic	23.04095	Durbin-Watson stat	1.997214
Prob(F-statistic)	0.000002		

Null Hypothesis: D(LOGPDB,2) has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.237054	0.0000
Test critical values:	1% level	-3.711457	
	5% level	-2.981038	
	10% level	-2.629906	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGPDB,3)
Method: Least Squares
Date: 05/06/19 Time: 08:56
Sample (adjusted): 2011Q3 2017Q4
Included observations: 26 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOGPDB(-1),2)	-7.117820	0.983524	-7.237054	0.0000
D(LOGPDB(-1),3)	4.339367	0.733403	5.916758	0.0000
D(LOGPDB(-2),3)	2.553314	0.490272	5.207957	0.0000
D(LOGPDB(-3),3)	0.795550	0.240432	3.308840	0.0033
C	-0.001136	0.000678	-1.675833	0.1086

R-squared	0.996589	Mean dependent var	-0.002168

Adjusted R-squared	0.995939	S.D. dependent var	0.050673
S.E. of regression	0.003229	Akaike info criterion	-8.462233
Sum squared resid	0.000219	Schwarz criterion	-8.220291
Log likelihood	115.0090	Hannan-Quinn criter.	-8.392562
F-statistic	1533.941	Durbin-Watson stat	2.098165
Prob(F-statistic)	0.000000		

Null Hypothesis: D(LOGEKSPOR,2) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-9.242751	0.0000
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOGEKSPOR,3)
Method: Least Squares
Date: 05/06/19 Time: 08:56
Sample (adjusted): 2011Q1 2017Q4
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOGEKSPOR(-1),2)	-2.556533	0.276599	-9.242751	0.0000
D(LOGEKSPOR(-1),3)	0.597439	0.163781	3.647790	0.0012
C	-0.006000	0.021691	-0.276636	0.7843

R-squared	0.896532	Mean dependent var	-0.020476
Adjusted R-squared	0.888255	S.D. dependent var	0.342885
S.E. of regression	0.114621	Akaike info criterion	-1.393421
Sum squared resid	0.328447	Schwarz criterion	-1.250685
Log likelihood	22.50789	Hannan-Quinn criter.	-1.349785
F-statistic	108.3106	Durbin-Watson stat	2.138441
Prob(F-statistic)	0.000000		

Null Hypothesis: D(LIBOR,2) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on AIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.163476	0.0000
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LIBOR,3)
Method: Least Squares
Date: 05/06/19 Time: 08:56
Sample (adjusted): 2011Q1 2017Q4
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LIBOR(-1),2)	-1.881096	0.305201	-6.163476	0.0000
D(LIBOR(-1),3)	0.363682	0.153369	2.371285	0.0257
C	0.015705	0.025437	0.617408	0.5425

R-squared	0.723480	Mean dependent var	-0.003571
Adjusted R-squared	0.701359	S.D. dependent var	0.245088
S.E. of regression	0.133936	Akaike info criterion	-1.081952
Sum squared resid	0.448472	Schwarz criterion	-0.939215
Log likelihood	18.14732	Hannan-Quinn criter.	-1.038316
F-statistic	32.70473	Durbin-Watson stat	1.877945
Prob(F-statistic)	0.000000		

Lampiran 3

Hasil Uji Jangka Panjang

Dependent Variable: LOG(FDI)
Method: Least Squares
Date: 05/06/19 Time: 08:58
Sample: 2010Q1 2017Q4
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-49.56277	2.372744	-20.88838	0.0000
LOG(PDB)	3.190107	0.170125	18.75158	0.0000
LOG(EKSPOR)	-0.039811	0.112835	-0.352827	0.7269
LIBOR	-0.088755	0.033513	-2.648347	0.0131

R-squared	0.976041	Mean dependent var	18.03288
Adjusted R-squared	0.973474	S.D. dependent var	0.373632
S.E. of regression	0.060853	Akaike info criterion	-2.644242
Sum squared resid	0.103687	Schwarz criterion	-2.461025
Log likelihood	46.30787	Hannan-Quinn criter.	-2.583511
F-statistic	380.2181	Durbin-Watson stat	1.678359
Prob(F-statistic)	0.000000		

Lampiran 4

Hasil Uji Kointegrasi

Null Hypothesis: ECT has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.692272	0.0001
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECT)
Method: Least Squares
Date: 05/06/19 Time: 08:58
Sample (adjusted): 2010Q3 2017Q4
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-1.240796	0.217979	-5.692272	0.0000
D(ECT(-1))	0.469887	0.165031	2.847259	0.0083
C	-0.000253	0.009506	-0.026576	0.9790

R-squared	0.554612	Mean dependent var	0.000948
Adjusted R-squared	0.521621	S.D. dependent var	0.075160
S.E. of regression	0.051985	Akaike info criterion	-2.981101
Sum squared resid	0.072965	Schwarz criterion	-2.840981
Log likelihood	47.71651	Hannan-Quinn criter.	-2.936275
F-statistic	16.81067	Durbin-Watson stat	1.796781
Prob(F-statistic)	0.000018		

Lampiran 5

Hasil Uji ECM

Dependent Variable: D(LOG(FDI))
Method: Least Squares
Date: 05/06/19 Time: 08:59
Sample (adjusted): 2010Q2 2017Q4
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.029105	0.010092	2.883790	0.0078
D(LOG(PDB))	1.164837	0.417891	2.787419	0.0098
D(LOG(EKSPOR))	-0.195390	0.070485	-2.772081	0.0102
D(LIBOR)	-0.115592	0.052536	-2.200237	0.0369
ECT(-1)	-0.413013	0.170776	-2.418452	0.0229

R-squared	0.462498	Mean dependent var	0.037154
Adjusted R-squared	0.379805	S.D. dependent var	0.053732
S.E. of regression	0.042316	Akaike info criterion	-3.340634
Sum squared resid	0.046556	Schwarz criterion	-3.109345
Log likelihood	56.77982	Hannan-Quinn criter.	-3.265239
F-statistic	5.592973	Durbin-Watson stat	2.577723
Prob(F-statistic)	0.002192		

Lampiran 6

Hasil Uji Multikolinieritas

Dependent Variable: LOG(FDI)
Method: Least Squares
Date: 05/06/19 Time: 09:07
Sample: 2010Q1 2017Q4
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-49.56277	2.372744	-20.88838	0.0000
LOG(PDB)	3.190107	0.170125	18.75158	0.0000
LOG(EKSPOR)	-0.039811	0.112835	-0.352827	0.7269
LIBOR	-0.088755	0.033513	-2.648347	0.0131

R-squared	0.976041	Mean dependent var	18.03288
Adjusted R-squared	0.973474	S.D. dependent var	0.373632
S.E. of regression	0.060853	Akaike info criterion	-2.644242
Sum squared resid	0.103687	Schwarz criterion	-2.461025
Log likelihood	46.30787	Hannan-Quinn criter.	-2.583511
F-statistic	380.2181	Durbin-Watson stat	1.678359
Prob(F-statistic)	0.000000		

Dependent Variable: LOG(PDB)
Method: Least Squares
Date: 05/06/19 Time: 09:07
Sample: 2010Q1 2017Q4
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	11.55080	1.451517	7.957747	0.0000
LOG(EKSPOR)	0.517285	0.077083	6.710724	0.0000
LIBOR	0.122679	0.028621	4.286289	0.0002

R-squared	0.728784	Mean dependent var	21.45341
Adjusted R-squared	0.710080	S.D. dependent var	0.123361
S.E. of regression	0.066423	Akaike info criterion	-2.496499
Sum squared resid	0.127947	Schwarz criterion	-2.359086
Log likelihood	42.94399	Hannan-Quinn criter.	-2.450951
F-statistic	38.96299	Durbin-Watson stat	1.124408
Prob(F-statistic)	0.000000		

Dependent Variable: LOG(EKSPOR)
Method: Least Squares
Date: 05/06/19 Time: 09:08
Sample: 2010Q1 2017Q4
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-6.208376	3.730824	-1.664076	0.1069
LOG(PDB)	1.175922	0.175230	6.710724	0.0000
LIBOR	-0.115340	0.050825	-2.269359	0.0309

R-squared	0.623774	Mean dependent var	18.90150
Adjusted R-squared	0.597828	S.D. dependent var	0.157919
S.E. of regression	0.100147	Akaike info criterion	-1.675286
Sum squared resid	0.290856	Schwarz criterion	-1.537874
Log likelihood	29.80458	Hannan-Quinn criter.	-1.629738
F-statistic	24.04071	Durbin-Watson stat	1.528278
Prob(F-statistic)	0.000001		

Dependent Variable: LIBOR
Method: Least Squares
Date: 05/06/19 Time: 09:09
Sample: 2010Q1 2017Q4
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-42.08803	10.57202	-3.981077	0.0004
LOG(EKSPOR)	-1.307479	0.576145	-2.269359	0.0309
LOG(PDB)	3.161332	0.737545	4.286289	0.0002

R-squared	0.412031	Mean dependent var	1.020000
Adjusted R-squared	0.371482	S.D. dependent var	0.425312
S.E. of regression	0.337184	Akaike info criterion	0.752683
Sum squared resid	3.297094	Schwarz criterion	0.890095
Log likelihood	-9.042921	Hannan-Quinn criter.	0.798231
F-statistic	10.16117	Durbin-Watson stat	0.504919
Prob(F-statistic)	0.000453		

Lampiran 7

Hasil Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.518498	Prob. F(8,23)	0.8302
Obs*R-squared	4.889333	Prob. Chi-Square(8)	0.7693
Scaled explained SS	2.200466	Prob. Chi-Square(8)	0.9742

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 05/06/19 Time: 09:10
Sample: 2010Q1 2017Q4
Included observations: 32
Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8.655346	25.92069	-0.333917	0.7415
LOG(PDB)	0.338091	1.794462	0.188408	0.8522
(LOG(PDB))*(LOG(EKSPOR))	-0.018141	0.094654	-0.191660	0.8497
(LOG(PDB))*LIBOR	0.012819	0.038559	0.332451	0.7426
LOG(EKSPOR)	0.555311	1.075832	0.516169	0.6107
(LOG(EKSPOR))^2	-0.004863	0.046348	-0.104914	0.9174
(LOG(EKSPOR))*LIBOR	0.011683	0.020124	0.580521	0.5672
LIBOR	-0.486074	0.730738	-0.665181	0.5126
LIBOR^2	-0.006071	0.007835	-0.774821	0.4463

R-squared	0.152792	Mean dependent var	0.003240
Adjusted R-squared	-0.141890	S.D. dependent var	0.003569
S.E. of regression	0.003814	Akaike info criterion	-8.067846
Sum squared resid	0.000335	Schwarz criterion	-7.655608
Log likelihood	138.0855	Hannan-Quinn criter.	-7.931201
F-statistic	0.518498	Durbin-Watson stat	2.905858
Prob(F-statistic)	0.830235		

Lampiran 8

Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.649599	Prob. F(1,27)	0.4273
Obs*R-squared	0.751808	Prob. Chi-Square(1)	0.3859

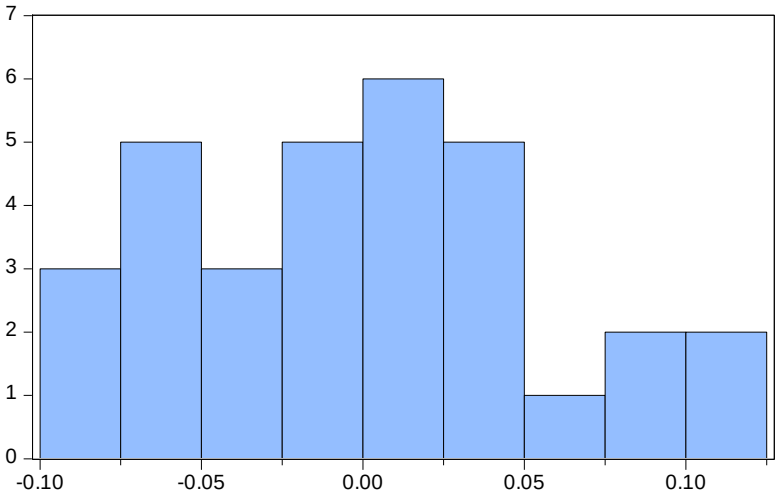
Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 05/06/19 Time: 09:14
Sample: 2010Q1 2017Q4
Included observations: 32
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.646237	2.518760	0.256570	0.7995
LOG(PDB)	-0.071599	0.192875	-0.371218	0.7134
LOG(EKSPOR)	0.046589	0.127414	0.365648	0.7175
LIBOR	0.009031	0.035537	0.254116	0.8013
RESID(-1)	0.174708	0.216765	0.805977	0.4273

R-squared	0.023494	Mean dependent var	7.47E-15
Adjusted R-squared	-0.121174	S.D. dependent var	0.057834
S.E. of regression	0.061237	Akaike info criterion	-2.605516
Sum squared resid	0.101251	Schwarz criterion	-2.376495
Log likelihood	46.68826	Hannan-Quinn criter.	-2.529602
F-statistic	0.162400	Durbin-Watson stat	1.820760
Prob(F-statistic)	0.955549		

Lampiran 9

Hasil Uji Normalitas



Series: Residuals	
Sample 2010Q1 2017Q4	
Observations 32	
Mean	7.47e-15
Median	0.000666
Maximum	0.119949
Minimum	-0.088216
Std. Dev.	0.057834
Skewness	0.260003
Kurtosis	2.175652
Jarque-Bera	1.266605
Probability	0.530836

Lampiran 10

Hasil Uji Linieritas

Ramsey RESET Test
Equation: UNTITLED
Specification: D(LOG(FDI)) C D(LOG(PDB)) D(LOG(EKSPOR)) D(LIBOR) ECT(-1)
Omitted Variables: Squares of fitted values

	Value	Df	Probability
t-statistic	0.993249	25	0.3301
F-statistic	0.986543	(1, 25)	0.3301
Likelihood ratio	1.199793	1	0.2734

F-test summary:

	Sum of Sq.	Df	Mean Squares
Test SSR	0.001767	1	0.001767
Restricted SSR	0.046556	26	0.001791
Unrestricted SSR	0.044788	25	0.001792
Unrestricted SSR	0.044788	25	0.001792

LR test summary:

	Value	Df
Restricted LogL	56.77982	26
Unrestricted LogL	57.37972	25

Unrestricted Test Equation:
Dependent Variable: D(LOG(FDI))
Method: Least Squares
Date: 05/06/19 Time: 09:16
Sample: 2010Q2 2017Q4
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.037391	0.013097	2.855060	0.0085
D(LOG(PDB))	1.585265	0.594890	2.664804	0.0133
D(LOG(EKSPOR))	-0.267387	0.101119	-2.644287	0.0139
D(LIBOR)	-0.173878	0.078772	-2.207356	0.0367
ECT(-1)	-0.597616	0.252434	-2.367419	0.0260
FITTED^2	-3.940637	3.967422	-0.993249	0.3301

R-squared	0.482903	Mean dependent var	0.037154
Adjusted R-squared	0.379484	S.D. dependent var	0.053732
S.E. of regression	0.042327	Akaike info criterion	-3.314820
Sum squared resid	0.044788	Schwarz criterion	-3.037274
Log likelihood	57.37972	Hannan-Quinn criter.	-3.224347
F-statistic	4.669371	Durbin-Watson stat	2.639240
Prob(F-statistic)	0.003798		

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