

LAMPIRAN

Lampiran 1. Data Penelitian

Tahun	Nilai Impor	Produksi Daging Sapi (000 ton)	Jumlah Penduduk	PDB (milyar rupiah)	Inflasi
1988	41.663,566	238,06	178.007.000	2.489.156,30	5,47
1989	46.422,114	245,88	181.198.000	2.674.762,40	5,97
1990	92.651,832	259,22	184.346.000	2.868.472,20	9,53
1991	144.029,076	262,19	187.452.000	3.067.838,40	9,52
1992	256.234,608	297,01	190.512.000	3.266.002,20	4,94
1993	88.749,15	346,28	193.526.000	3.478.172,50	9,77
1994	448.516,3	336,46	196.488.000	3.740.425,70	9,24
1995	676.531,541	311,97	199.400.000	4.047.889,00	8,64
1996	1.553.198,856	347,2	202.257.000	4.364.354,20	6,47
1997	2.743.896,828	353,65	205.063.000	4.578.441,00	9,01
1998	689.983,602	342,6	207.839.000	3.952.189,00	77,63
1999	794.903,2	308,77	210.611.000	4.001.061,00	2,01
2000	2.696.200	339,94	213.395.000	4.197.917,10	9,35
2001	1.422.064,149	338,69	216.203.000	4.442.798,10	12,55
2002	1.009.092,404	330,29	219.026.000	4.538.187,70	10,03
2003	1.032.856,761	369,71	221.839.000	4.755.129,80	5,06
2004	1.481.835,816	447,57	224.607.000	4.994.354,40	6,40
2005	3.466.550,857	358,71	227.303.000	5.278.770,10	17,11
2006	4.454.566,842	395,84	229.919.000	5.569.539,30	6,60
2007	22.210.032	339,48	232.462.000	5.921.330,70	6,59
2008	13.371.966,82	392,51	234.951.000	6.278.127,50	11,06
2009	23.707.326,00	409,31	237.414.000	6.563.523,70	2,78
2010	28.093.876,95	436,45	239.491.200	6.864.133,10	6,96
2011	26.464.604,22	485,33	242.945.400	7.287.635,50	3,79
2012	17.332.889,07	508,91	246.339.600	7.727.083,40	4,30
2013	55.661.600,04	504,82	249.853.800	8.158.193,80	8,36
2014	100.792.550,80	497,67	253.308.000	8.568.155,60	8,36
2015	637.731.143,7	506,66	255.461.700	8.982.511,30	3,35
2016	45.286.000,51	524,11	258.705.000	9.433.034,40	3,02
2017	31.390.211,22	531,76	261.890.900	9.904.685,10	3,61

Lampiran 2. Data Penelitian (LOG)

LOG Impor	LOG Produksi	LOG Penduduk	LOG PDB
4,619756439	2,376686429	8,250437081	6,396052168
4,666724914	2,390723204	8,258153400	6,427285210
4,966854011	2,413668506	8,265633719	6,457650645
5,158450175	2,418616124	8,272890078	6,486832479
5,408637787	2,472771072	8,279922336	6,514016473
4,948164202	2,539427409	8,286739320	6,541351117
5,651778231	2,526933441	8,293336032	6,572921032
5,830288049	2,494112833	8,299725154	6,607228595
6,191227062	2,540579717	8,305903561	6,639919990
6,438367778	2,548573662	8,311887307	6,660717622
5,838838770	2,534787359	8,317727044	6,596837705
5,900314245	2,489635098	8,323481050	6,602175173
6,430752104	2,531402270	8,329184239	6,623033858
6,152919188	2,529802374	8,334861716	6,647656577
6,003930937	2,518895425	8,340495672	6,656882454
6,014040097	2,567861198	8,346037899	6,677162376
6,170800087	2,650860969	8,351423287	6,698479357
6,539897576	2,554743484	8,356605168	6,722532748
6,648805480	2,597519678	8,361574862	6,745819273
7,346549184	2,530814194	8,366351970	6,772419317
7,126195290	2,593850726	8,370977298	6,797830131
7,374882572	2,612052355	8,375506325	6,817137058
7,448611676	2,639934498	8,379289560	6,836585696
7,422665403	2,686037137	8,385508680	6,862586643
7,238870958	2,706640985	8,391534232	6,88801560
7,745555686	2,703136552	8,397685959	6,911594018
8,003428436	2,696941462	8,403648906	6,932887345
8,804637626	2,704716619	8,407325798	6,953397772
7,655963967	2,719422446	8,412804822	6,974651418
7,496794238	2,725715666	8,418120408	6,995840673

Lampiran 3. Data Pertumbuhan Penelitian

Tahun	Laju Pertumbuhan Nilai Impor	Laju Pertumbuhan Produksi Daging Sapi	Laju Pertumbuhan Jumlah Penduduk	Laju Pertumbuhan PDB	Laju Pertumbuhan Inflasi
1988	0,00%	0,00%	0,00%	0,00%	0,00%
1989	11,42%	3,28%	1,79%	7,46%	9,14%
1990	99,59%	5,43%	1,74%	7,24%	59,63%
1991	55,45%	1,15%	1,68%	6,95%	-0,10%
1992	77,90%	13,28%	1,63%	6,46%	-48,11%
1993	-65,36%	16,59%	1,58%	6,50%	97,77%
1994	405,38%	-2,84%	1,53%	7,54%	-5,42%
1995	50,84%	-7,28%	1,48%	8,22%	-6,49%
1996	129,58%	11,29%	1,43%	7,82%	-25,12%
1997	76,66%	1,86%	1,39%	4,91%	39,26%
1998	-74,85%	-3,12%	1,35%	-13,68%	761,60%
1999	15,21%	-9,87%	1,33%	1,24%	-97,41%
2000	239,19%	10,09%	1,32%	4,92%	365,17%
2001	-47,26%	-0,37%	1,32%	5,83%	34,22%
2002	-29,04%	-2,48%	1,31%	2,15%	-20,08%
2003	2,36%	11,93%	1,28%	4,78%	-49,55%
2004	43,47%	21,06%	1,25%	5,03%	26,48%
2005	133,94%	-19,85%	1,20%	5,69%	167,34%
2006	28,50%	10,35%	1,15%	5,51%	-61,43%
2007	398,59%	-14,24%	1,11%	6,32%	-0,15%
2008	-39,79%	15,62%	1,07%	6,03%	67,83%
2009	77,29%	4,28%	1,05%	4,55%	-74,86%
2010	18,50%	6,63%	0,87%	4,58%	150,36%
2011	-5,80%	11,20%	1,44%	6,17%	-45,55%
2012	-34,51%	4,86%	1,40%	6,03%	13,46%
2013	221,13%	-0,80%	1,43%	5,58%	94,42%
2014	81,08%	-1,42%	1,38%	5,03%	0,00%
2015	532,72%	1,81%	0,85%	4,84%	-59,93%
2016	-92,90%	3,44%	1,27%	5,02%	-9,85%
2017	-30,68%	1,46%	1,23%	5,00%	19,54%

Lampiran 4. Uji Stasioner Data Tingkat Level Model Intercept

Impor

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.547546	0.4958
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(LOG_IMPOR)
 Method: Least Squares
 Date: 03/15/19 Time: 11:40
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG_IMPOR(-1)	-0.109706	0.070890	-1.547546	0.1334
C	0.801885	0.460091	1.742886	0.0927
R-squared	0.081473	Mean dependent var		0.099208
Adjusted R-squared	0.047454	S.D. dependent var		0.409717
S.E. of regression	0.399878	Akaike info criterion		1.071157
Sum squared resid	4.317365	Schwarz criterion		1.165454
Log likelihood	-13.53178	Hannan-Quinn criter.		1.100690
F-statistic	2.394899	Durbin-Watson stat		2.397149
Prob(F-statistic)	0.133374			

Produksi

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.185413	0.6663
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(LOG_PRODUKSI)
 Method: Least Squares
 Date: 03/15/19 Time: 11:41
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG_PRODUKSI(-1)	-0.096082	0.081054	-1.185413	0.2470
D(LOG_PRODUKSI(-1))	-0.288121	0.186766	-1.542688	0.1355
C	0.262265	0.207930	1.261315	0.2188
R-squared	0.153519	Mean dependent var		0.011964
Adjusted R-squared	0.085800	S.D. dependent var		0.040494
S.E. of regression	0.038718	Akaike info criterion		-3.564067
Sum squared resid	0.037477	Schwarz criterion		-3.421331
Log likelihood	52.89694	Hannan-Quinn criter.		-3.520431
F-statistic	2.267015	Durbin-Watson stat		2.050171
Prob(F-statistic)	0.124513			

Penduduk

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.660962	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(LOG_PENDUDUK)
 Method: Least Squares
 Date: 03/15/19 Time: 11:42
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG_PENDUDUK(-1)	-0.015027	0.002654	-5.660962	0.0000
C	0.131064	0.022131	5.922140	0.0000
R-squared	0.542733	Mean dependent var		0.005782
Adjusted R-squared	0.525797	S.D. dependent var		0.000982
S.E. of regression	0.000676	Akaike info criterion		-11.69308
Sum squared resid	1.24E-05	Schwarz criterion		-11.59878
Log likelihood	171.5496	Hannan-Quinn criter.		-11.66355
F-statistic	32.04649	Durbin-Watson stat		1.229679
Prob(F-statistic)	0.000005			

PDB

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.468949	0.8836
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(LOG_PDB)
 Method: Least Squares
 Date: 03/15/19 Time: 11:42
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG_PDB(-1)	-0.009629	0.020532	-0.468949	0.6429
C	0.085101	0.137408	0.619333	0.5409
R-squared	0.008079	Mean dependent var		0.020682
Adjusted R-squared	-0.028659	S.D. dependent var		0.017408
S.E. of regression	0.017656	Akaike info criterion		-5.169055
Sum squared resid	0.008416	Schwarz criterion		-5.074758
Log likelihood	76.95129	Hannan-Quinn criter.		-5.139522
F-statistic	0.219913	Durbin-Watson stat		1.513251
Prob(F-statistic)	0.642871			

Inflasi

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.628387	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(INFLASI)
 Method: Least Squares
 Date: 03/15/19 Time: 11:43
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-1.081647	0.192177	-5.628387	0.0000
C	10.52370	3.160552	3.329702	0.0025
R-squared	0.539867	Mean dependent var		-0.064138
Adjusted R-squared	0.522825	S.D. dependent var		19.79943
S.E. of regression	13.67701	Akaike info criterion		8.135782
Sum squared resid	5050.640	Schwarz criterion		8.230079
Log likelihood	-115.9688	Hannan-Quinn criter.		8.165315
F-statistic	31.67874	Durbin-Watson stat		2.001636
Prob(F-statistic)	0.000006			

Lampiran 5. Uji Stasioner Data Tingkat *First Difference Model Intercept*

Impor

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.465409	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(LOG_IMPOR,2)
 Method: Least Squares
 Date: 03/01/19 Time: 17:02
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG_IMPOR(-1))	-1.240174	0.191817	-6.465409	0.0000
C	0.127117	0.080736	1.574486	0.1275
R-squared	0.616528	Mean dependent var		-0.007362
Adjusted R-squared	0.601779	S.D. dependent var		0.654139
S.E. of regression	0.412793	Akaike info criterion		1.137007
Sum squared resid	4.430346	Schwarz criterion		1.232165
Log likelihood	-13.91810	Hannan-Quinn criter.		1.166098
F-statistic	41.80151	Durbin-Watson stat		1.991284
Prob(F-statistic)	0.000001			

Produksi

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.146060	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(LOG_PRODUKSI,2)
 Method: Least Squares
 Date: 03/01/19 Time: 17:02
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG_PRODUKSI(-1))	-1.325594	0.185500	-7.146060	0.0000
C	0.015949	0.007715	2.067201	0.0488
R-squared	0.662628	Mean dependent var		-0.000277
Adjusted R-squared	0.649652	S.D. dependent var		0.065921
S.E. of regression	0.039019	Akaike info criterion		-3.580810
Sum squared resid	0.039584	Schwarz criterion		-3.485653
Log likelihood	52.13135	Hannan-Quinn criter.		-3.551720
F-statistic	51.06617	Durbin-Watson stat		2.061968
Prob(F-statistic)	0.000000			

Penduduk

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.183877	0.0042
Test critical values:		
1% level	-3.788030	
5% level	-3.012363	
10% level	-2.646119	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(LOG_PENDUDUK,2)
 Method: Least Squares
 Date: 03/01/19 Time: 17:04
 Sample (adjusted): 1997 2017
 Included observations: 21 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG_PENDUDUK(-1))	-1.109258	0.265127	-4.183877	0.0013
D(LOG_PENDUDUK(-1),2)	0.131696	0.215412	0.611365	0.5524
D(LOG_PENDUDUK(-2),2)	0.207926	0.201924	1.029726	0.3234
D(LOG_PENDUDUK(-3),2)	0.053062	0.200681	0.264409	0.7960
D(LOG_PENDUDUK(-4),2)	-0.585853	0.196238	-2.985429	0.0114
D(LOG_PENDUDUK(-5),2)	-0.039767	0.264017	-0.150621	0.8828
D(LOG_PENDUDUK(-6),2)	-1.262627	0.450637	-2.801871	0.0160
D(LOG_PENDUDUK(-7),2)	-6.207783	1.734847	-3.578287	0.0038
C	0.004703	0.001252	3.755921	0.0027

R-squared	0.838341	Mean dependent var	-4.11E-05
Adjusted R-squared	0.730568	S.D. dependent var	0.000875
S.E. of regression	0.000454	Akaike info criterion	-12.25918
Sum squared resid	2.47E-06	Schwarz criterion	-11.81153
Log likelihood	137.7214	Hannan-Quinn criter.	-12.16203
F-statistic	7.778777	Durbin-Watson stat	2.318080
Prob(F-statistic)	0.000960		

PDB

Null Hypothesis: D(LOG_PDB) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.040487	0.0043
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(LOG_PDB,2)

Method: Least Squares

Date: 03/01/19 Time: 17:05

Sample (adjusted): 1990 2017

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG_PDB(-1))	-0.764588	0.189232	-4.040487	0.0004
C	0.015441	0.005113	3.020001	0.0056

R-squared	0.385714	Mean dependent var	-0.000359
Adjusted R-squared	0.362087	S.D. dependent var	0.021824
S.E. of regression	0.017431	Akaike info criterion	-5.192426
Sum squared resid	0.007899	Schwarz criterion	-5.097269
Log likelihood	74.69397	Hannan-Quinn criter.	-5.163336
F-statistic	16.32553	Durbin-Watson stat	1.951166
Prob(F-statistic)	0.000421		

Inflasi

Null Hypothesis: D(INFLASI) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.616893	0.0000
Test critical values:		
1% level	-3.699871	
5% level	-2.976263	
10% level	-2.627420	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INFLASI,2)

Method: Least Squares

Date: 03/01/19 Time: 17:05

Sample (adjusted): 1991 2017

Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INFLASI(-1))	-2.148991	0.324773	-6.616893	0.0000
D(INFLASI(-1),2)	0.409520	0.185996	2.201765	0.0375
C	-0.332208	3.193109	-0.104039	0.9180
R-squared	0.802534	Mean dependent var		-0.110000
Adjusted R-squared	0.786079	S.D. dependent var		35.87142
S.E. of regression	16.59112	Akaike info criterion		8.560051
Sum squared resid	6606.363	Schwarz criterion		8.704033
Log likelihood	-112.5607	Hannan-Quinn criter.		8.602864
F-statistic	48.77002	Durbin-Watson stat		2.231695
Prob(F-statistic)	0.000000			

Lampiran 6. Penentuan Panjang Lag

VAR Lag Order Selection Criteria

Endogenous variables: D(LOG_IMPOR) D(LOG_PRODUKSI) D(LOG_PENDUDUK) D(LOG_PDB)
D(INFLASI)

Exogenous variables: C

Date: 03/01/19 Time: 17:08

Sample: 1988 2017

Included observations: 28

Lag	LogL	LR	FPE	AIC	SC	HQ
0	151.1239	NA	2.02e-11	-10.43742	-10.19953	-10.36470
1	206.9960	87.79891*	2.30e-12*	-12.64257*	-11.21521*	-12.20621*

* indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error

AIC: Akaike information criterion

SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion

Lampiran 7. Uji Stabilitas Model

Roots of Characteristic Polynomial
Endogenous variables: D(LOG_IMPOR)
D(LOG_PRODUKSI) D(LOG_PENDUDUK)
D(LOG_PDB) D(INFLASI)
Exogenous variables: C
Lag specification: 1 1
Date: 03/01/19 Time: 17:08

Root	Modulus
0.657043	0.657043
-0.314023 - 0.184068i	0.363994
-0.314023 + 0.184068i	0.363994
-0.279200	0.279200
0.179087	0.179087

No root lies outside the unit circle.
VAR satisfies the stability condition.

Lampiran 8. Uji Kointegrasi (*Johansen's Cointegration*)

Date: 03/01/19 Time: 17:09

Sample (adjusted): 1990 2017

Included observations: 28 after adjustments

Trend assumption: Linear deterministic trend

Series: LOG_IMPOR LOG_PRODUKSI LOG_PENDUDUK LOG_PDB INFLASI

Lags interval (in first differences): 1 to 1

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.786771	91.19128	69.81889	0.0004
At most 1 *	0.555427	47.92044	47.85613	0.0493
At most 2	0.398276	25.22251	29.79707	0.1536
At most 3	0.291796	10.99974	15.49471	0.2115
At most 4	0.046699	1.339098	3.841466	0.2472

Trace test indicates 2 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.786771	43.27084	33.87687	0.0029
At most 1	0.555427	22.69793	27.58434	0.1867
At most 2	0.398276	14.22277	21.13162	0.3470
At most 3	0.291796	9.660641	14.26460	0.2352
At most 4	0.046699	1.339098	3.841466	0.2472

Max-eigenvalue test indicates 1 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegrating Coefficients (normalized by b*S11*b=l):

	LOG_PRODUKS	LOG_PENDUDU		
LOG_IMPOR	I	K	LOG_PDB	INFLASI
-1.534710	-15.02628	22.46683	18.37040	0.383584
-7.882991	-25.23586	-10.06363	65.22326	-0.066186
-1.605678	-51.73537	3.226826	40.94588	-0.018968
-2.568079	-10.97220	-118.8364	48.75005	0.011761
-2.194897	-9.939799	-92.90081	51.93615	-0.011278

Unrestricted Adjustment Coefficients (alpha):

D(LOG_IMPOR)	0.207994	0.205419	-0.032934	-0.016186	0.008638
D(LOG_PRODU KSI)	-0.008348	0.001099	0.019872	0.004729	-0.002008
D(LOG_PENDU DUK)	-0.000167	-9.85E-05	-9.30E-05	0.000240	-8.34E-05
D(LOG_PDB)	0.004234	0.004460	0.000736	-0.003143	-0.002954
D(INFLASI)	-6.855469	-1.719569	-1.736307	2.029984	2.245279

1 Cointegrating Equation(s): Log likelihood 228.6314

Normalized cointegrating coefficients (standard error in parentheses)

	LOG_PRODUKS	LOG_PENDUDU		
LOG_IMPOR	I	K	LOG_PDB	INFLASI
1.000000	9.790955 (3.43401)	-14.63914 (10.3452)	-11.96995 (3.46845)	-0.249939 (0.02887)

Adjustment coefficients (standard error in parentheses)

D(LOG_IMPOR)	-0.319211 (0.10208)
D(LOG_PRODU KSI)	0.012812 (0.01148)
D(LOG_PENDU DUK)	0.000256 (0.00021)
D(LOG_PDB)	-0.006498 (0.00543)
D(INFLASI)	10.52116 (4.07018)

2 Cointegrating Equation(s): Log likelihood 239.9803

Normalized cointegrating coefficients (standard error in parentheses)

	LOG_PRODUKS	LOG_PENDUDU		
LOG_IMPOR	I	K	LOG_PDB	INFLASI
1.000000	0.000000	9.008631 (7.16884)	-6.478363 (1.96564)	0.133897 (0.01980)
0.000000	1.000000	-2.415267 (1.65042)	-0.560884 (0.45253)	-0.039203 (0.00456)

Adjustment coefficients (standard error in parentheses)

D(LOG_IMPOR)	-1.938524 (0.39468)	-8.309297 (1.44341)
D(LOG_PRODU KSI)	0.004146 (0.06006)	0.097696 (0.21964)
D(LOG_PENDU DUK)	0.001033 (0.00108)	0.004996 (0.00397)
D(LOG_PDB)	-0.041655 (0.02731)	-0.176174 (0.09988)
D(INFLASI)	24.07650 (21.0846)	146.4070 (77.1099)

3 Cointegrating Equation(s): Log likelihood 247.0917

Normalized cointegrating coefficients (standard error in parentheses)

	LOG_PRODUKS	LOG_PENDUDU		
LOG_IMPOR	I	K	LOG_PDB	INFLASI
1.000000	0.000000	0.000000	-6.350185 (0.38062)	-0.019979 (0.01326)
0.000000	1.000000	0.000000	-0.595249 (0.06659)	0.002052 (0.00232)
0.000000	0.000000	1.000000	-0.014228 (0.06136)	0.017081 (0.00214)

Adjustment coefficients (standard error in parentheses)

D(LOG_IMPOR)	-1.885643 (0.39816)	-6.605439 (2.89222)	2.499444 (1.20706)
D(LOG_PRODU KSI)	-0.027763 (0.04990)	-0.930411 (0.36245)	-0.134491 (0.15127)
D(LOG_PENDU DUK)	0.001182 (0.00109)	0.009806 (0.00794)	-0.003062 (0.00331)
D(LOG_PDB)	-0.042837 (0.02782)	-0.214250 (0.20208)	0.052624 (0.08434)
D(INFLASI)	26.86445 (21.2768)	236.2354 (154.553)	-142.3183 (64.5021)

4 Cointegrating Equation(s): Log likelihood 251.9220

Normalized cointegrating coefficients (standard error in parentheses)

	LOG_PRODUKS	LOG_PENDUDU		
LOG_IMPOR	I	K	LOG_PDB	INFLASI
1.000000	0.000000	0.000000	0.000000	0.507751 (0.06432)
0.000000	1.000000	0.000000	0.000000	0.051520 (0.00731)
0.000000	0.000000	1.000000	0.000000	0.018263 (0.00201)
0.000000	0.000000	0.000000	1.000000	0.083105 (0.01040)

Adjustment coefficients (standard error in parentheses)

D(LOG_IMPOR)	-1.844075 (0.41618)	-6.427838 (2.93323)	4.422987 (5.88651)	15.08141 (4.50822)
D(LOG_PRODU KSI)	-0.039907 (0.05154)	-0.982294 (0.36324)	-0.696422 (0.72896)	0.962561 (0.55828)
D(LOG_PENDU DUK)	0.000567 (0.00105)	0.007177 (0.00743)	-0.031541 (0.01491)	-0.001618 (0.01142)
D(LOG_PDB)	-0.034767 (0.02856)	-0.179769 (0.20126)	0.426079 (0.40390)	0.245605 (0.30933)
D(INFLASI)	21.65130 (21.9717)	213.9621 (154.858)	-383.5542 (310.775)	-210.2265 (238.009)

Lampiran 9. Uji Kausalitas Granger

Pairwise Granger Causality Tests

Date: 03/01/19 Time: 17:10

Sample: 1988 2017

Lags: 1

Null Hypothesis:	Obs	F-Statistic	Prob.
LOG_PRODUKSI does not Granger Cause LOG_IMPOR	29	5.36231	0.0287
LOG_IMPOR does not Granger Cause LOG_PRODUKSI		7.47816	0.0111
LOG_PENDUDUK does not Granger Cause LOG_IMPOR	29	9.62655	0.0046
LOG_IMPOR does not Granger Cause LOG_PENDUDUK		0.03285	0.8576
LOG_PDB does not Granger Cause LOG_IMPOR	29	12.6829	0.0015
LOG_IMPOR does not Granger Cause LOG_PDB		0.84129	0.3675
INFLASI does not Granger Cause LOG_IMPOR	29	0.02637	0.8723
LOG_IMPOR does not Granger Cause INFLASI		0.21868	0.6439
LOG_PENDUDUK does not Granger Cause LOG_PRODUKSI	29	8.47844	0.0073
LOG_PRODUKSI does not Granger Cause LOG_PENDUDUK		3.02277	0.0939
LOG_PDB does not Granger Cause LOG_PRODUKSI	29	15.2276	0.0006
LOG_PRODUKSI does not Granger Cause LOG_PDB		0.00295	0.9571
INFLASI does not Granger Cause LOG_PRODUKSI	29	3.03530	0.0933
LOG_PRODUKSI does not Granger Cause INFLASI		0.21593	0.6460
LOG_PDB does not Granger Cause LOG_PENDUDUK	29	2.49537	0.1263
LOG_PENDUDUK does not Granger Cause LOG_PDB		0.98027	0.3313
INFLASI does not Granger Cause LOG_PENDUDUK	29	0.58786	0.4502
LOG_PENDUDUK does not Granger Cause INFLASI		0.90418	0.3504
INFLASI does not Granger Cause LOG_PDB	29	1.16698	0.2899
LOG_PDB does not Granger Cause INFLASI		0.46766	0.5001

Lampiran 10. Hasil Estimasi VECM

Vector Error Correction Estimates

Date: 03/01/19 Time: 17:11

Sample (adjusted): 1990 2017

Included observations: 28 after adjustments

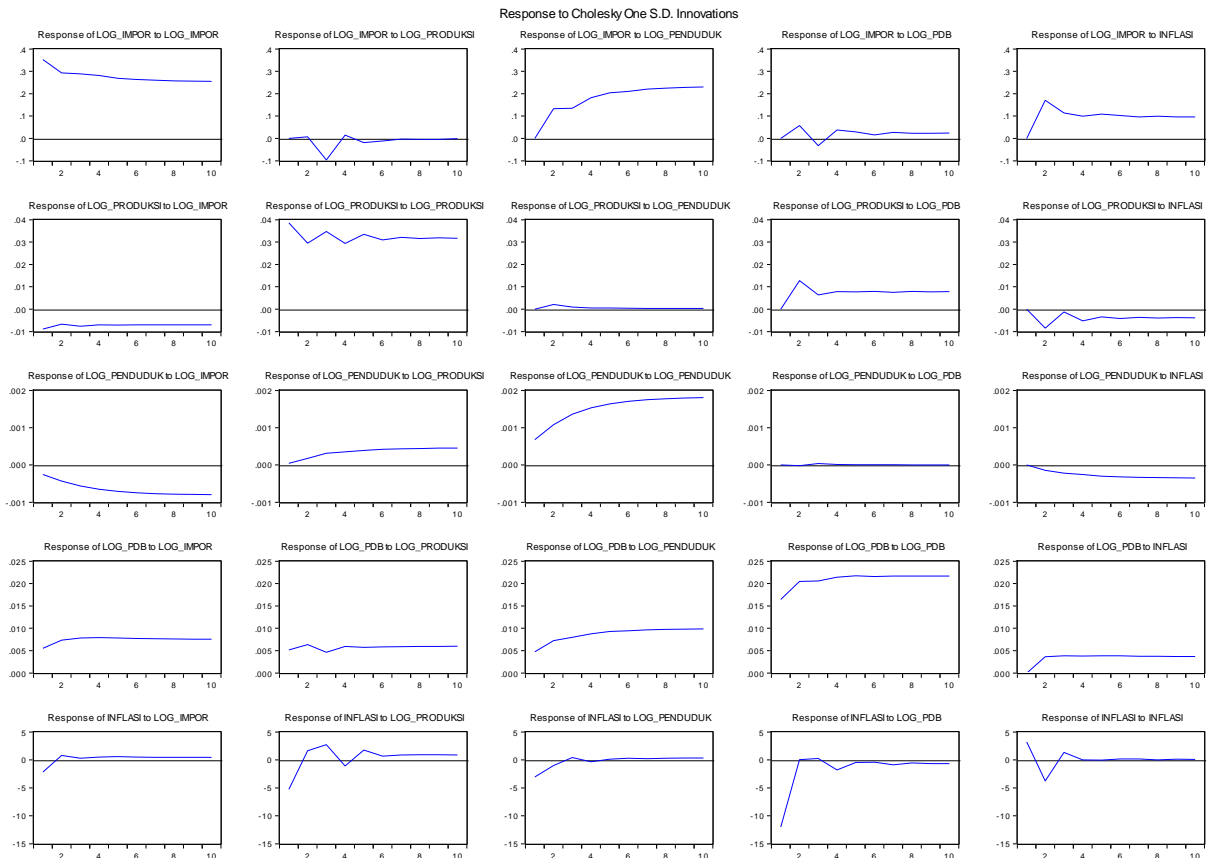
Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1				
LOG_IMPOR(-1)	1.000000				
LOG_PRODUKSI(-1)	9.790955				
	(3.43401)				
	[2.85117]				
LOG_PENDUDUK(-1)	-14.63914				
	(10.3452)				
	[-1.41506]				
LOG_PDB(-1)	-11.96995				
	(3.46845)				
	[-3.45110]				
INFLASI(-1)	-0.249939				
	(0.02887)				
	[-8.65720]				
C	173.1727				

Error Correction:	D(LOG_IMPOR)	D(LOG_PROD UKSI)	D(LOG_PENDU DUK)	D(LOG_PDB)	D(INFLASI)
CointEq1	-0.319211	0.012812	0.000256	-0.006498	10.52116
	(0.10208)	(0.01148)	(0.00021)	(0.00543)	(4.07018)
	[-3.12692]	[1.11573]	[1.22207]	[-1.19707]	[2.58494]
D(LOG_IMPOR(-1))	-0.041762	-0.016737	-3.82E-05	0.003909	-2.787540
	(0.19943)	(0.02243)	(0.00041)	(0.01060)	(7.95122)
	[-0.20941]	[-0.74612]	[-0.09325]	[0.36858]	[-0.35058]
D(LOG_PRODUKSI(-1))	4.762363	-0.567453	-0.001508	0.105633	-106.4453
	(2.38415)	(0.26818)	(0.00490)	(0.12678)	(95.0575)
	[1.99751]	[-2.11596]	[-0.30772]	[0.83318]	[-1.11980]
D(LOG_PENDUDUK(-1))	134.3710	-0.602879	0.633732	1.203870	-645.6034
	(70.3350)	(7.91151)	(0.14456)	(3.74022)	(2804.30)
	[1.91044]	[-0.07620]	[4.38391]	[0.32187]	[-0.23022]
D(LOG_PDB(-1))	38.45238	-1.001139	-0.030860	0.994876	-733.4441
	(13.2897)	(1.49487)	(0.02731)	(0.70671)	(529.869)
	[2.89339]	[-0.66972]	[-1.12983]	[1.40776]	[-1.38420]
D(INFLASI(-1))	-0.026740	0.000565	1.94E-05	-0.000489	0.449610
	(0.00815)	(0.00092)	(1.7E-05)	(0.00043)	(0.32497)

	[-3.28071]	[0.61634]	[1.15699]	[-1.12882]	[1.38353]
C	-1.528819 (0.49834) [-3.06783]	0.044958 (0.05605) [0.80204]	0.002700 (0.00102) [2.63632]	-0.008994 (0.02650) [-0.33938]	20.46011 (19.8691) [1.02975]
R-squared	0.446165	0.256513	0.525091	0.121006	0.623208
Adj. R-squared	0.287926	0.044089	0.389403	-0.130136	0.515553
Sum sq. resids	2.601634	0.032917	1.10E-05	0.007357	4135.728
S.E. equation	0.351976	0.039591	0.000723	0.018717	14.03351
F-statistic	2.819570	1.207549	3.869836	0.481823	5.788947
Log likelihood	-6.465373	54.71326	166.7801	75.69016	-109.6633
Akaike AIC	0.961812	-3.408090	-11.41287	-4.906440	8.333091
Schwarz SC	1.294863	-3.075039	-11.07982	-4.573389	8.666142
Mean dependent	0.101074	0.011964	0.005713	0.020306	-0.084286
S.D. dependent	0.417110	0.040494	0.000926	0.017607	20.16245
Determinant resid covariance (dof adj.)		2.34E-13			
Determinant resid covariance		5.56E-14			
Log likelihood		228.6314			
Akaike information criterion		-13.47367			
Schwarz criterion		-11.57052			

Lampiran 11. Hasil Analisis IRF Bentuk Diagram



Lampiran 12. Hasil Analisis VDC Bentuk Tabel

Variance Decomposition of LOG_IMPOR:						
Period	S.E.	LOG_IMPOR	LOG_PRODU KSI	LOG_PENDU DUK	LOG_PDB	INFLASI
1	0.351976	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.509100	80.79525	0.018569	6.755200	1.289796	11.14119
3	0.619515	76.20883	2.434442	9.327231	1.137995	10.89151
4	0.712342	73.19637	1.885042	13.60817	1.132804	10.17762
5	0.796472	69.95053	1.566171	17.42313	1.042430	10.01774
6	0.871070	67.65418	1.327822	20.36129	0.903057	9.753650
7	0.940962	65.64759	1.139405	22.94397	0.859035	9.410008
8	1.006280	63.94143	0.998032	25.05935	0.802758	9.198437
9	1.067537	62.56549	0.888488	26.80647	0.757927	8.981621
10	1.125705	61.39565	0.799257	28.27609	0.725018	8.803988

Variance Decomposition of LOG_PRODU KSI:						
Period	S.E.	LOG_IMPOR	LOG_PRODU KSI	LOG_PENDU DUK	LOG_PDB	INFLASI
1	0.039591	5.017241	94.98276	0.000000	0.000000	0.000000
2	0.052144	4.562295	86.70968	0.156580	5.946496	2.624953
3	0.063436	4.543166	88.47412	0.128951	5.037770	1.815994
4	0.070898	4.624847	87.99542	0.107869	5.268829	2.003038
5	0.079193	4.520443	88.41025	0.091242	5.185527	1.792542
6	0.085774	4.527848	88.34565	0.080459	5.284130	1.761911
7	0.092257	4.496348	88.50790	0.070488	5.240226	1.685042
8	0.098160	4.478497	88.51813	0.063381	5.284677	1.655310
9	0.103792	4.460780	88.58927	0.057332	5.279848	1.612766
10	0.109084	4.447302	88.61714	0.052457	5.294296	1.588800

Variance Decomposition of LOG_PENDU DUK:						
Period	S.E.	LOG_IMPOR	LOG_PRODU KSI	LOG_PENDU DUK	LOG_PDB	INFLASI
1	0.000723	12.26577	0.402954	87.33128	0.000000	0.000000
2	0.001388	13.14201	1.700856	84.06931	0.022440	1.065375
3	0.002063	13.38522	3.142569	81.79827	0.040715	1.633222
4	0.002687	13.77963	3.560972	80.75047	0.026720	1.882199
5	0.003263	14.04798	3.853379	79.96971	0.018541	2.110387
6	0.003795	14.23116	4.080218	79.40866	0.014405	2.265560
7	0.004285	14.37668	4.219339	79.01834	0.011398	2.374247

8	0.004739	14.48504	4.324871	78.72149	0.009353	2.459244
9	0.005161	14.56805	4.405606	78.49493	0.007906	2.523502
10	0.005556	14.63396	4.466396	78.31931	0.006826	2.573511

Variance
Decomposition
of LOG_PDB:

Period	S.E.	LOG_IMPOR	LOG_PRODU KSI	LOG_PENDU DUK	LOG_PDB	INFLASI
1	0.018717	8.673818	7.541263	6.451266	77.33365	0.000000
2	0.030480	9.062664	7.177611	8.093126	74.24360	1.423003
3	0.038898	9.598849	5.826390	9.184803	73.54576	1.844197
4	0.046488	9.612550	5.706619	9.969285	72.76079	1.950752
5	0.053175	9.498815	5.524010	10.65164	72.31192	2.013613
6	0.059072	9.398405	5.444061	11.19388	71.90919	2.054462
7	0.064501	9.288448	5.403369	11.62691	71.62445	2.056824
8	0.069514	9.188734	5.385444	11.98131	71.38241	2.062105
9	0.074188	9.105146	5.368989	12.27106	71.19432	2.060486
10	0.078593	9.032328	5.363735	12.50961	71.03647	2.057855

Variance
Decomposition
of INFLASI:

Period	S.E.	LOG_IMPOR	LOG_PRODU KSI	LOG_PENDU DUK	LOG_PDB	INFLASI
1	14.03351	2.418737	14.13835	4.774270	73.45735	5.211293
2	14.68225	2.501626	14.16476	4.832750	67.11036	11.39050
3	15.00097	2.433906	16.81637	4.705616	64.31818	11.72593
4	15.15927	2.487443	16.99822	4.659350	64.37251	11.48247
5	15.27883	2.588381	18.04814	4.591448	63.46794	11.30409
6	15.31092	2.677311	18.16434	4.610616	63.28172	11.26601
7	15.36856	2.748410	18.34245	4.593073	63.12227	11.19379
8	15.41582	2.825751	18.58374	4.605612	62.85959	11.12531
9	15.46845	2.888078	18.82657	4.618642	62.60960	11.05711
10	15.51658	2.951710	19.02586	4.634512	62.39761	10.99031

Cholesky
Ordering:
LOG_IMPOR
LOG_PRODU
KSI
LOG_PENDU
DUK
LOG_PDB
INFLASI

Analisis Faktor-faktor Yang Mempengaruhi Impor Daging Sapi di Indonesia Tahun 1988-2017

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