

LAMPIRAN

Lampiran 1

Data Inflasi, Produk Domestik Bruto (PDB), *BI Rate*, Kurs dan Harga Minyak Dunia:

Tahun	Inflasi (%)	PDB (Milyar Rp)	<i>BI Rate</i> (%)	Kurs (Rp/US\$)	Harga Minyak (US\$/barel)
1988	5,47	311371929441,67	15,25	1729	15,97
1989	5,97	339659179754,52	11,33	1795	19,64
1990	9,53	370233849524,18	22,39	1901	24,53
1991	9,52	403287572870,74	18,70	1992	21,54
1992	4,94	432406958536,92	13,17	2062	20,58
1993	9,77	463774085396,40	9,50	2110	18,43
1994	9,24	498742960677,08	14,38	2200	17,20
1995	8,64	540619205378,48	14,75	2308	18,43
1996	6,47	581937575857,23	12,88	2383	22,12
1997	11,05	609287900198,47	20,00	4650	20,61
1998	77,63	529308359571,82	38,44	8025	14,42
1999	2,01	533495875926,80	12,51	7100	19,34
2000	9,35	559744217646,43	14,53	9595	30,38
2001	12,55	580138310406,61	17,62	10400	25,98

2002	10,03	606241490916,29	12,93	8940	26,18
2003	5,06	635222071950,83	8,31	8465	31,08
2004	6,40	667179293661,61	5,92	9290	41,51
2005	17,11	705158950677,72	12,75	9900	56,64
2006	6,60	743949404563,54	9,75	9020	66,05
2007	6,59	791153159771,29	8,00	9419	72,34
2008	11,06	838730757140,11	9,25	10950	99,67
2009	2,78	877554547742,14	6,50	9400	61,95
2010	6,96	932172246846,36	6,50	8991	79,48
2011	3,79	992673980947,51	6,00	9068	94,88
2012	4,30	1054482672407,64	5,75	9670	94,05
2013	8,38	1113111908993,50	7,50	12189	97,98
2014	8,36	1168878815634,07	7,75	12440	93,17
2015	3,35	1225920101837,01	7,50	13795	48,66
2016	3,02	1287461290949,22	4,75	13436	43,29
2017	3,61	1352735578400,34	4,25	13384	50,80
2018	3,13	1422672007803,64	6,00	14246	64,81

Sumber: Bank Indonesia (BI), Statistik Indonesia (BPS), www.eia.gov, Diolah 2019

- Keterangan :
- Inflasi : Merupakan Inflasi tahunan dalam bentuk persen.
- PDB : Data yang digunakan merupakan PDB atas dasar harga konstan 2000 menurut lapangan usaha dalam milyar rupiah.
- BI *Rate* : Data BI *Rate* yang digunakan pada tahun 2016-2018 merupakan data yang diambil dari suku bunga kebijakan baru, yaitu BI *7-Day (Reverse) Repo Rate* yang berlaku efektif sejak 19 Agustus 2016.
- Kurs : Merupakan Kurs Tengah dalam bentuk rupiah terhadap dollar AS.
- Harga Minyak : Merupakan Harga Minyak Dunia dalam bentuk US dollar per barel.
- Catatan* : Pengolahan data PDB menggunakan Log.

Lampiran 2

Uji Root Test Level

Variabel	ADF	<i>Mc Kinnon Critical Value 5 Persen</i>	P-Value	Keterangan
Inflasi	-5.534944	-2.963972	0.0001	Stasioner
PDB	-0.800378	-2.963972	0.8046	Tidak Stasioner
BI Rate	-3.098414	-2.963972	0.0374	Stasioner
Kurs	-0.631725	-2.963972	0.8488	Tidak Stasioner
Harga Minyak	-1.429600	-2.963972	0.5546	Tidak Stasioner

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	-5.534944	0.0001
Test critical values: 1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

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	-0.800378	0.8046
Test critical values: 1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

BI Rate

Null Hypothesis: BI_RATE has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.098414	0.0374
Test critical values: 1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Kurs

Null Hypothesis: KURS has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.631725	0.8488
Test critical values: 1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Harga Minyak Dunia

Null Hypothesis: HARGA_MINYAK has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.429600	0.5546
Test critical values: 1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Uji Root Test First Difference

Variabel	ADF	Mc Kinnon Critical Value 5 Persen	P-Value	Keterangan
Inflasi	-6.685356	-2.971853	0.0000	Stasioner
PDB	-3.770364	-2.967767	0.0080	Stasioner
BI Rate	-6.780852	-2.971853	0.0000	Stasioner
Kurs	-5.323735	-2.967767	0.0002	Stasioner
Harga Minyak	-5.527046	-2.967767	0.0001	Stasioner

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	-6.685356	0.0000
Test critical values: 1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

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	-3.770364	0.0080
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

BI Rate

Null Hypothesis: D(BI_RATE) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.780852	0.0000
Test critical values: 1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Kurs

Null Hypothesis: D(KURS) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.323735	0.0002
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Harga Minyak Dunia

Null Hypothesis: D(HARGA_MINYAK) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.527046	0.0001
Test critical values: 1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Lampiran 3

Uji *Lag*, misal *lag* yang terpilih adalah 2

VAR Lag Order Selection Criteria

Endogenous variables: INFLASI LOG(PDB) BI_RATE KURS

HARGA_MINYAK

Exogenous variables: C

Date: 08/02/19 Time: 18:57

Sample: 1988 2018

Included observations: 29

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-715.3932	NA	2.60e+15	49.68229	49.91803	49.75612
1	-562.0600	243.2182	3.84e+11	40.83172	42.24617*	41.27471
2	-531.2899	38.19730*	3.05e+11*	40.43379*	43.02694	41.24593*

* 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 4

Pengujian Stabilitas VAR

Roots of Characteristic Polynomial

Endogenous variables: INFLASI LOG(PDB) BI_RATE KURS
HARGA_MINYAK

Exogenous variables: C

Lag specification: 1 2

Date: 08/02/19 Time: 18:58

Root	Modulus
0.995392	0.995392
0.765773 - 0.336395i	0.836403
0.765773 + 0.336395i	0.836403
-0.260132 - 0.643837i	0.694403
-0.260132 + 0.643837i	0.694403
0.102333 - 0.556789i	0.566115
0.102333 + 0.556789i	0.566115
-0.460498	0.460498
0.386039 - 0.189410i	0.430002
0.386039 + 0.189410i	0.430002

No root lies outside the unit circle.

VAR satisfies the stability condition.

Lampiran 5

Uji Kointegrasi

Date: 08/02/19 Time: 18:59

Sample (adjusted): 1991 2018

Included observations: 28 after adjustments

Trend assumption: Linear deterministic trend

Series: INFLASI LOG(PDB) BI_RATE KURS

HARGA_MINYAK

Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.786663	93.87881	69.81889	0.0002
At most 1 *	0.632759	50.62217	47.85613	0.0269
At most 2	0.418129	22.57352	29.79707	0.2676
At most 3	0.202275	7.411350	15.49471	0.5303
At most 4	0.037961	1.083602	3.841466	0.2979

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 *	0.786663	43.25664	33.87687	0.0029
At most 1 *	0.632759	28.04865	27.58434	0.0436
At most 2	0.418129	15.16217	21.13162	0.2777
At most 3	0.202275	6.327749	14.26460	0.5715
At most 4	0.037961	1.083602	3.841466	0.2979

Max-eigenvalue 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

Lampiran 6

Uji Kausalitas Granger

Pairwise Granger Causality Tests

Date: 08/02/19 Time: 19:01

Sample: 1988 2018

Lags: 2

Null Hypothesis:	Obs	F-Statistic	Prob.
LOG(PDB) does not Granger Cause INFLASI	29	1.14225	0.3358
INFLASI does not Granger Cause LOG(PDB)		0.48242	0.6231
BI_RATE does not Granger Cause INFLASI	29	3.14668	0.0611
INFLASI does not Granger Cause BI_RATE		5.43500	0.0113
KURS does not Granger Cause INFLASI	29	4.51608	0.0216
INFLASI does not Granger Cause KURS		3.97155	0.0324
HARGA_MINYAK does not Granger Cause INFLASI	29	0.97546	0.3915
INFLASI does not Granger Cause HARGA_MINYAK		0.14756	0.8636
BI_RATE does not Granger Cause LOG(PDB)	29	1.81942	0.1838
LOG(PDB) does not Granger Cause BI_RATE		3.92189	0.0336
KURS does not Granger Cause LOG(PDB)	29	2.57916	0.0967
LOG(PDB) does not Granger Cause KURS		2.28902	0.1231

HARGA_MINYAK does not Granger Cause LOG(PDB)	29	0.58146	0.5668
LOG(PDB) does not Granger Cause HARGA_MINYAK		0.44055	0.6488
KURS does not Granger Cause BI_RATE	29	7.23394	0.0035
BI_RATE does not Granger Cause KURS		2.85730	0.0771
HARGA_MINYAK does not Granger Cause BI_RATE	29	2.60443	0.0947
BI_RATE does not Granger Cause HARGA_MINYAK		1.02698	0.3733
HARGA_MINYAK does not Granger Cause KURS	29	0.17516	0.8404
KURS does not Granger Cause HARGA_MINYAK		1.96515	0.1620

Lampiran 7

Estimasi Model VECM

Vector Error Correction Estimates

Date: 08/02/19 Time: 19:02

Sample (adjusted): 1991 2018

Included observations: 28 after adjustments

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

Cointegrating Eq:	CointEq1
INFLASI(-1)	1.000000
LOG(PDB(-1))	18.83213 (3.50836) [5.36778]
BI_RATE(-1)	1.327187 (0.26109) [5.08334]
KURS(-1)	0.000469 (0.00019) [2.49158]
HARGA_MINYAK(-1)	8.26E-05 (0.00020)

C						
	[0.40962]					
	-543.6552					
Error Correction:	D(INFLASI)	D(LOG(PDB))	D(BI_RATE)	D(KURS)	D(HARGA_MINYAK)	
CointEq1	-2.322722 (1.27535) [-1.82124]	0.002474 (0.00373) [0.66360]	-0.856809 (0.48197) [-1.77774]	-6.439184 (113.892) [-0.05654]	-210.0895 (116.924) [-1.79681]	
D(INFLASI(-1))	-1.576532 (0.83546) [-1.88702]	0.003928 (0.00244) [1.60842]	-0.202567 (0.31573) [-0.64159]	-134.4280 (74.6088) [-1.80177]	90.95736 (76.5947) [1.18751]	
D(INFLASI(-2))	-0.688698 (0.46728) [-1.47384]	0.001572 (0.00137) [1.15103]	-0.130448 (0.17659) [-0.73871]	-34.97671 (41.7292) [-0.83818]	-29.52756 (42.8400) [-0.68925]	
D(LOG(PDB(-1)))	-833.8277 (398.769) [-2.09100]	1.983404 (1.16550) [1.70176]	-222.0996 (150.698) [-1.47381]	-35871.54 (35611.0) [-1.00732]	-53493.01 (36559.0) [-1.46320]	
D(LOG(PDB(-2)))	332.7971 (268.591) [1.23905]	-0.992173 (0.78502) [-1.26387]	29.72317 (101.503) [0.29283]	29438.16 (23985.9) [1.22731]	-45021.55 (24624.3) [-1.82834]	
D(BI_RATE(-1))	3.651443 (1.65097) [2.21169]	-0.006060 (0.00483) [-1.25591]	0.955861 (0.62391) [1.53204]	59.51825 (147.436) [0.40369]	262.8374 (151.360) [1.73650]	

D(BI_RATE(-2))	1.881587 (1.54806) [1.21545]	-0.003428 (0.00452) [-0.75770]	0.471855 (0.58502) [0.80656]	46.84789 (138.245) [0.33887]	249.2921 (141.925) [1.75650]
D(KURS(-1))	0.008469 (0.00367) [2.30936]	-2.01E-05 (1.1E-05) [-1.87215]	0.003271 (0.00139) [2.36016]	0.312495 (0.32749) [0.95423]	-0.362083 (0.33620) [-1.07698]
D(KURS(-2))	0.000454 (0.00377) [0.12048]	-4.59E-08 (1.1E-05) [-0.00417]	0.000263 (0.00142) [0.18463]	-0.332342 (0.33638) [-0.98799]	-0.804359 (0.34534) [-2.32920]
D(HARGA_MINYAK(-1))	0.001887 (0.00244) [0.77196]	-5.63E-06 (7.1E-06) [-0.78744]	0.000495 (0.00092) [0.53633]	0.151262 (0.21826) [0.69302]	-0.191886 (0.22407) [-0.85635]
D(HARGA_MINYAK(-2))	-0.001903 (0.00201) [-0.94509]	4.33E-06 (5.9E-06) [0.73584]	-0.000378 (0.00076) [-0.49735]	-0.016236 (0.17981) [-0.09030]	0.016732 (0.18459) [0.09064]
C	21.65307 (21.2206) [1.02038]	0.006876 (0.06202) [0.11087]	7.748388 (8.01943) [0.96620]	728.6533 (1895.05) [0.38450]	5721.682 (1945.50) [2.94099]
R-squared	0.728728	0.423991	0.676549	0.384304	0.570818
Adj. R-squared	0.542228	0.027985	0.454177	-0.038987	0.275756
Sum sq. resids	2902.972	0.024799	414.5847	23150966	24399864

S.E. equation	13.46981	0.039369	5.090338	1202.886	1234.905
F-statistic	3.907398	1.070669	3.042417	0.907895	1.934567
Log likelihood	-104.7083	58.67819	-77.46130	-230.4851	-231.2206
Akaike AIC	8.336306	-3.334157	6.390093	17.32036	17.37290
Schwarz SC	8.907251	-2.763212	6.961037	17.89131	17.94385
Mean dependent	-0.228571	0.048077	-0.585357	440.8929	143.8571
S.D. dependent	19.90843	0.039932	6.890024	1180.102	1451.079
<hr/>					
Determinant resid covariance (dof adj.)		5.22E+10			
Determinant resid covariance		3.18E+09			
Log likelihood		-504.9838			
Akaike information criterion		40.71313			
Schwarz criterion		43.80575			
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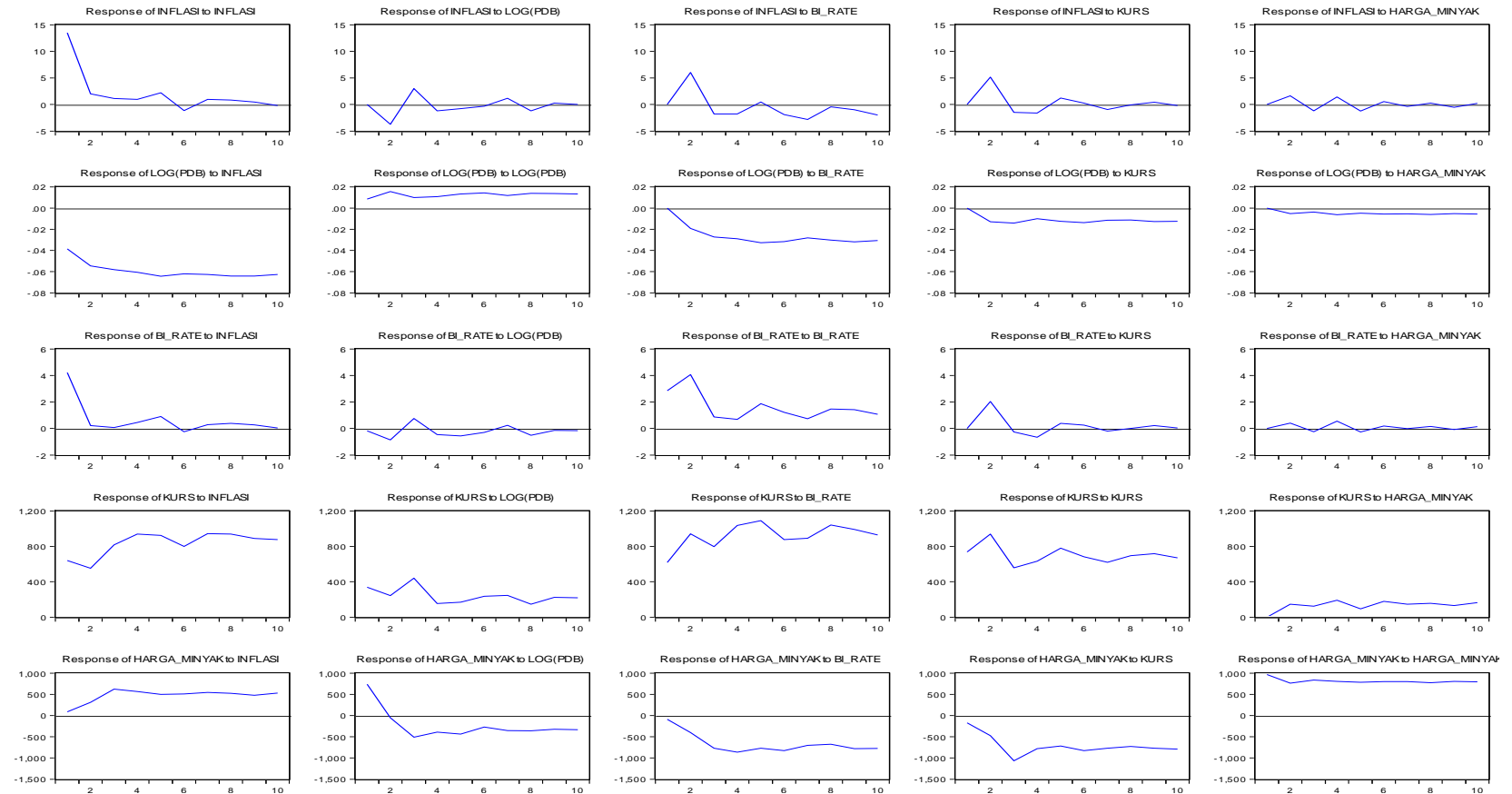
Lampiran 8

Analisis IRF (*Impulse Response Function*)

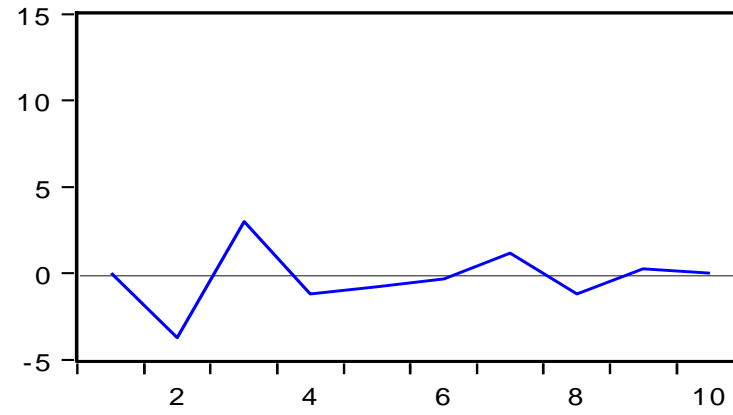
Response of INFLASI:						
Period	INFLASI	LOG(PDB)	BI_RATE	KURS	HARGA_MINYAK	
1	13.46981	0.000000	0.000000	0.000000	0.000000	
2	1.972050	-3.716351	6.025223	5.145403	1.638697	
3	1.103116	2.966846	-1.785811	-1.483852	-1.210998	
4	0.956949	-1.194063	-1.800063	-1.624060	1.422125	
5	2.188241	-0.793055	0.463453	1.198758	-1.258394	
6	-1.179302	-0.325770	-1.921590	0.228964	0.552627	
7	0.940587	1.161725	-2.804555	-0.955053	-0.382165	
8	0.820417	-1.186145	-0.441443	-0.069999	0.239220	
9	0.444831	0.268523	-0.989874	0.424939	-0.543563	
10	-0.190241	-0.002502	-1.979766	-0.216963	0.220992	

Lampiran 9

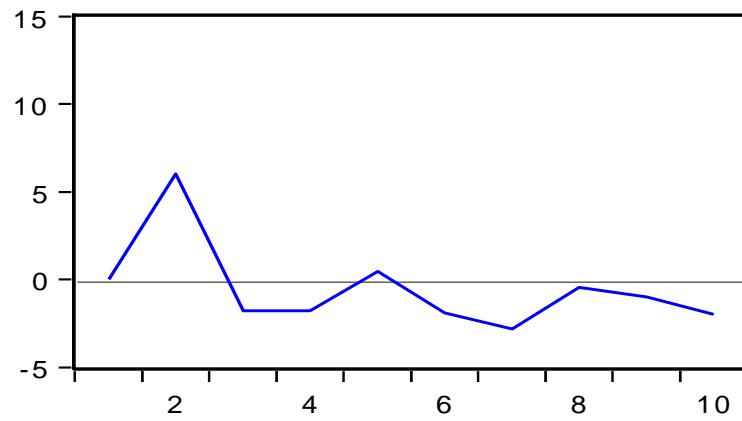
Response to Cholesky One S.D. Innovations



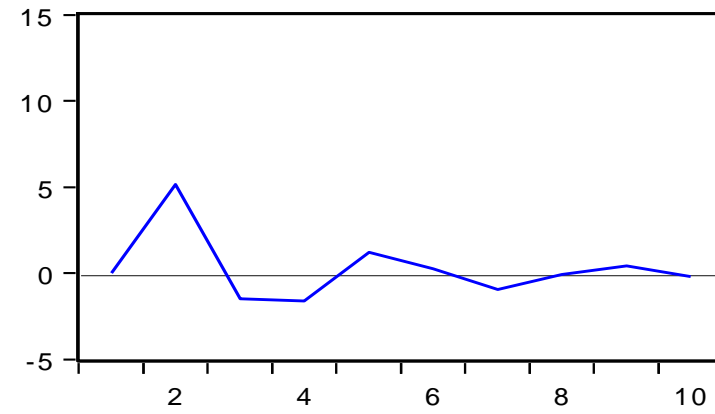
Response of INFLASI to LOG(PDB)



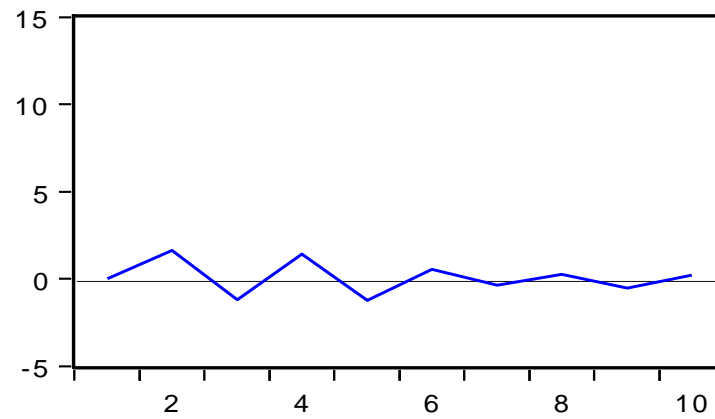
Response of INFLASI to BI_RATE



Response of INFLASI to KURS



Response of INFLASI to HARGA_MINYAK



Lampiran 10

Analisis VD (*Variance Decomposition*)

Variance Decomposition of INFLASI:						
Period	S.E.	INFLASI	LOG(PDB)	BI_RATE	KURS	HARGA_MINYAK
1	13.46981	100.0000	0.000000	0.000000	0.000000	0.000000
2	16.26652	70.03963	5.219681	13.72008	10.00574	1.014863
3	16.77726	66.27258	8.033871	14.03047	10.18806	1.475024
4	17.07976	64.25976	8.240569	14.64862	10.73453	2.116523
5	17.33121	64.00281	8.212572	14.29815	10.90372	2.582754
6	17.49051	63.29687	8.098344	15.24590	10.72314	2.635750
7	17.80663	61.34845	8.239001	17.19004	10.63345	2.589059
8	17.87213	61.11031	8.619197	17.12528	10.55719	2.588032
9	17.92035	60.84351	8.595328	17.33836	10.55668	2.666127
10	18.03304	60.09658	8.488240	18.32762	10.43963	2.647928

Lampiran 11

Hasil Cek Turnitin / Plagiasi

SKRIPSI WULAN SARI_ANALISIS PENGARUH PRODUK DOMESTIK BRUTO (PDB), BI RATE, KURS DAN HARGA MINYAK DUNIA TERHADAP INFLASI DI INDONESIA TAHUN 1988-2018 PENDEKATAN VECTOR ERROR CORRECTION MODEL (VECM)

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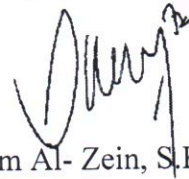
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