LAMPIRAN

Lampiran 1 Data Analisis

Tahun	Harga Domestik (Rp/Kg)	Harga Internasional (Rp/Kg)	Volume ekspor (Ton)	Nilai Tukar (Rp)
1987	1304	1231	1092,525	1650
1988	1107	1880	1132,132	1729
1989	1221	1743	1151,409	1795
1990	1426	1643	1077,331	1901
1991	1534	1645	1220,02	1992
1992	1691	1775	1267,605	2062
1993	1709	1753	1214,568	2110
1994	2024	2477	1244,95	2200
1995	3485	3645	1324,295	2308
1996	643	3320	1434,285	2383
1997	8277	4735	1404,01	4650
1998	14124	5778	1641,186	8025
1999	11742	4461	1494,543	7100
2000	6237	6397	1379,612	9595
2001	5616	5980	1453,382	10400
2002	5990	6832	1495,987	8940
2003	7602	9163	1662,21	8447
2004	10869	11899	1874,261	9290
2005	12484	14630	2024,593	9830
2006	16867	18747	2286,897	9020
2007	18838	21310	2407,972	9419
2008	28799	28324	2283,158	10950
2009	15604	18040	1991,533	9400
2010	26883	32855	2351,915	8991
2011	41531	43730	2556,233	9068
2012	30944	32652	2444,451	9670
2013	31204	34068	2701,445	12189
2014	22268	24279	2623,471	12440
2015	19313	21832	2630,313	13795
2016	18099	22160	2578,163	13436
2017	18696	27722	3277,021	13548
2018	20153	22801	2954,201	14710

Sumber: Kementan, BPS, Gapkindo, Dijetbun

Lampiran 2 Uji Asumsi Klasik

Uji Multikolinieritas

	HARGAINTERNASIONAL	EKSPOR	KURS
HARGAINTERNASIONAL	1.000000	0.894777	0.738004
EKSPOR	0.894777	1.000000	0.871738
KURS	0.738004	0.871738	1.000000

Uji Heterokedastisitas

Heteroskedasticity Test: White

F-statistic	3.059787	Prob. F(9,22)	0.0156
Obs*R-squared	17.78871	Prob. Chi-Square(9)	0.0377
Scaled explained SS	34.13350	Prob. Chi-Square(9)	0.0001

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 01/06/20 Time: 12:21
Sample: 1987 2018
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-39501387	61976554	-0.637360	0.5305
HARGAINTERNASIONAL	-5155.950	5306.544	-0.971621	0.3418
HARGAINTERNASIONAL^2	0.143608	0.092532	1.551971	0.1349
HARGAINTERNASIONAL*EKSPOR	-2.372458	5.240324	-0.452731	0.6552
HARGAINTERNASIONAL*KURS	0.267790	0.442998	0.604495	0.5517
EKSPOR	32980.52	103208.1	0.319554	0.7523
EKSPOR^2	-15.32592	52.26892	-0.293213	0.7721
EKSPOR*KURS	10.51708	7.608422	1.382295	0.1808
KURS	9931.162	7029.223	1.412839	0.1717
KURS^2	-1.902578	0.571522	-3.328966	0.0030

R-squared	0.555897	Mean dependent var	5860622.
Adjusted R-squared	0.374219	S.D. dependent var	13331006
S.E. of regression	10545670	Akaike info criterion	35.43064
Sum squared resid	2.45E+15	Schwarz criterion	35.88868
Log likelihood	-556.8902	Hannan-Quinn criter.	35.58246
F-statistic	3.059787	Durbin-Watson stat	1.673143
Prob(F-statistic)	0.015571		

Perbaikan Uji Heterokedastisitas

Heteroskedasticity Test: White

F-statistic	1.986657	Prob. F(9,22)	0.0912
Obs*R-squared	14.34700	Prob. Chi-Square(9)	0.1105
Scaled explained SS	31.90927	Prob. Chi-Square(9)	0.0002

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 01/06/20 Time: 12:23
Sample: 1987 2018
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-160.3066	126.7144	-1.265101	0.2191
LOG(HARGAINTERNASIONAL)	-5.956059	20.26232	-0.293948	0.7716
(LOG(HARGAINTERNASIONAL))^2	-0.172529	0.718377	-0.240165	0.8124
(LOG(HARGAINTERNASIONAL))*(LOG(EKSPOR))	2.085773	4.001513	0.521246	0.6074
(LOG(HARGAINTERNASIONAL))*(LOG(KURS))	-0.804353	0.882722	-0.911219	0.3721
LOG(EKSPOR)	40.69430	50.01257	0.813681	0.4245
(LOG(EKSPOR))^2	-2.505039	5.137452	-0.487603	0.6307
(LOG(EKSPOR))*(LOG(KURS))	-2.220604	2.497463	-0.889144	0.3835
LOG(KURS)	7.015558	14.09333	0.497793	0.6236
(LOG(KURS))^2	0.926896	0.614296	1.508876	0.1456

R-squared	0.448344	Mean dependent var	0.135548
Adjusted R-squared	0.222666	S.D. dependent var	0.331950
S.E. of regression	0.292668	Akaike info criterion	0.630754
Sum squared resid	1.884406	Schwarz criterion	1.088796
Log likelihood	-0.092062	Hannan-Quinn criter.	0.782582
F-statistic	1.986657	Durbin-Watson stat	1.902924
Prob(F-statistic)	0.091205		

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	7.110612	Prob. F(2,26)	0.0034
Obs*R-squared	11.31440	Prob. Chi-Square(2)	0.0035

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 01/06/20 Time: 12:27
Sample: 1987 2018
Included observations: 32
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	458.5143	2090.358	0.219347	0.8281
HARGAINTERNASIONAL	0.023114	0.073038	0.316466	0.7542
EKSPOR	-0.674990	2.097587	-0.321794	0.7502
KURS	0.070739	0.215487	0.328276	0.7453
RESID(-1)	0.651907	0.180525	3.611161	0.0013
RESID(-2)	-0.495386	0.204332	-2.424413	0.0226

R-squared	0.353575	Mean dependent var	-7.39E-13
Adjusted R-squared	0.229263	S.D. dependent var	2459.609
S.E. of regression	2159.331	Akaike info criterion	18.36035
Sum squared resid	1.21E+08	Schwarz criterion	18.63517
Log likelihood	-287.7655	Hannan-Quinn criter.	18.45144
F-statistic	2.844245	Durbin-Watson stat	1.938283
Prob(F-statistic)	0.035332		

Perbaikan Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

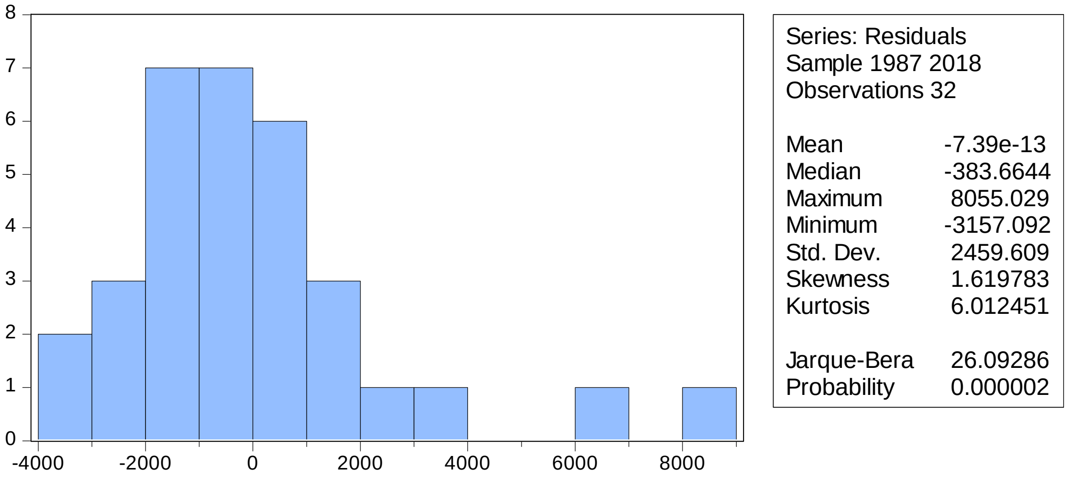
F-statistic	2.056208	Prob. F(2,25)	0.1490
Obs*R-squared	4.379056	Prob. Chi-Square(2)	0.1120

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 01/06/20 Time: 12:35
Sample: 1988 2018
Included observations: 31
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HARGAINTERNASIONAL)	0.042620	0.122910	0.346758	0.7317
D(EKSPOR)	-1.065961	3.160378	-0.337289	0.7387
D(KURS)	0.248589	0.444660	0.559054	0.5811
C	-103.0297	528.9441	-0.194784	0.8471
RESID(-1)	0.013803	0.201718	0.068427	0.9460
RESID(-2)	-0.423134	0.208714	-2.027343	0.0534

R-squared	0.141260	Mean dependent var	2.93E-14
Adjusted R-squared	-0.030488	S.D. dependent var	2589.688
S.E. of regression	2628.869	Akaike info criterion	18.75848
Sum squared resid	1.73E+08	Schwarz criterion	19.03603
Log likelihood	-284.7565	Hannan-Quinn criter.	18.84895
F-statistic	0.822483	Durbin-Watson stat	2.173071
Prob(F-statistic)	0.545431		

Uji Normalitas



Lampiran 3 Uji Regresi Linier Berganda

Dependent Variable: HARGADOMESTIK
Method: Least Squares
Date: 01/06/20 Time: 12:19
Sample: 1987 2018
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5616.237	2371.035	2.368686	0.0250
HARGAINTERNASIONAL	1.005945	0.086612	11.61444	0.0000
EKSPOR	-5.138382	2.292046	-2.241832	0.0331
KURS	0.382981	0.224450	1.706309	0.0990

R-squared	0.949437	Mean dependent var	12758.88
Adjusted R-squared	0.944020	S.D. dependent var	10938.31
S.E. of regression	2588.021	Akaike info criterion	18.67164
Sum squared resid	1.88E+08	Schwarz criterion	18.85486
Log likelihood	-294.7463	Hannan-Quinn criter.	18.73237
F-statistic	175.2555	Durbin-Watson stat	1.125249
Prob(F-statistic)	0.000000		

KIKI KUSUMA ARUM_ANALISIS FAKTOR-FAKTOR YANG MEMPENGARUHI HARGA KARET DI INDONESIA PERIODE 1987-2018

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