LAMPIRAN

LAMPIRAN

Lampiran 1

Tabulasi Data Penelitian Periode 2013-2017

Tahun/Bulan		KUKM (RP MILYAR)	GDP (RP MILYAR)	DPK (RP MILYAR)	CAR (%)	SBI (%)
2013	Jan	506,792	664337.2	3,205,006	19.31	5.75
	Feb	514,518	667114	3,207,342	19.29	5.75
	Mar	529,452	669896.2	3,243,136	19.08	5.75
	Apr	543,033	672683.8	3,299,350	18.74	5.75
	Mei	558,533	675476.7	3,349,660	18.68	5.75
	Jun	583,741	678275	3,374,272	18.08	6
	Jul	583,859	681078.7	3,392,927	18.08	6.5
	Agust	579,308	683887.7	3,440,207	18.02	7
	Sep	589,361	686702.1	3,526,188	18.11	7.25
	Okt	589,229	689521.9	3,520,890	18.48	7.25
	Nop	595,372	692347	3,563,362	18.72	7.5
	Des	608,823	695177.6	3,663,968	18.13	7.5
2014	Jan	594,725	729562.8	3,594,697	19.91	7.5
	Feb	604,802	700854.7	3,603,620	19.91	7.5
	Mar	619,400	703701.3	3,618,064	19.77	7.5
	Apr	627,523	706553.4	3,694,765	19.33	7.5
	Mei	635,429	709410.7	3,763,474	19.48	7.5
	Jun	651,280	712273.5	3,834,503	19.45	7.5
	Jul	651,180	715141.6	3,787,052	19.39	7.5
	Agust	648,640	718015.1	3,855,886	19.70	7.5
	Sep	655,627	720894	3,995,803	19.53	7.5
	Okt	654,521	723778.2	4,011,368	19.63	7.5
	Nop	660,850	726667.8	4,054,680	19.77	7.75
	Des	671,721	729562.8	4,114,420	19.57	7.75
2015	Jan	653,288	732116.1	4,106,358	21.01	7.75
	Feb	662,660	735036.4	4,151,448	21.26	7.5
	Mar	684,494	737976.6	4,198,577	20.98	7.5
	Apr	688,297	740936.7	4,217,625	20.79	7.5
	Mei	694,690	743916.8	4,232,150	20.51	7.5
	Jun	710,888	746916.8	4,319,749	20.28	7.5

	Jul	708,305	749936.8	4,328,822	20.78	7.5
	Agust	710,098	752976.7	4,366,571	20.73	7.5
	Sep	715,360	756036.5	4,464,083	20.62	7.5
	Okt	716,368	759116.3	4,370,404	21.05	7.5
	Nop	721,469	762215.9	4,367,019	21.33	7.5
	Des	739,801	765335.6	4,413,056	21.39	7.5
2016	**Jan**	719,199	768591.7	4,385,024	21.75	7.25
	Feb	728,972	771746.3	4,437,515	21.93	7
	Mar	738,000	774915.9	4,468,955	22.00	6.75
	Apr	745,280	778100.6	4,478,409	21.95	6.75
	Mei	756,332	781300.4	4,508,452	22.41	6.75
	Jun	774,581	784515.1	4,574,671	22.56	6.5
	Jul	765,079	787744.9	4,585,381	23.19	6.5
	Agust	773,298	790989.8	4,610,130	23.26	5.25
	Sep	781,906	794249.7	4,604,579	22.60	5
	Okt	796,343	797524.6	4,652,658	23.19	4.75
	Nop	804,076	800814.6	4,733,977	23.04	4.75
2017	**Des**	802,113	804119.7	4,836,758	22.93	4.75
	Jan	780,179	807439.7	4,825,336	23.21	4.75
	Feb	790,520	810774.8	4,846,420	23.18	4.75
	Mar	799,406	814125	4,916,665	22.88	4.75
	Apr	807,440	817490.2	4,920,453	22.79	4.75
	Mei	820,386	820870.4	5,012,456	22.86	4.75
	Jun	830,801	824265.7	5,045,987	22.74	4.75
	Jul	828,849	827676	5,032,685	23.23	4.75
	Agust	842,483	831101.4	5,052,553	23.34	4.5
	Sep	846,294	834541.8	5,142,891	23.25	4.25
	Okt	857,533	837997.3	5,162,306	23.42	4.25
	Nop	871,096	841467.8	5,199,486	23.37	4.25
	Des	882,982	844953.3	5,289,209	23.18	4.25

Lampiran 2

Uji Hasil Stasioner KUKM *Level* Dengan *Eviews* 7

Null Hypothesis: KUKM has a unit root
Exogenous: Constant
Lag Length: 7 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.390479	0.9807
Test critical values:	1% level	-3.562669	
	5% level	-2.918778	
	10% level	-2.597285	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(KUKM)
Method: Least Squares
Date: 03/31/19 Time: 21:33
Sample (adjusted): 2013M09 2017M12
Included observations: 52 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
Y(-1)	0.005345	0.013689	0.390479	0.6981
D(Y(-1))	-0.038337	0.141568	-0.270803	0.7878
D(Y(-2))	-0.232236	0.133295	-1.742267	0.0886
D(Y(-3))	-0.117342	0.126705	-0.926100	0.3596
D(Y(-4))	-0.163222	0.120148	-1.358504	0.1814
D(Y(-5))	-0.217251	0.120567	-1.801920	0.0786
D(Y(-6))	0.349634	0.119614	2.923024	0.0055
D(Y(-7))	-0.385483	0.129569	-2.975114	0.0048
C	6477.985	10222.10	0.633723	0.5296

R-squared	0.448588	Mean dependent var	5839.885
Adjusted R-squared	0.346000	S.D. dependent var	9449.505
S.E. of regression	7641.838	Akaike info criterion	20.87677
Sum squared resid	2.51E+09	Schwarz criterion	21.21449

Log likelihood	-533.7961	Hannan-Quinn criter.	21.00625
F-statistic	4.372710	Durbin-Watson stat	1.998212
Prob(F-statistic)	0.000637		

Lampiran 3

Uji Hasil Stasioner KUKM *1st Difference* Dengan *Eviews* 7

Null Hypothesis: D(KUKM) has a unit root
Exogenous: Constant
Lag Length: 10 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.352658	0.0000
Test critical values:	1% level	-3.574446	
	5% level	-2.923780	
	10% level	-2.599925	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(KUKM,2)
Method: Least Squares
Date: 03/31/19 Time: 21:34
Sample (adjusted): 2014M01 2017M12
Included observations: 48 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(Y(-1))	-5.520714	1.031397	-5.352658	0.0000
D(Y(-1),2)	4.186546	0.937615	4.465102	0.0001
D(Y(-2),2)	3.686996	0.858697	4.293711	0.0001
D(Y(-3),2)	3.194320	0.756925	4.220127	0.0002
D(Y(-4),2)	2.758894	0.657357	4.196948	0.0002
D(Y(-5),2)	2.243383	0.577832	3.882412	0.0004
D(Y(-6),2)	2.125121	0.451026	4.711746	0.0000
D(Y(-7),2)	1.491468	0.384382	3.880176	0.0004
D(Y(-8),2)	1.138878	0.296778	3.837476	0.0005

D(Y(-9),2)	0.778116	0.218600	3.559539	0.0011
D(Y(-10),2)	0.342674	0.147421	2.324461	0.0259
C	30571.35	5736.306	5.329449	0.0000

R-squared	0.840154	Mean dependent var	-32.60417
Adjusted R-squared	0.791312	S.D. dependent var	14993.16
S.E. of regression	6849.234	Akaike info criterion	20.71398
Sum squared resid	1.69E+09	Schwarz criterion	21.18178
Log likelihood	-485.1355	Hannan-Quinn criter.	20.89076
F-statistic	17.20149	Durbin-Watson stat	1.511244
Prob(F-statistic)	0.000000		

Lampiran 4

Uji Hasil Stasioner DPK *Level* Dengan *Eviews* 7

Null Hypothesis: DPK has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.048671	0.9497
Test critical values:	1% level	-3.546099	
	5% level	-2.911730	
	10% level	-2.593551	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DPK)
Method: Least Squares
Date: 05/16/19 Time: 00:13
Sample (adjusted): 2013M02 2017M12
Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DPK(-1)	-0.000478	0.009814	-0.048671	0.9614
C	37335.55	41683.34	0.895695	0.3742

R-squared	0.000042	Mean dependent var	35325.47
Adjusted R-squared	-0.017502	S.D. dependent var	42986.32
S.E. of regression	43360.85	Akaike info criterion	24.22581
Sum squared resid	1.07E+11	Schwarz criterion	24.29624
Log likelihood	-712.6615	Hannan-Quinn criter.	24.25330
F-statistic	0.002369	Durbin-Watson stat	2.328818
Prob(F-statistic)	0.961352		

Lampiran 5

Uji Hasil Stasioner DPK *1st Difference* Dengan *Eviews* 7

Null Hypothesis: D(DPK) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-7.924767	0.0000
Test critical values:	1% level	-3.550396	
	5% level	-2.913549	
	10% level	-2.594521	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DPK,2)
Method: Least Squares
Date: 05/16/19 Time: 00:21
Sample (adjusted): 2013M04 2017M12
Included observations: 57 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DPK(-1))	-1.589776	0.200609	-7.924767	0.0000
D(DPK(-1),2)	0.334707	0.129642	2.581773	0.0126
C	56304.01	8825.879	6.379423	0.0000

R-squared	0.633541	Mean dependent var	946.1228

Adjusted R-squared	0.619969	S.D. dependent var	66617.61
S.E. of regression	41067.54	Akaike info criterion	24.13502
Sum squared resid	9.11E+10	Schwarz criterion	24.24255
Log likelihood	-684.8481	Hannan-Quinn criter.	24.17681
F-statistic	46.67816	Durbin-Watson stat	1.880812
Prob(F-statistic)	0.000000		

Lampiran 6

Uji Hasil Stasioner CAR *Level* Dengan *Eviews* 7

Null Hypothesis: CAR has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.657060	0.8490
Test critical values:	1% level	-3.546099	
	5% level	-2.911730	
	10% level	-2.593551	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(CAR)
Method: Least Squares
Date: 03/31/19 Time: 21:37
Sample (adjusted): 2013M02 2017M12
Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
CAR(-1)	-0.019851	0.030212	-0.657060	0.5138
C	0.480772	0.634086	0.758213	0.4514

R-squared	0.007517	Mean dependent var	0.065593
Adjusted R-squared	-0.009895	S.D. dependent var	0.404476
S.E. of regression	0.406472	Akaike info criterion	1.070708
Sum squared resid	9.417524	Schwarz criterion	1.141133

Log likelihood	-29.58590	Hannan-Quinn criter.	1.098200
F-statistic	0.431728	Durbin-Watson stat	2.274203
Prob(F-statistic)	0.513787		

Lampiran 7

Uji Hasil Stasioner *1st Difference* Dengan *Eviews* 7

Null Hypothesis: D(CAR) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-8.731109	0.0000
Test critical values:	1% level	-3.548208	
	5% level	-2.912631	
	10% level	-2.594027	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(CAR,2)
Method: Least Squares
Date: 03/31/19 Time: 21:38
Sample (adjusted): 2013M03 2017M12
Included observations: 58 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(CAR(-1))	-1.156128	0.132415	-8.731109	0.0000
C	0.077998	0.054170	1.439882	0.1555

R-squared	0.576503	Mean dependent var	-0.002931
Adjusted R-squared	0.568940	S.D. dependent var	0.619083
S.E. of regression	0.406459	Akaike info criterion	1.071209
Sum squared resid	9.251722	Schwarz criterion	1.142259
Log likelihood	-29.06507	Hannan-Quinn criter.	1.098885
F-statistic	76.23226	Durbin-Watson stat	2.014311
Prob(F-statistic)	0.000000		

Lampiran 8

Uji Hasil Stasioner SBI *Level* Dengan *Eviews* 7

Null Hypothesis: SBI has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.361071	0.9796
Test critical values:	1% level	-3.546099	
	5% level	-2.911730	
	10% level	-2.593551	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SBI)
Method: Least Squares
Date: 03/31/19 Time: 21:39
Sample (adjusted): 2013M02 2017M12
Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SBI(-1)	0.008644	0.023940	0.361071	0.7194
C	-0.081243	0.157291	-0.516511	0.6075

R-squared	0.002282	Mean dependent var	-0.025424
Adjusted R-squared	-0.015222	S.D. dependent var	0.221159
S.E. of regression	0.222836	Akaike info criterion	-0.131449
Sum squared resid	2.830391	Schwarz criterion	-0.061024
Log likelihood	5.877746	Hannan-Quinn criter.	-0.103958
F-statistic	0.130372	Durbin-Watson stat	1.291888
Prob(F-statistic)	0.719381		

Lampiran 9

Uji Hasil Stasioner SBI *1st Difference* Dengan *Eviews* 7

Null Hypothesis: D(SBI) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.127955	0.0001
Test critical values:	1% level	-3.548208	
	5% level	-2.912631	
	10% level	-2.594027	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SBI,2)
Method: Least Squares
Date: 03/31/19 Time: 21:39
Sample (adjusted): 2013M03 2017M12
Included observations: 58 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(SBI(-1))	-0.639058	0.124622	-5.127955	0.0000
C	-0.016527	0.027746	-0.595666	0.5538

R-squared	0.319529	Mean dependent var	0.000000
Adjusted R-squared	0.307378	S.D. dependent var	0.252183
S.E. of regression	0.209877	Akaike info criterion	-0.250716
Sum squared resid	2.466708	Schwarz criterion	-0.179666
Log likelihood	9.270765	Hannan-Quinn criter.	-0.223041
F-statistic	26.29592	Durbin-Watson stat	2.173164
Prob(F-statistic)	0.000004		

Lampiran 10

Uji Hasil Stasioner GDP *Level* Dengan *Eviews* 7

Null Hypothesis: GDP has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.396364	0.9811
Test critical values:	1% level	-3.550396	
	5% level	-2.913549	
	10% level	-2.594521	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(GDP)
Method: Least Squares
Date: 05/16/19 Time: 00:26
Sample (adjusted): 2013M04 2017M12
Included observations: 57 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GDP(-1)	0.005337	0.013466	0.396364	0.6934
D(GDP(-1))	-0.667818	0.130574	-5.114499	0.0000
D(GDP(-2))	-0.332736	0.130094	-2.557662	0.0134
C	2109.977	10096.91	0.208973	0.8353

R-squared	0.330930	Mean dependent var	3071.177
Adjusted R-squared	0.293059	S.D. dependent var	5966.491
S.E. of regression	5016.614	Akaike info criterion	19.94649
Sum squared resid	1.33E+09	Schwarz criterion	20.08986
Log likelihood	-564.4750	Hannan-Quinn criter.	20.00221
F-statistic	8.738162	Durbin-Watson stat	2.164039
Prob(F-statistic)	0.000083		

Lampiran 11

Uji Hasil Stasioner GDP *1st Difference* Dengan *Eviews* 7

Null Hypothesis: D(GDP) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-8.940751	0.0000
Test critical values:	1% level	-3.550396	
	5% level	-2.913549	
	10% level	-2.594521	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(GDP,2)
Method: Least Squares
Date: 05/16/19 Time: 00:26
Sample (adjusted): 2013M04 2017M12
Included observations: 57 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(GDP(-1))	-1.989570	0.222528	-8.940751	0.0000
D(GDP(-1),2)	0.328144	0.128562	2.552424	0.0136
C	6094.117	946.6286	6.437706	0.0000

R-squared	0.776009	Mean dependent var	12.33965
Adjusted R-squared	0.767713	S.D. dependent var	10327.19
S.E. of regression	4977.308	Akaike info criterion	19.91436
Sum squared resid	1.34E+09	Schwarz criterion	20.02189
Log likelihood	-564.5593	Hannan-Quinn criter.	19.95615
F-statistic	93.54065	Durbin-Watson stat	2.157540
Prob(F-statistic)	0.000000		

Lampiran 12

Uji Hasil Estimasi Persamaan Jangka Panjang Dengan *Eviews* 7

Dependent Variable: LOG(KUKM)
Method: Least Squares
Date: 05/16/19 Time: 00:28
Sample: 2013M01 2017M12
Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-10.18153	2.440526	-4.171857	0.0001
LOG(DPK)	0.608617	0.125330	4.856110	0.0000
CAR	-0.011989	0.004758	-2.519972	0.0147
SBI	0.001812	0.002987	0.606664	0.5466
LOG(GDP)	1.078622	0.308268	3.498974	0.0009

R-squared	0.984667	Mean dependent var	13.44920
Adjusted R-squared	0.983552	S.D. dependent var	0.142185
S.E. of regression	0.018235	Akaike info criterion	-5.091253
Sum squared resid	0.018289	Schwarz criterion	-4.916725
Log likelihood	157.7376	Hannan-Quinn criter.	-5.022986
F-statistic	882.9935	Durbin-Watson stat	0.681789
Prob(F-statistic)	0.000000		

Lampiran 13

Uji Hasil Kointegrasi

Null Hypothesis: ECT has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.960264	0.0030
Test critical values:	1% level	-3.546099	
	5% level	-2.911730	
	10% level	-2.593551	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECT)
Method: Least Squares
Date: 05/16/19 Time: 00:29
Sample (adjusted): 2013M02 2017M12
Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.383145	0.096747	-3.960264	0.0002
C	0.000674	0.001703	0.395651	0.6938

R-squared	0.215780	Mean dependent var	0.000679
Adjusted R-squared	0.202022	S.D. dependent var	0.014646
S.E. of regression	0.013084	Akaike info criterion	-5.801598
Sum squared resid	0.009757	Schwarz criterion	-5.731173
Log likelihood	173.1472	Hannan-Quinn criter.	-5.774107
F-statistic	15.68369	Durbin-Watson stat	1.821258
Prob(F-statistic)	0.000210		

Lampiran 14

Uji Hasil Model ECM (Estimasi Jangka Pendek) Dengan *Eviews* 7

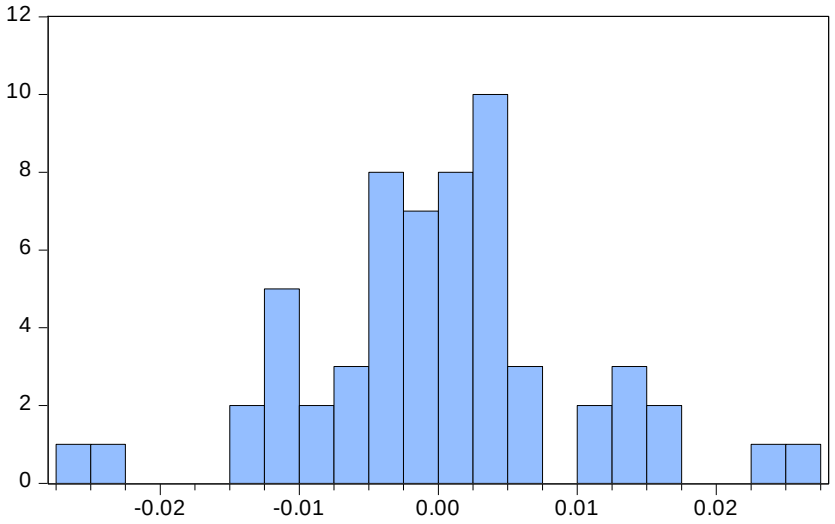
Dependent Variable: D(LOG(KUKM))
Method: Least Squares
Date: 05/16/19 Time: 01:06
Sample (adjusted): 2013M02 2017M12
Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.006696	0.002078	3.222750	0.0022
D(LOG(DPK))	0.379014	0.150507	2.518253	0.0148
D(CAR)	-0.019404	0.004083	-4.752238	0.0000
D(SBI)	-0.004788	0.006051	-0.791348	0.4323
D(LOG(GDP))	0.158026	0.184204	0.857885	0.3948
ECT(-1)	-0.267911	0.079619	-3.364910	0.0014

R-squared	0.535233	Mean dependent var	0.009410
Adjusted R-squared	0.491387	S.D. dependent var	0.014226
S.E. of regression	0.010145	Akaike info criterion	-6.247463
Sum squared resid	0.005455	Schwarz criterion	-6.036188
Log likelihood	190.3001	Hannan-Quinn criter.	-6.164989
F-statistic	12.20714	Durbin-Watson stat	1.736472
Prob(F-statistic)	0.000000		

Lampiran 15

Hasil Uji Normalitas Dengan *Eviews* 7



Lampiran 16

Uji Hasil Autokorelasi Dengan *Eviews* 7

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.777593	Prob. F(2,51)	0.4649
Obs*R-squared	1.745899	Prob. Chi-Square(2)	0.4177

Test Equation:
Dependent Variable: RESID
Method: Least Squares

Date: 05/16/19 Time: 01:08
Sample: 2013M02 2017M12
Included observations: 59
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000605	0.002148	-0.281609	0.7794
D(LOG(DPK))	0.039064	0.154432	0.252953	0.8013
D(CAR)	0.000946	0.004181	0.226150	0.8220
D(SBI)	-0.000925	0.006135	-0.150781	0.8807
D(LOG(GDP))	0.043278	0.190900	0.226706	0.8216
ECT(-1)	-0.051507	0.117224	-0.439393	0.6622
RESID(-1)	0.199114	0.180126	1.105413	0.2742
RESID(-2)	-0.055477	0.167861	-0.330492	0.7424

R-squared	0.029592	Mean dependent var	1.57E-18
Adjusted R-squared	-0.103602	S.D. dependent var	0.009698
S.E. of regression	0.010188	Akaike info criterion	-6.209704
Sum squared resid	0.005294	Schwarz criterion	-5.928004
Log likelihood	191.1863	Hannan-Quinn criter.	-6.099740
F-statistic	0.222170	Durbin-Watson stat	2.005758
Prob(F-statistic)	0.978419		

Lampiran 17

Hasil Uji Heterokedastisitas Dengan *Eviews* 7

Heteroskedasticity Test: White

F-statistic	2.988808	Prob. F(20,38)	0.0018
Obs*R-squared	36.07008	Prob. Chi-Square(20)	0.0151
Scaled explained SS	41.66956	Prob. Chi-Square(20)	0.0031

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 05/16/19 Time: 01:09
Sample: 2013M02 2017M12

Included observations: 59

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005901	0.001978	-2.982404	0.0050
D(LOG(DPK))	0.288989	0.140329	2.059367	0.0464
(D(LOG(DPK)))^2	0.121749	0.153083	0.795310	0.4314
(D(LOG(DPK)))*(D(CAR))	0.007931	0.009323	0.850698	0.4003
(D(LOG(DPK)))*(D(SBI))	-0.016019	0.020648	-0.775798	0.4427
(D(LOG(DPK)))*(D(LOG(GDP)))	-72.06365	34.53913	-2.086435	0.0437
(D(LOG(DPK)))*ECT(-1)	-0.057678	0.131314	-0.439238	0.6630
D(CAR)	0.004691	0.002715	1.728066	0.0921
(D(CAR))^2	-5.64E-05	0.000186	-0.302789	0.7637
(D(CAR))*(D(SBI))	-0.002164	0.000481	-4.502198	0.0001
(D(CAR))*(D(LOG(GDP)))	-1.182721	0.663327	-1.783013	0.0826
(D(CAR))*ECT(-1)	0.001383	0.004706	0.293938	0.7704
D(SBI)	-0.003082	0.013342	-0.230976	0.8186
(D(SBI))^2	-0.000216	0.000131	-1.648366	0.1075
(D(SBI))*(D(LOG(GDP)))	0.846895	3.255591	0.260136	0.7962
(D(SBI))*ECT(-1)	-0.017920	0.009547	-1.877114	0.0682
D(LOG(GDP))	1.534822	0.495897	3.095042	0.0037
(D(LOG(GDP)))^2	-12.48272	13.53080	-0.922541	0.3621
(D(LOG(GDP)))*ECT(-1)	39.22160	15.61458	2.511858	0.0164
ECT(-1)	-0.156861	0.064095	-2.447312	0.0191
ECT(-1)^2	-0.081875	0.057290	-1.429132	0.1611

R-squared	0.611357	Mean dependent var	9.25E-05
Adjusted R-squared	0.406808	S.D. dependent var	0.000158
S.E. of regression	0.000122	Akaike info criterion	-14.92087
Sum squared resid	5.61E-07	Schwarz criterion	-14.18140
Log likelihood	461.1656	Hannan-Quinn criter.	-14.63221
F-statistic	2.988808	Durbin-Watson stat	2.080329
Prob(F-statistic)	0.001798		

Lampiran 18

Hasil Uji Multikolinearitas Dengan *Eviews* 7

	LOG(KUKM)	LOG(DPK)	CAR	SBI	LOG(GDP)
LOG(KUKM)	1.000000	0.990319	0.918579	-0.539337	0.984045
LOG(DPK)	0.990319	1.000000	0.929720	-0.530599	0.986408
CAR	0.918579	0.929720	1.000000	-0.647087	0.955704
SBI	-0.539337	-0.530599	-0.647087	1.000000	-0.613907
LOG(GDP)	0.984045	0.986408	0.955704	-0.613907	1.000000