Tahun	PDRB(Juta Rupiah)	inflasi(%)	Jumlah angkatan Kerja (Jiwa)	jumlah industri (Unit)	PAD (Juta Rupiah)
1988	199954.7	4.44	121084	591891	89780
1989	237284.9	7.12	125869	600144	115311
1990	253889.6	8.27	130655	606762	150889
1991	272063.2	6.35	135441	609661	171001
1992	292305.1	5.21	140226	613531	192152
1993	310126.1	9.77	140471	618363	241138
1994	331723.1	9.23	138509	623889	318965
1995	356246.9	8.27	146426	629634	391939
1996	382077.1	5.89	143941	634630	460084
1997	393646.9	10.88	144051	639184	479912
1998	347422.5	70.28	149492	639677	381207
1999	359554.5	1.33	154333	641094	468596
2000	373592.1	8.73	151291	650311	505660
2001	386995.3	13.81	156447	644196	832261
2002	400747.2	11.52	157353	644218	1241735
2003	420706.3	4.19	161087	644354	1494936
2004	442279.3	5.76	159746	644438	1865404
2005	465930.2	15.97	166342	644701	2491396
2006	490786.4	6.49	164081	644784	2632456
2007	518235.8	6.6	176642	644847	2970031
2008	546507.7	9.55	173406	644706	4057776
2009	572222.1	3.32	166101	644469	3716053
2010	609052.3	6.88	171309	644864	4417869
2011	645782.9	2.68	173390	645159	5088713
2012	686736.5	4.24	174309	645840	6629308
2013	726655.1	7.98	174060	645497	8212801
2014	764959.2	8.22	177164	645995	9916358
2015	806775.4	2.73	182926	645410	10904882
2016	849383.6	2.36	179145	632392	11541029
2017	894050.5	3.71	181990	631695	12547513

Lampiran 1

1. Uji Stasioneritas

   a. PDRB

Level

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.137256	0.6870
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(LPDRB)
Method: Least Squares
Date: 10/07/10 Time: 00:51
Sample (adjusted): 1989 2017
Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LPDRB(-1)	-0.023469	0.020637	-1.137256	0.2654
C	0.356190	0.267902	1.329551	0.1948

R-squared	0.045712	Mean dependent var	0.051644
Adjusted R-squared	0.010368	S.D. dependent var	0.041959
S.E. of regression	0.041741	Akaike info criterion	-3.448208
Sum squared resid	0.047042	Schwarz criterion	-3.353911
Log likelihood	51.99901	Hannan-Quinn criter.	-3.418675
F-statistic	1.293351	Durbin-Watson stat	1.285851
Prob(F-statistic)	0.265424		

First difference

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.922849	0.0005
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(LPDRB,2)
Method: Least Squares
Date: 10/07/10 Time: 00:56
Sample (adjusted): 1990 2017
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LPDRB(-1))	-0.778950	0.158232	-4.922849	0.0000
C	0.035956	0.010531	3.414465	0.0021

R-squared	0.482427	Mean dependent var	-0.004283
Adjusted R-squared	0.462520	S.D. dependent var	0.047920
S.E. of regression	0.035131	Akaike info criterion	-3.790697
Sum squared resid	0.032089	Schwarz criterion	-3.695540
Log likelihood	55.06976	Hannan-Quinn criter.	-3.761607
F-statistic	24.23444	Durbin-Watson stat	1.959702
Prob(F-statistic)	0.000041		

b. Inflasi

Level

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.472494	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(INF)
Method: Least Squares
Date: 10/07/10 Time: 00:50
Sample (adjusted): 1989 2017
Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-1.052669	0.192356	-5.472494	0.0000
C	9.705483	2.914933	3.329574	0.0025

R-squared	0.525885	Mean dependent var	-0.025172
Adjusted R-squared	0.508325	S.D. dependent var	17.73923
S.E. of regression	12.43866	Akaike info criterion	7.945968
Sum squared resid	4177.449	Schwarz criterion	8.040265
Log likelihood	-113.2165	Hannan-Quinn criter.	7.975501
F-statistic	29.94819	Durbin-Watson stat	2.001659
Prob(F-statistic)	0.000009		

First difference

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.728804	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(INF,2)
Method: Least Squares
Date: 10/07/10 Time: 00:59
Sample (adjusted): 1991 2017
Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-2.148911	0.319360	-6.728804	0.0000
D(INF(-1),2)	0.429302	0.184163	2.331101	0.0285
C	-0.322942	2.875440	-0.112311	0.9115

R-squared	0.797612	Mean dependent var	0.007407
Adjusted R-squared	0.780747	S.D. dependent var	31.90596
S.E. of regression	14.93980	Akaike info criterion	8.350374
Sum squared resid	5356.745	Schwarz criterion	8.494356
Log likelihood	-109.7301	Hannan-Quinn criter.	8.393188
F-statistic	47.29215	Durbin-Watson stat	2.266151
Prob(F-statistic)	0.000000		

c. Jumlah Angkatan Kerja

Level

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.289178	0.1824
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(LJAK)
Method: Least Squares
Date: 10/07/10 Time: 00:52
Sample (adjusted): 1991 2017
Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LJAK(-1)	-0.111808	0.048842	-2.289178	0.0316
D(LJAK(-1))	-0.512238	0.179492	-2.853818	0.0090
D(LJAK(-2))	-0.341693	0.185256	-1.844435	0.0780
C	1.362656	0.585781	2.326222	0.0292

R-squared	0.339756	Mean dependent var	0.012274
Adjusted R-squared	0.253637	S.D. dependent var	0.027167
S.E. of regression	0.023470	Akaike info criterion	-4.530205
Sum squared resid	0.012670	Schwarz criterion	-4.338229
Log likelihood	65.15776	Hannan-Quinn criter.	-4.473120
F-statistic	3.945201	Durbin-Watson stat	2.142053
Prob(F-statistic)	0.020862		

First difference

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.328371	0.0002
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(LJAK,2)
Method: Least Squares
Date: 10/07/10 Time: 01:02
Sample (adjusted): 1991 2017
Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LJAK(-1))	-1.685938	0.316408	-5.328371	0.0000
D(LJAK(-1),2)	0.240862	0.195194	1.233964	0.2292
C	0.021773	0.006650	3.273933	0.0032

R-squared	0.708947	Mean dependent var	-0.000799
Adjusted R-squared	0.684693	S.D. dependent var	0.045340
S.E. of regression	0.025459	Akaike info criterion	-4.399022
Sum squared resid	0.015556	Schwarz criterion	-4.255040
Log likelihood	62.38679	Hannan-Quinn criter.	-4.356208
F-statistic	29.22961	Durbin-Watson stat	2.078859
Prob(F-statistic)	0.000000		

d. Jumlah Industri

Level

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.320479	0.0021
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(LJI)
Method: Least Squares
Date: 10/07/10 Time: 00:51
Sample (adjusted): 1989 2017
Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LJI(-1)	-0.168646	0.039034	-4.320479	0.0002
C	2.255441	0.521516	4.324775	0.0002

R-squared	0.408758	Mean dependent var	0.002244
Adjusted R-squared	0.386860	S.D. dependent var	0.006776
S.E. of regression	0.005306	Akaike info criterion	-7.573412
Sum squared resid	0.000760	Schwarz criterion	-7.479116
Log likelihood	111.8145	Hannan-Quinn criter.	-7.543879
F-statistic	18.66654	Durbin-Watson stat	1.821138
Prob(F-statistic)	0.000189		

First difference

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.951885	0.0053
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(LJI,2)
Method: Least Squares
Date: 10/07/10 Time: 01:04
Sample (adjusted): 1990 2017
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LJI(-1))	-0.696467	0.176237	-3.951885	0.0005
C	0.001112	0.001260	0.883039	0.3853

R-squared	0.375261	Mean dependent var	-0.000534
Adjusted R-squared	0.351233	S.D. dependent var	0.007810
S.E. of regression	0.006291	Akaike info criterion	-7.230690
Sum squared resid	0.001029	Schwarz criterion	-7.135533
Log likelihood	103.2297	Hannan-Quinn criter.	-7.201600
F-statistic	15.61739	Durbin-Watson stat	2.205926
Prob(F-statistic)	0.000530		

e. Pendapatan Asli Daerah

Level

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.919710	0.7673
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(LPAD)
Method: Least Squares
Date: 10/07/10 Time: 01:05
Sample (adjusted): 1989 2017
Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LPAD(-1)	-0.016070	0.017473	-0.919710	0.3659
C	0.394397	0.244991	1.609847	0.1191

R-squared	0.030377	Mean dependent var	0.170342
Adjusted R-squared	-0.005535	S.D. dependent var	0.139214
S.E. of regression	0.139599	Akaike info criterion	-1.033617
Sum squared resid	0.526171	Schwarz criterion	-0.939320
Log likelihood	16.98744	Hannan-Quinn criter.	-1.004084
F-statistic	0.845867	Durbin-Watson stat	1.744481
Prob(F-statistic)	0.365869		

First Difference

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.471697	0.0015
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(LPAD,2)
Method: Least Squares
Date: 10/07/10 Time: 01:06
Sample (adjusted): 1990 2017
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LPAD(-1))	-0.870564	0.194683	-4.471697	0.0001
C	0.145038	0.043176	3.359261	0.0024

R-squared	0.434734	Mean dependent var	-0.005952
Adjusted R-squared	0.412993	S.D. dependent var	0.185836
S.E. of regression	0.142381	Akaike info criterion	-0.991878
Sum squared resid	0.527077	Schwarz criterion	-0.896721
Log likelihood	15.88629	Hannan-Quinn criter.	-0.962787
F-statistic	19.99607	Durbin-Watson stat	2.010056
Prob(F-statistic)	0.000136		

Lampiran 2

2. Uji Lag Optimal

VAR Lag Order Selection Criteria
Endogenous variables: D(LPDRB) D(INF) D(LJI) D(LJAK) D(LPAD)
Exogenous variables: C
Date: 10/07/10 Time: 01:26
Sample: 1988 2917
Included observations: 26

Lag	LogL	LR	FPE	AIC	SC	HQ
0	112.8377	NA	1.72e-10	-8.295210	-8.053268	-8.225539
1	164.8489	80.01716	2.24e-11	-10.37299	-8.921341*	-9.954968
2	202.2734	43.18219*	1.10e-11*	-11.32873*	-8.667368	-10.56235*
3	221.2268	14.57950	3.66e-11	-10.86360	-6.992533	-9.748873

* 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 3

3. Uji Stabilitas VAR

Roots of Characteristic Polynomial
Endogenous variables: D(LPDRB) D(INF) D(LJI) D(LJAK) D(LPAD)
Exogenous variables: C
Lag specification: 1 2
Date: 10/07/10 Time: 01:31

Root	Modulus
-0.440909 - 0.649029i	0.784627
-0.440909 + 0.649029i	0.784627
0.732113 - 0.268656i	0.779850
0.732113 + 0.268656i	0.779850
0.651913	0.651913
-0.019070 - 0.644298i	0.644580
-0.019070 + 0.644298i	0.644580
-0.601920 - 0.085890i	0.608017
-0.601920 + 0.085890i	0.608017
0.010108	0.010108

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

Lampiran 4

4. Uji Kointegrasi

Date: 10/07/10 Time: 01:34
Sample (adjusted): 1992 2017
Included observations: 26 after adjustments
Trend assumption: Linear deterministic trend
Series: D(LPDRB) D(INF) D(LJI) D(LJAK) D(LPAD)
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 *	0.840947	108.0338	69.81889	0.0000
At most 1 *	0.679252	60.23231	47.85613	0.0023
At most 2 *	0.544605	30.66775	29.79707	0.0396
At most 3	0.320290	10.21643	15.49471	0.2645
At most 4	0.006827	0.178105	3.841466	0.6730

Trace test indicates 3 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 *	0.840947	47.80151	33.87687	0.0006
At most 1 *	0.679252	29.56456	27.58434	0.0275
At most 2	0.544605	20.45132	21.13162	0.0620
At most 3	0.320290	10.03833	14.26460	0.2094
At most 4	0.006827	0.178105	3.841466	0.6730

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

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

D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
3.961603	-0.418648	12.99455	33.08027	-5.460312
3.514719	-0.220542	-56.68271	-66.39969	13.07472

-2.088094	-0.068582	206.4396	-89.59872	-4.820295
-40.17965	-0.323508	-116.5690	-17.09270	-1.269528
-31.77894	0.069746	210.3377	12.79138	12.18873

Unrestricted Adjustment Coefficients (alpha):

D(LPDRB,2)	-0.018005	-0.015765	-0.003953	0.012889	-0.000546
D(INF,2)	9.570177	6.880146	1.252746	-3.258604	0.030372
D(LJI,2)	-0.001996	-0.000519	-0.000442	-0.000665	-0.000297
D(LJAK,2)	-0.007806	0.008079	0.016531	0.004501	-0.000446
D(LPAD,2)	0.000946	-0.070582	0.016100	0.048072	-0.005233

1 Cointegrating Equation(s): Log likelihood 191.1106

Normalized cointegrating coefficients (standard error in parentheses)

D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1.000000	-0.105676	3.280123	8.350224	-1.378309
	(0.01636)	(9.33920)	(3.46364)	(0.54088)

Adjustment coefficients (standard error in parentheses)

D(LPDRB,2)	-0.071330
	(0.03379)
D(INF,2)	37.91324
	(11.7511)
D(LJI,2)	-0.007909
	(0.00421)
D(LJAK,2)	-0.030926
	(0.02805)
D(LPAD,2)	0.003746
	(0.14609)

2 Cointegrating Equation(s): Log likelihood 205.8929

Normalized cointegrating coefficients (standard error in parentheses)

D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1.000000	0.000000	-44.49502	-58.71176	11.17219
		(41.1521)	(15.7302)	(2.45388)
0.000000	1.000000	-452.0891	-634.5975	118.7634
		(423.676)	(161.948)	(25.2636)

Adjustment coefficients (standard error in parentheses)

D(LPDRB,2)	-0.126740	0.011015

	(0.03927)	(0.00351)
D(INF,2)	62.09502	-5.523898
	(12.3267)	(1.10136)
D(LJI,2)	-0.009733	0.000950
	(0.00559)	(0.00050)
D(LJAK,2)	-0.002529	0.001486
	(0.03571)	(0.00319)
D(LPAD,2)	-0.244329	0.015170
	(0.16780)	(0.01499)

3 Cointegrating Equation(s): Log likelihood 216.1186

Normalized cointegrating coefficients (standard error in parentheses)

D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1.000000	0.000000	0.000000	-196.5871	25.54294
			(39.9441)	(6.57536)
0.000000	1.000000	0.000000	-2035.472	264.7766
			(406.960)	(66.9914)
0.000000	0.000000	1.000000	-3.098669	0.322974
			(0.59844)	(0.09851)

Adjustment coefficients (standard error in parentheses)

D(LPDRB,2)	-0.118486	0.011286	-0.156413
	(0.04178)	(0.00351)	(1.57413)
D(INF,2)	59.47917	-5.609814	-7.008730
	(13.1124)	(1.10130)	(494.007)
D(LJI,2)	-0.008810	0.000981	-0.087753
	(0.00597)	(0.00050)	(0.22478)
D(LJAK,2)	-0.037047	0.000353	2.853219
	(0.02900)	(0.00244)	(1.09248)
D(LPAD,2)	-0.277946	0.014066	7.336646
	(0.17871)	(0.01501)	(6.73268)

4 Cointegrating Equation(s): Log likelihood 221.1377

Normalized cointegrating coefficients (standard error in parentheses)

D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1.000000	0.000000	0.000000	0.000000	0.278874
				(0.16781)
0.000000	1.000000	0.000000	0.000000	3.191371
				(4.64144)
0.000000	0.000000	1.000000	0.000000	-0.075246
				(0.01989)

0.000000	0.000000	0.000000	1.000000	-0.128513
				(0.03242)

Adjustment coefficients (standard error in parentheses)

D(LPDRB,2)	-0.636357	0.007116	-1.658859	0.585067
	(0.26300)	(0.00374)	(1.58202)	(0.76197)
D(INF,2)	190.4088	-4.555628	372.8435	-196.8016
	(86.5328)	(1.23099)	(520.518)	(250.706)
D(LJI,2)	0.017920	0.001196	-0.010203	0.019376
	(0.04191)	(0.00060)	(0.25213)	(0.12144)
D(LJAK,2)	-0.217878	-0.001103	2.328591	-2.352785
	(0.20086)	(0.00286)	(1.20826)	(0.58195)
D(LPAD,2)	-2.209463	-0.001485	1.732939	2.453713
	(1.16232)	(0.01653)	(6.99168)	(3.36752)

Lampiran 5

5. Uji Kausalitas Gramger

Pairwise Granger Causality Tests
Date: 10/07/10 Time: 01:38
Sample: 1988 2917
Lags: 3

Null Hypothesis:	Obs	F-Statistic	Prob.
LJI does not Granger Cause INF	27	1.17902	0.3427
INF does not Granger Cause LJI		3.71875	0.0283
LPAD does not Granger Cause INF	27	0.83354	0.4912
INF does not Granger Cause LPAD		2.49163	0.0896
LPDRB does not Granger Cause INF	27	2.08394	0.1345
INF does not Granger Cause LPDRB		1.38548	0.2761
LJAK does not Granger Cause INF	27	1.89377	0.1632
INF does not Granger Cause LJAK		0.22576	0.8774
LPAD does not Granger Cause LJI	27	2.63117	0.0782
LJI does not Granger Cause LPAD		0.35700	0.7846
LPDRB does not Granger Cause LJI	27	3.12129	0.0489
LJI does not Granger Cause LPDRB		0.97736	0.4231
LJAK does not Granger Cause LJI	27	1.39786	0.2726
LJI does not Granger Cause LJAK		0.15318	0.9264
LPDRB does not Granger Cause LPAD	27	0.22098	0.8807
LPAD does not Granger Cause LPDRB		0.75732	0.5311
LJAK does not Granger Cause LPAD	27	1.57526	0.2266
LPAD does not Granger Cause LJAK		1.90335	0.1616
LJAK does not Granger Cause LPDRB	27	1.00782	0.4099
LPDRB does not Granger Cause LJAK		0.73683	0.5424

Lampiran 6

6. Estimasi Model VECM

Vector Error Correction Estimates
Date: 10/07/10 Time: 01:07
Sample (adjusted): 1991 2017
Included observations: 27 after adjustments
Standard errors in ( ) & t-statistics in [ ]

Cointegrating Eq:	CointEq1
LPDRB(-1)	1.000000
INF(-1)	-0.054678 (0.01028) [-5.31948]
LJI(-1)	5.580588 (2.83660) [1.96735]
LJAK(-1)	4.353610 (1.70362) [2.55551]
LPAD(-1)	-0.615051 (0.09979) [-6.16370]
C	-130.5251

Error Correction:	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
CointEq1	-0.134231 (0.05504) [-2.43886]	54.88395 (19.3008) [2.84361]	-0.009545 (0.00863) [-1.10569]	-0.074350 (0.03739) [-1.98869]	-0.101311 (0.23258) [-0.43560]
D(LPDRB(-1))	1.899199 (0.70548) [2.69205]	-463.6019 (247.397) [-1.87392]	0.177628 (0.11065) [1.60536]	0.219386 (0.47922) [0.45780]	-0.098329 (2.98120) [-0.03298]
D(LPDRB(-2))	-0.312739 (0.39321) [-0.79534]	165.7120 (137.891) [1.20176]	-0.064727 (0.06167) [-1.04955]	0.279816 (0.26710) [1.04760]	-0.927501 (1.66163) [-0.55819]

D(INF(-1))	-0.002084	0.489302	-2.90E-05	-0.002687	-0.004186
	(0.00179)	(0.62714)	(0.00028)	(0.00121)	(0.00756)
	[-1.16551]	[0.78021]	[-0.10327]	[-2.21147]	[-0.55392]
D(INF(-2))	-0.001292	0.408583	0.000140	-0.001042	-0.006900
	(0.00092)	(0.32165)	(0.00014)	(0.00062)	(0.00388)
	[-1.40848]	[1.27028]	[0.97256]	[-1.67210]	[-1.78008]
D(LJI(-1))	-1.849797	657.7733	0.261767	-0.563929	-3.329674
	(1.40262)	(491.867)	(0.21998)	(0.95277)	(5.92713)
	[-1.31882]	[1.33730]	[1.18993]	[-0.59188]	[-0.56177]
D(LJI(-2))	-0.949530	391.9622	0.328372	0.748409	4.333035
	(1.75146)	(614.197)	(0.27470)	(1.18973)	(7.40124)
	[-0.54214]	[0.63817]	[1.19540]	[0.62906]	[0.58545]
D(LJAK(-1))	0.351269	-167.6751	-0.034157	-0.454092	0.904157
	(0.30166)	(105.786)	(0.04731)	(0.20491)	(1.27476)
	[1.16444]	[-1.58503]	[-0.72195]	[-2.21601]	[0.70928]
D(LJAK(-2))	0.218152	-129.0233	0.003933	-0.414648	-0.385517
	(0.30837)	(108.138)	(0.04836)	(0.20947)	(1.30310)
	[0.70744]	[-1.19313]	[0.08132]	[-1.97951]	[-0.29585]
D(LPAD(-1))	-0.038376	9.134157	-0.002123	-0.029629	0.242348
	(0.06454)	(22.6330)	(0.01012)	(0.04384)	(0.27273)
	[-0.59461]	[0.40358]	[-0.20976]	[-0.67582]	[0.88859]
D(LPAD(-2))	0.016778	-3.508389	-0.003774	0.041611	0.106137
	(0.06594)	(23.1228)	(0.01034)	(0.04479)	(0.27864)
	[0.25446]	[-0.15173]	[-0.36494]	[0.92902]	[0.38092]
C	-0.025100	13.97558	-0.003691	-0.004461	0.141544
	(0.02482)	(8.70468)	(0.00389)	(0.01686)	(0.10489)
	[-1.01119]	[1.60553]	[-0.94807]	[-0.26455]	[1.34940]
R-squared	0.442163	0.734445	0.558829	0.542969	0.353969
Adj. R-squared	0.033083	0.539704	0.235304	0.207814	-0.119787
Sum sq. Resids	0.019007	2337.360	0.000468	0.008770	0.339406
S.E. equation	0.035597	12.48295	0.005583	0.024180	0.150423
F-statistic	1.080872	3.771404	1.727314	1.620051	0.747154
Log likelihood	59.68238	-98.53404	109.7009	70.12386	20.77001
Akaike AIC	-3.532028	8.187706	-7.237107	-4.305471	-0.649630
Schwarz SC	-2.956101	8.763634	-6.661180	-3.729544	-0.073703
Mean dependent	0.046625	-0.168889	0.001491	0.012274	0.163731

S.D. dependent	0.036200	18.39919	0.006384	0.027167	0.142150

Determinant resid covariance (dof adj.)	9.20E-13
Determinant resid covariance	4.87E-14
Log likelihood	222.2619
Akaike information criterion	-11.64903
Schwarz criterion	-8.529425

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7. Analisis IRF

Response of D(LPDRB):

Period	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	0.043488	0.000000	0.000000	0.000000	0.000000
2	0.029424	0.018362	-0.011628	-0.000310	0.001997
3	0.023492	0.012576	0.015192	0.007411	0.006172
4	0.026297	0.004786	-0.004459	-0.016554	0.005435
5	0.029229	0.005005	0.003570	0.008618	0.002079
6	0.030229	0.012517	-0.001780	-0.000903	0.003338
7	0.024403	0.009803	0.002244	-0.002375	0.004320
8	0.025115	0.008438	0.003755	-0.002114	0.004713
9	0.031206	0.005338	-0.000588	-0.000603	0.003036
10	0.027326	0.011155	-0.000659	-6.72E-05	0.003177

Response of D(INF):

Period	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	-14.30331	4.917353	0.000000	0.000000	0.000000
2	5.993212	-8.380953	3.986187	-0.342521	-1.505870
3	1.125474	3.960888	-10.83639	-3.485150	-2.107255
4	-3.122360	3.922515	8.271051	11.70023	-0.254717
5	-2.425125	-0.633557	-4.688824	-12.38548	0.333086
6	-0.691225	-2.020953	2.363262	5.598791	-1.364215
7	0.960220	2.267698	-2.750518	0.797044	-1.119989
8	-1.573901	0.669210	-0.560154	-0.594104	-0.908463
9	-3.384104	2.093525	1.286139	-0.175806	-0.009100
10	0.618336	-2.007129	-0.683182	0.264793	-0.962086

Response of D(LJI):

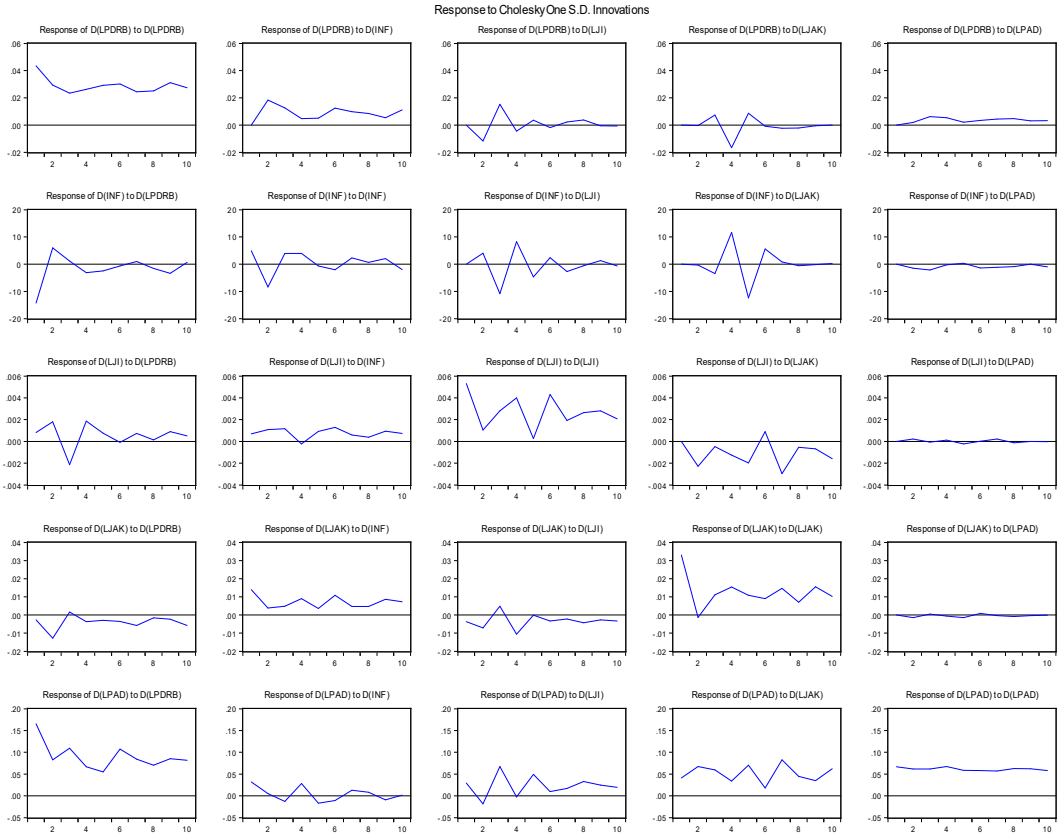
Period	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	0.000815	0.000693	0.005318	0.000000	0.000000
2	0.001795	0.001072	0.001047	-0.002289	0.000220
3	-0.002148	0.001167	0.002808	-0.000483	-6.01E-05
4	0.001866	-0.000228	0.003991	-0.001263	0.000124
5	0.000751	0.000910	0.000253	-0.001975	-0.000233
6	-9.43E-05	0.001280	0.004314	0.000905	1.51E-05
7	0.000730	0.000599	0.001919	-0.002970	0.000227
8	0.000142	0.000378	0.002647	-0.000534	-0.000122
9	0.000894	0.000940	0.002801	-0.000691	-6.06E-06

10	0.000510	0.000724	0.002060	-0.001583	-2.53E-05

Response of D(LJAK): Period	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	-0.002738	0.013926	-0.003684	0.032990	0.000000
2	-0.012786	0.003827	-0.007167	-0.001278	-0.001451
3	0.001582	0.004824	0.004871	0.011123	0.000566
4	-0.003678	0.009039	-0.010527	0.015444	-0.000639
5	-0.002882	0.003636	-0.000151	0.010917	-0.001417
6	-0.003517	0.010819	-0.003289	0.009030	0.000917
7	-0.005719	0.004718	-0.002160	0.014734	-0.000321
8	-0.001572	0.004726	-0.004282	0.007007	-0.000879
9	-0.002340	0.008682	-0.002729	0.015566	-0.000354
10	-0.005801	0.007324	-0.003363	0.010260	-8.55E-05

Response of D(LPAD): Period	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	0.165332	0.032029	0.029373	0.040928	0.066755
2	0.082857	0.005255	-0.018350	0.067386	0.061729
3	0.109325	-0.012903	0.067279	0.059607	0.061765
4	0.066781	0.028528	-0.002569	0.034011	0.067130
5	0.055215	-0.016690	0.049473	0.070529	0.058761
6	0.107528	-0.010808	0.009706	0.018099	0.057948
7	0.084324	0.012803	0.017111	0.082944	0.056801
8	0.070351	0.008506	0.032852	0.044473	0.062869
9	0.085442	-0.009401	0.024621	0.034895	0.062065
10	0.081451	0.001490	0.019461	0.061910	0.058141

Cholesky Ordering: D(LPDRB) D(INF) D(LJI) D(LJAK) D(LPAD)


Response to Cholesky One S.D. Innovations
Response of D(LPDRB) to D(LPDRB)
Response of D(LPDRB) to D(INF)
Response of D(LPDRB) to D(LJI)
Response of D(LPDRB) to D(LJAK)
Response of D(LPDRB) to D(LPAD)
Response of D(INF) to D(LPDRB)
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Response of D(INF) to D(LJI)
Response of D(INF) to D(LJAK)
Response of D(INF) to D(LPAD)
Response of D(LJI) to D(LPDRB)
Response of D(LJI) to D(INF)
Response of D(LJI) to D(LJI)
Response of D(LJI) to D(LJAK)
Response of D(LJI) to D(LPAD)
Response of D(LJAK) to D(LPDRB)
Response of D(LJAK) to D(INF)
Response of D(LJAK) to D(LJI)
Response of D(LJAK) to D(LJAK)
Response of D(LJAK) to D(LPAD)
Response of D(LPAD) to D(LPDRB)
Response of D(LPAD) to D(INF)
Response of D(LPAD) to D(LJI)
Response of D(LPAD) to D(LJAK)
Response of D(LPAD) to D(LPAD)

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8. Analisis VDC

Variance Decomposition of D(LPDRB): Period	S.E.	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	0.043488	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.056863	85.26440	10.42734	4.181944	0.002969	0.123340
3	0.065324	77.53994	11.60749	8.577016	1.289362	0.986183
4	0.072836	75.40516	9.768307	7.273795	6.202637	1.350100
5	0.079220	77.35498	8.656496	6.351724	6.426654	1.210142
6	0.085799	78.36065	9.508189	5.458096	5.490010	1.183049
7	0.089902	78.73885	9.849111	5.033548	5.070058	1.308434
8	0.093942	79.25939	9.826921	4.769657	4.693986	1.450043
9	0.099184	81.00298	9.105439	4.282385	4.214678	1.394516
10	0.103533	81.30649	9.517262	3.934206	3.868055	1.373983

Variance Decomposition of D(INF): Period	S.E.	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	15.12498	89.43004	10.56996	0.000000	0.000000	0.000000
2	18.79358	68.09291	26.73304	4.498795	0.033217	0.642031
3	22.45369	47.95424	21.83982	26.44296	2.432441	1.330542
4	27.10487	34.23548	17.08180	27.45807	20.30274	0.921912
5	30.27297	28.08660	13.73742	24.41069	33.01414	0.751157
6	30.98075	26.86770	13.54242	23.88994	34.78880	0.911129
7	31.23022	26.53472	13.85419	24.28548	34.30037	1.025242
8	31.30086	26.66793	13.83744	24.20801	34.18176	1.104857
9	31.57948	27.34778	14.03383	23.94859	33.58435	1.085454
10	31.67234	27.22577	14.35326	23.85490	33.39470	1.171371

Variance Decomposition of D(LJI): Period	S.E.	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	0.005424	2.256348	1.632137	96.11152	0.000000	0.000000
2	0.006339	9.668708	4.057366	73.10835	13.04565	0.119934
3	0.007367	15.65748	5.510960	68.64872	10.08740	0.095438
4	0.008680	15.89769	4.038933	70.59094	9.383319	0.089122

5	0.008987	15.53109	4.793777	65.93849	13.58621	0.150425
6	0.010091	12.32514	5.410226	70.56614	11.57898	0.119512
7	0.010737	11.34964	5.091020	65.53041	17.87880	0.150131
8	0.011079	10.67532	4.897687	67.25078	17.02300	0.153212
9	0.011522	10.47267	5.194762	68.09121	16.09966	0.141693
10	0.011844	10.09522	5.288989	67.46006	17.02118	0.134540

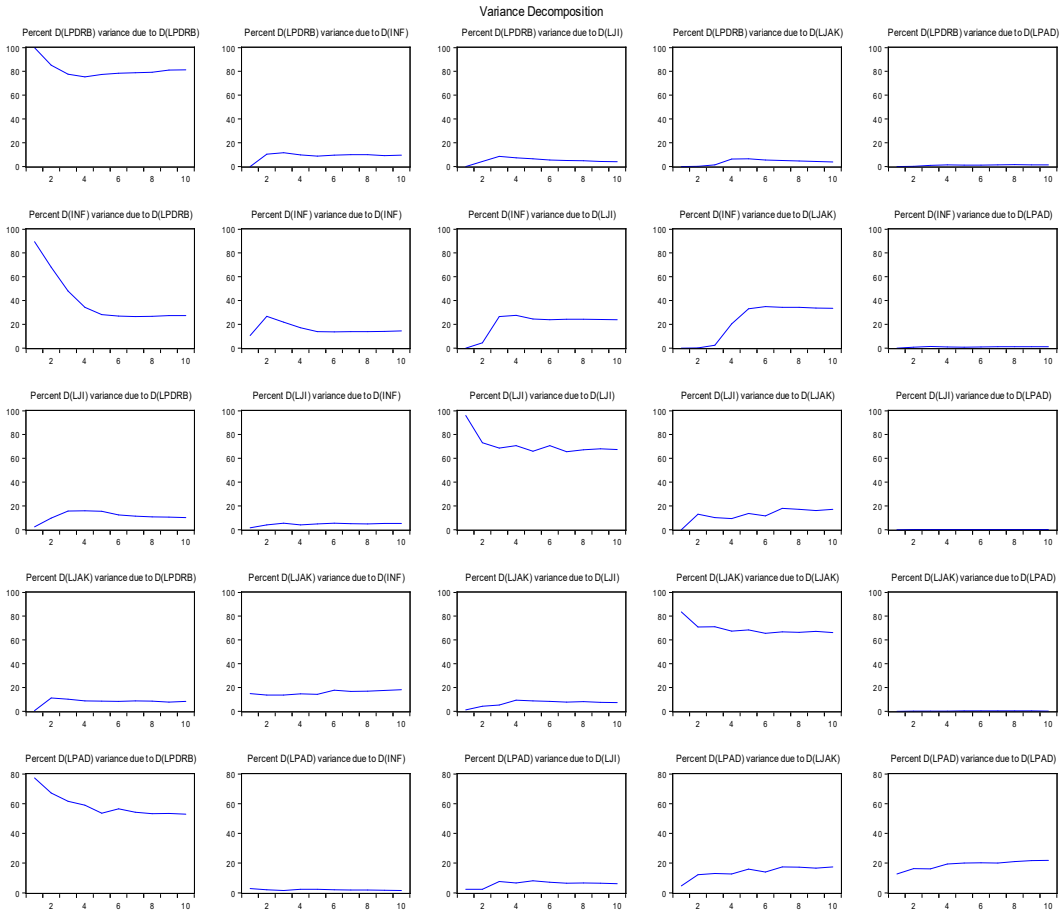
Variance Decomposition of D(LJAK):

Period	S.E.	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	0.036102	0.575092	14.88007	1.041178	83.50366	0.000000
2	0.039199	11.12772	13.57455	4.225907	70.93472	0.137103
3	0.041354	10.14482	13.55766	5.184548	70.97102	0.141951
4	0.046423	8.677805	14.54967	9.256524	67.38442	0.131578
5	0.047936	8.500311	14.22130	8.682505	68.38506	0.210830
6	0.050204	8.240243	17.60917	8.344745	65.58029	0.225551
7	0.052889	8.593908	16.66210	7.685682	66.85139	0.206914
8	0.053762	8.402852	16.89871	8.072696	66.39873	0.227010
9	0.056754	7.710094	17.50382	7.474977	67.10352	0.207590
10	0.058523	8.233662	18.02789	7.360316	66.18269	0.195445

Variance Decomposition of D(LPAD):

Period	S.E.	D(LPDRB)	D(INF)	D(LJI)	D(LJAK)	D(LPAD)
1	0.188028	77.31566	2.901667	2.440338	4.738004	12.60433
2	0.225689	67.14345	2.068268	2.354891	12.20370	16.22970
3	0.273767	61.57821	1.627748	7.639759	13.03437	16.11992
4	0.293073	58.92479	2.367906	6.674072	12.72044	19.31278
5	0.316376	53.60992	2.310221	8.172397	15.88526	20.02221
6	0.339930	56.44398	2.102245	7.160600	14.04357	20.24961
7	0.365001	54.29354	1.946400	6.430457	17.34449	19.98511
8	0.381126	53.20382	1.834993	6.640851	17.26948	21.05085
9	0.397897	53.42455	1.739399	6.475733	16.61353	21.74679
10	0.415392	52.86398	1.597253	6.161233	17.46490	21.91264

Cholesky Ordering: D(LPDRB) D(INF) D(LJI) D(LJAK) D(LPAD)


Variance Decomposition
Percent D(LPDRB) variance due to D(LPDRB)
Percent D(LPDRB) variance due to D(INF)
Percent D(LPDRB) variance due to D(LJI)
Percent D(LPDRB) variance due to D(LJAK)
Percent D(LPDRB) variance due to D(LPAD)
Percent D(INF) variance due to D(LPDRB)
Percent D(INF) variance due to D(INF)
Percent D(INF) variance due to D(LJI)
Percent D(INF) variance due to D(LJAK)
Percent D(INF) variance due to D(LPAD)
Percent D(LJI) variance due to D(LPDRB)
Percent D(LJI) variance due to D(INF)
Percent D(LJI) variance due to D(LJI)
Percent D(LJI) variance due to D(LJAK)
Percent D(LJI) variance due to D(LPAD)
Percent D(LJAK) variance due to D(LPDRB)
Percent D(LJAK) variance due to D(INF)
Percent D(LJAK) variance due to D(LJI)
Percent D(LJAK) variance due to D(LJAK)
Percent D(LJAK) variance due to D(LPAD)
Percent D(LPAD) variance due to D(LPDRB)
Percent D(LPAD) variance due to D(INF)
Percent D(LPAD) variance due to D(LJI)
Percent D(LPAD) variance due to D(LJAK)
Percent D(LPAD) variance due to D(LPAD)