LAMPIRAN

Lampiran 1

Data Inflasi, Suku Bunga, Kurs, Pertumbuhan Ekonomi, dan Impor Periode 1987-2017

Tahun	INF	SB	KURS	PE	IMPOR
1987	0.0928	0.0488	1643.85	0.049259274	12370.3
1988	0.0805	0.1344	1685.7	0.057804985	13248.5
1989	0.0642	0.1116	1770.06	0.074565869	16359.6
1990	0.0782	0.1075	1842.81	0.072421316	21837
1991	0.0942	0.1541	1950.32	0.069119828	25868.8
1992	0.0752	0.1561	2029.92	0.064975065	27279.6
1993	0.0967	0.012	2087.1	0.064964081	28327.8
1994	0.0853	0.0926	2160.75	0.075399711	31983.5
1995	0.0942	0.0816	2248.61	0.082200074	40628.7
1996	0.0797	0.097	2342.3	0.078181871	42928.5
1997	0.0623	0.0821	2909.38	0.046998789	41679.8
1998	0.5845	-0.246	10013.6	-0.131267255	27336.9
1999	0.2048	0.1183	7855.15	0.007911261	24003.3
2000	0.0369	-0.0165	8421.78	0.049200677	33514.8
2001	0.115	0.0372	10260.9	0.036434664	30962.1
2002	0.119	0.1232	9311.19	0.044994754	31288.9
2003	0.0676	0.1085	8577.13	0.047803691	32550.7
2004	0.0606	0.0513	8938.85	0.050308739	46524.5
2005	0.1045	-0.0025	9704.74	0.056925713	57700.9
2006	0.1311	0.0166	9159.32	0.055009518	61065.5
2007	0.0641	0.0234	9141	0.063450222	74473.4
2008	0.1023	-0.0385	9698.96	0.060137036	129197
2009	0.0439	0.0575	10389.9	0.046288712	96829.2
2010	0.0513	-0.0175	9090.43	0.062238542	135663
2011	0.0536	0.0459	8770.43	0.061697842	177436
2012	0.0428	0.0775	9386.63	0.060300507	191690
2013	0.0641	0.0637	10461.2	0.055572637	186629
2014	0.0639	0.0679	11865.2	0.050066684	178179
2015	0.0636	0.0835	13389.4	0.048763223	142695
2016	0.0353	0.0918	13308.3	0.050332796	135653
2017	0.0381	0.0655	13380.9	0.050676803	156986

Lampiran 2

Unit Root Test (Level)

Inflasi

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		-4.456379	0.0014
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INF)
Method: Least Squares
Date: 09/07/19 Time: 21:18
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.835884	0.187570	-4.456379	0.0001
C	0.079319	0.025663	3.090733	0.0045

R-squared	0.414952	Mean dependent var	-0.001823
Adjusted R-squared	0.394057	S.D. dependent var	0.127253
S.E. of regression	0.099057	Akaike info criterion	-1.721902
Sum squared resid	0.274744	Schwarz criterion	-1.628489
Log likelihood	27.82853	Hannan-Quinn criter.	-1.692018
F-statistic	19.85931	Durbin-Watson stat	1.950399
Prob(F-statistic)	0.000122		

Lampiran 3

Unit Root Test (First Diference)

Inflasi

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		-6.564917	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(INF,2)
Method: Least Squares
Date: 09/07/19 Time: 21:19
Sample (adjusted): 1990 2017
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-1.938654	0.295305	-6.564917	0.0000
D(INF(-1),2)	0.437630	0.179887	2.432809	0.0225
C	-0.002197	0.021824	-0.100685	0.9206

R-squared	0.736771	Mean dependent var	0.000682
Adjusted R-squared	0.715713	S.D. dependent var	0.216551
S.E. of regression	0.115462	Akaike info criterion	-1.378798
Sum squared resid	0.333285	Schwarz criterion	-1.236061
Log likelihood	22.30317	Hannan-Quinn criter.	-1.335162
F-statistic	34.98721	Durbin-Watson stat	2.193159
Prob(F-statistic)	0.000000		

Lampiran 4

Unit Root Test (Level)

Suku Bunga

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.828894	0.0068
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SB)
Method: Least Squares
Date: 09/07/19 Time: 21:20
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SB(-1)	-0.682777	0.178322	-3.828894	0.0007
C	0.054385	0.016853	3.227033	0.0032

R-squared	0.343654	Mean dependent var	0.000557
Adjusted R-squared	0.320213	S.D. dependent var	0.061742
S.E. of regression	0.050906	Akaike info criterion	-3.053338
Sum squared resid	0.072559	Schwarz criterion	-2.959925
Log likelihood	47.80007	Hannan-Quinn criter.	-3.023454
F-statistic	14.66043	Durbin-Watson stat	1.795395
Prob(F-statistic)	0.000664		

Lampiran 5

Unit Root Test (First Diference)

Suku Bunga

Null Hypothesis: D(SB) has a unit root
Exogenous: Constant
Lag Length: 4 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.626637	0.0012
Test critical values:	1% level	-3.724070	
	5% level	-2.986225	
	10% level	-2.632604	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SB,2)
Method: Least Squares
Date: 09/07/19 Time: 21:21
Sample (adjusted): 1993 2017
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(SB(-1))	-3.477564	0.751640	-4.626637	0.0002
D(SB(-1),2)	2.016397	0.651091	3.096949	0.0059
D(SB(-2),2)	1.318547	0.499313	2.640720	0.0161
D(SB(-3),2)	0.670008	0.332917	2.012535	0.0586
D(SB(-4),2)	0.478125	0.182954	2.613357	0.0171
C	-0.006571	0.010023	-0.655533	0.5200

R-squared	0.809778	Mean dependent var	-0.001132
Adjusted R-squared	0.759719	S.D. dependent var	0.101406
S.E. of regression	0.049708	Akaike info criterion	-2.959752
Sum squared resid	0.046946	Schwarz criterion	-2.667222
Log likelihood	42.99690	Hannan-Quinn criter.	-2.878617
F-statistic	16.17663	Durbin-Watson stat	1.785326
Prob(F-statistic)	0.000003		

Lampiran 6

Unit Root Test (Level)

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		-0.894345	0.7761
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(KURS)
Method: Least Squares
Date: 09/07/19 Time: 21:22
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS(-1)	-0.062311	0.069672	-0.894345	0.3788
C	828.2721	560.8933	1.476702	0.1509

R-squared	0.027773	Mean dependent var	391.2350
Adjusted R-squared	-0.006950	S.D. dependent var	1502.820
S.E. of regression	1508.033	Akaike info criterion	17.53934
Sum squared resid	63676598	Schwarz criterion	17.63275
Log likelihood	-261.0901	Hannan-Quinn criter.	17.56922
F-statistic	0.799853	Durbin-Watson stat	2.332016
Prob(F-statistic)	0.378761		

Lampiran 7

Unit Root Test (First Difference)

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		-6.424031	0.0000
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(KURS,2)
Method: Least Squares
Date: 09/07/19 Time: 21:23
Sample (adjusted): 1989 2017
Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(KURS(-1))	-1.208839	0.188175	-6.424031	0.0000
C	487.2826	292.5271	1.665769	0.1073

R-squared	0.604501	Mean dependent var	1.060345
Adjusted R-squared	0.589853	S.D. dependent var	2376.012
S.E. of regression	1521.663	Akaike info criterion	17.55947
Sum squared resid	62517381	Schwarz criterion	17.65376
Log likelihood	-252.6123	Hannan-Quinn criter.	17.58900
F-statistic	41.26817	Durbin-Watson stat	2.073080
Prob(F-statistic)	0.000001		

Lampiran 8

Unit Root Test (Level)

Pertumbuhan Ekonomi

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.269974	0.0000
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PE)
Method: Least Squares
Date: 09/07/19 Time: 21:21
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PE(-1)	-1.166908	0.186111	-6.269974	0.0000
C	0.069074	0.011588	5.960577	0.0000

R-squared	0.584030	Mean dependent var	4.73E-05
Adjusted R-squared	0.569174	S.D. dependent var	0.030194
S.E. of regression	0.019818	Akaike info criterion	-4.940067
Sum squared resid	0.010998	Schwarz criterion	-4.846654
Log likelihood	76.10101	Hannan-Quinn criter.	-4.910184
F-statistic	39.31257	Durbin-Watson stat	1.899500
Prob(F-statistic)	0.000001		

Lampiran 9

Unit Root Test (First Difference)

Pertumbuhan Ekonomi

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.931872	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(PE,2)
Method: Least Squares
Date: 09/07/19 Time: 21:22
Sample (adjusted): 1990 2017
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PE(-1))	-2.327822	0.335814	-6.931872	0.0000
D(PE(-1),2)	0.361258	0.181732	1.987858	0.0579
C	-0.001118	0.003961	-0.282134	0.7802

R-squared	0.877919	Mean dependent var	-0.000586
Adjusted R-squared	0.868152	S.D. dependent var	0.057717
S.E. of regression	0.020958	Akaike info criterion	-4.791666
Sum squared resid	0.010981	Schwarz criterion	-4.648930
Log likelihood	70.08332	Hannan-Quinn criter.	-4.748030
F-statistic	89.89085	Durbin-Watson stat	2.132612
Prob(F-statistic)	0.000000		

Lampiran 10

Unit Root Test (Level)

Impor

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.514878	0.8748
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(IMP)
Method: Least Squares
Date: 09/07/19 Time: 21:23
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
IMP(-1)	-0.029871	0.058015	-0.514878	0.6107
C	6907.396	5272.667	1.310038	0.2008

R-squared	0.009379	Mean dependent var	4820.523
Adjusted R-squared	-0.026000	S.D. dependent var	18235.81
S.E. of regression	18471.36	Akaike info criterion	22.55017
Sum squared resid	9.55E+09	Schwarz criterion	22.64358
Log likelihood	-336.2526	Hannan-Quinn criter.	22.58005
F-statistic	0.265099	Durbin-Watson stat	1.922109
Prob(F-statistic)	0.610679		

Lampiran 11

Unit Root Test (First Difference)

Impor

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.096850	0.0003
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(IMP,2)
Method: Least Squares
Date: 09/07/19 Time: 21:24
Sample (adjusted): 1989 2017
Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(IMP(-1))	-0.994713	0.195162	-5.096850	0.0000
C	4933.989	3603.324	1.369288	0.1822

R-squared	0.490353	Mean dependent var	705.3379
Adjusted R-squared	0.471478	S.D. dependent var	25974.21
S.E. of regression	18883.13	Akaike info criterion	22.59640
Sum squared resid	9.63E+09	Schwarz criterion	22.69069
Log likelihood	-325.6478	Hannan-Quinn criter.	22.62593
F-statistic	25.97788	Durbin-Watson stat	1.972780
Prob(F-statistic)	0.000023		

Lampiran 12

Hasil Uji Kointegrasi Jangka Panjang

Dependent Variable: INF
Method: Least Squares
Date: 09/07/19 Time: 21:05
Sample: 1987 2017
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.130759	0.146621	-0.891816	0.3807
SB	0.560230	0.226464	2.473811	0.0202
PE	2.794665	0.588787	4.746476	0.0001
LOG(KURS)	0.099626	0.018714	5.323678	0.0000
LOG(IMP)	-0.077707	0.017835	-4.356972	0.0002

R-squared	0.740045	Mean dependent var	0.095171
Adjusted R-squared	0.700052	S.D. dependent var	0.096999
S.E. of regression	0.053124	Akaike info criterion	-2.885698
Sum squared resid	0.073375	Schwarz criterion	-2.654410
Log likelihood	49.72832	Hannan-Quinn criter.	-2.810304
F-statistic	18.50436	Durbin-Watson stat	1.577825
Prob(F-statistic)	0.000000		

Lampiran 13

Hasil Uji *Error Correction Term* (ECT)

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.437311	0.0015
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ECT)
Method: Least Squares
Date: 09/07/19 Time: 21:09
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.810364	0.182625	-4.437311	0.0001
C	-0.001936	0.008989	-0.215415	0.8310

R-squared	0.412872	Mean dependent var	-0.002649
Adjusted R-squared	0.391903	S.D. dependent var	0.063126
S.E. of regression	0.049226	Akaike info criterion	-3.120440
Sum squared resid	0.067850	Schwarz criterion	-3.027027
Log likelihood	48.80660	Hannan-Quinn criter.	-3.090556
F-statistic	19.68973	Durbin-Watson stat	1.923093
Prob(F-statistic)	0.000129		

Lampiran 14

Hasil Uji *Error Correction Model* (ECM)

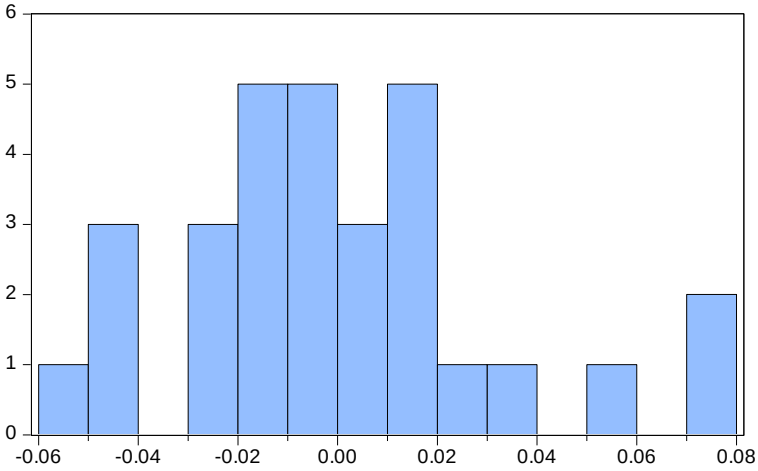
Dependent Variable: D(INF)
Method: Least Squares
Date: 09/07/19 Time: 21:10
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.020370	0.008857	-2.300022	0.0304
D(SB)	0.453960	0.131767	3.445173	0.0021
D(PE)	1.319643	0.326801	4.038065	0.0005
D(LOG(KURS))	0.298590	0.044449	6.717645	0.0000
D(LOG(IMP))	-0.022579	0.044279	-0.509927	0.6148
ECT(-1)	-0.824379	0.135814	-6.069906	0.0000

R-squared	0.937267	Mean dependent var	-0.001823
Adjusted R-squared	0.924197	S.D. dependent var	0.127253
S.E. of regression	0.035036	Akaike info criterion	-3.688034
Sum squared resid	0.029460	Schwarz criterion	-3.407795
Log likelihood	61.32051	Hannan-Quinn criter.	-3.598383
F-statistic	71.71416	Durbin-Watson stat	1.836658
Prob(F-statistic)	0.000000		

Lampiran 15

Hasil Uji Normalitas



Series: Residuals	
Sample 1988 2017	
Observations 30	
Mean	-8.50e-18
Median	-0.004245
Maximum	0.076686
Minimum	-0.055803
Std. Dev.	0.031873
Skewness	0.679815
Kurtosis	3.329135
Jarque-Bera	2.446155
Probability	0.294323

Lampiran 16

Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.292979	Prob. F(2,22)	0.7489
Obs*R-squared	0.778304	Prob. Chi-Square(2)	0.6776

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 09/11/19 Time: 23:12
Sample: 1988 2017
Included observations: 30
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001922	0.009552	-0.201215	0.8424
D(SB)	-0.042879	0.148582	-0.288585	0.7756
D(LOG(KURS))	0.018954	0.052127	0.363620	0.7196
D(PE)	-0.018616	0.339892	-0.054769	0.9568
D(LOG(IMP))	0.009017	0.049423	0.182456	0.8569
ECT(-1)	-0.076103	0.189649	-0.401282	0.6921
RESID(-1)	0.209705	0.318983	0.657417	0.5177
RESID(-2)	-0.122969	0.239100	-0.514298	0.6122

R-squared	0.025943	Mean dependent var	-8.50E-18
Adjusted R-squared	-0.283984	S.D. dependent var	0.031873
S.E. of regression	0.036116	Akaike info criterion	-3.580987
Sum squared resid	0.028696	Schwarz criterion	-3.207334
Log likelihood	61.71480	Hannan-Quinn criter.	-3.461452
F-statistic	0.083708	Durbin-Watson stat	2.063125
Prob(F-statistic)	0.998744		

Lampiran 17

Hasil Uji Heterokedastisitas

Heteroskedasticity Test: White

F-statistic	3.401616	Prob. F(20,9)	0.0318
Obs*R-squared	26.49498	Prob. Chi-Square(20)	0.1501
Scaled explained SS	19.74732	Prob. Chi-Square(20)	0.4738

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 09/11/19 Time: 23:13
Sample: 1988 2017
Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002213	0.000574	3.854285	0.0039
D(SB)	-0.043053	0.013818	-3.115680	0.0124
(D(SB))^2	-0.016185	0.091729	-0.176445	0.8639
(D(SB))*(D(LOG(KURS)))	0.111121	0.117912	0.942406	0.3706
(D(SB))*(D(PE))	-3.960628	1.483963	-2.668952	0.0257
(D(SB))*(D(LOG(IMP)))	0.220596	0.104495	2.111063	0.0640
(D(SB))*ECT(-1)	0.329459	0.296204	1.112269	0.2948
D(LOG(KURS))	-0.027163	0.006381	-4.256570	0.0021
(D(LOG(KURS)))^2	0.055033	0.026159	2.103827	0.0647
(D(LOG(KURS)))*(D(PE))	-0.377085	0.309830	-1.217069	0.2545
(D(LOG(KURS)))*(D(LOG(IMP)))	0.021883	0.034095	0.641823	0.5370
(D(LOG(KURS)))*ECT(-1)	-0.439313	0.138996	-3.160605	0.0115
D(PE)	0.110271	0.077915	1.415280	0.1906
(D(PE))^2	4.376418	2.142738	2.042442	0.0715
(D(PE))*(D(LOG(IMP)))	-0.730958	0.454265	-1.609102	0.1421
(D(PE))*ECT(-1)	0.578705	1.591918	0.363527	0.7246
D(LOG(IMP))	-0.006223	0.003248	-1.915745	0.0877
(D(LIMP))^2	-0.010332	0.007518	-1.374251	0.2026
(D(LOG(IMP)))*ECT(-1)	-0.223453	0.103276	-2.163654	0.0587
ECT(-1)	0.054677	0.020926	2.612842	0.0281
ECT(-1)^2	0.002676	0.275640	0.009710	0.9925

R-squared	0.883166	Mean dependent var	0.000982
Adjusted R-squared	0.623535	S.D. dependent var	0.001524
S.E. of regression	0.000935	Akaike info criterion	-10.91545
Sum squared resid	7.87E-06	Schwarz criterion	-9.934611
Log likelihood	184.7317	Hannan-Quinn criter.	-10.60167
F-statistic	3.401616	Durbin-Watson stat	2.690769
Prob(F-statistic)	0.031802		

Lampiran 18

Hasil Uji Linieritas

Ramsey RESET Test
Equation: UNTITLED
Specification: D(INF) C D(SB) D(LOG(KURS)) D(PE) D(LOG(IMP)) ECT(-1)
Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	0.830995	23	0.4145
F-statistic	0.690553	(1, 23)	0.4145
Likelihood ratio	0.887465	1	0.3462

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	0.000859	1	0.000859
Restricted SSR	0.029460	24	0.001228
Unrestricted SSR	0.028601	23	0.001244
Unrestricted SSR	0.028601	23	0.001244

LR test summary:

	Value	df
Restricted LogL	61.32051	24
Unrestricted LogL	61.76425	23

Unrestricted Test Equation:
Dependent Variable: D(INF)
Method: Least Squares
Date: 09/11/19 Time: 23:16
Sample: 1988 2017
Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.019884	0.008934	-2.225765	0.0361
D(SB)	0.468744	0.133813	3.502986	0.0019
D(LOG(KURS))	0.255128	0.068826	3.706869	0.0012
D(PE)	1.481468	0.382252	3.875638	0.0008
D(LOG(IMP))	-0.025363	0.044693	-0.567499	0.5759
ECT(-1)	-0.877281	0.150795	-5.817712	0.0000
FITTED^2	0.192000	0.231048	0.830995	0.4145

R-squared	0.939095	Mean dependent var	-0.001823
Adjusted R-squared	0.923207	S.D. dependent var	0.127253
S.E. of regression	0.035264	Akaike info criterion	-3.650950
Sum squared resid	0.028601	Schwarz criterion	-3.324004
Log likelihood	61.76425	Hannan-Quinn criter.	-3.546357
F-statistic	59.10635	Durbin-Watson stat	1.672599
Prob(F-statistic)	0.000000		

Lampiran 19

Hasil Uji Multikolinieritas

	INF	SB	LKURS	PE	LIMP
INF	1.000000	0.592737	0.076383	0.546699	-0.284148
SB	0.592737	1.000000	-0.273442	0.446864	-0.385773
LKURS	0.076383	-0.273442	1.000000	-0.290668	0.717758
PE	0.546699	0.446864	-0.290668	1.000000	-0.125680
LIMP	-0.284148	-0.385773	0.717758	-0.125680	1.000000

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