LAMPIRAN

DATA PENELITIAN

TAHUN	EKSPOR (TON)	PRODUKSI DUNIA (TON)	HARGA DUNIA (RP/TON)	KURS (RUPIAH)	GDP GROWTH (%)
1983	25228	1604673	1.914.360	903	2,412
1984	25163	1615358	2.582.400	1076	4,506
1985	31429	1735292	2.531.250	1125	3,714
1986	35014	1810611	2.678.580	1294	3,396
1987	40911	2014015	3.281.510	1649	3,702
1988	61274	2118410	2.663.880	1686	4,167
1989	75851	2055935	2.194.800	1770	3,678
1990	119725	2563339	2.340.610	1843	2,918
1991	145217	2641015	2.340.000	1950	1,478
1992	176001	2532151	2.233.000	2030	1,763
1993	228799	2521947	2.337.440	2087	1,517
1994	231168	2677032	3.025.400	2161	2,988
1995	233593	2672285	3.216.070	2249	3,029
1996	322858	2671270	3.419.320	2342	3,379
1997	265949	2985766	4.712.580	2909	3,683
1998	334807	3237672	16.823.520	10014	2,553
1999	419874	3017084	11.075.550	7855	3,243
2000	424089	3302841	9.601.080	8422	4,384
2001	392072	2975445	10.979.270	10261	1,949
2002	465622	3338448	16.573.580	9311	2,176
2003	355726	3222554	15.009.750	8577	2,957
2004	366855	3298204	13.855.450	8939	4,403
2005	463632	3705196	14.945.700	9705	3,915
2006	609035	4069809	14.562.810	9159	4,333
2007	503522	4044042	17.824.950	9141	4,319
2008	515523	4299998	25.023.420	9699	1,851
2009	535236	3899064	30.027.100	10390	-1,679
2010	552880	4266013	28.451.700	9090	4,299
2011	410257	4211424	26.134.600	8770	3,133
2012	387790	4329437	22.434.930	9387	2,508
2013	414092	4614870	25.524.840	10461	2,654
2014	333679	4613415	36.306.900	11865	2,833
2015	355321	4484827	42.041.460	13389	2,806
2016	330029	4710254	37.382.150	12935	2,482
2017	354752	4791742	29.221.170	13343	3,109
2018	380827	4834000	32.452.360	13751	2,974

Keterangan :

EKSPOR : Volume Ekspor Kakao Indonesia

PD : Produksi Kakao Dunia

HD : Harga Kakao Dunia

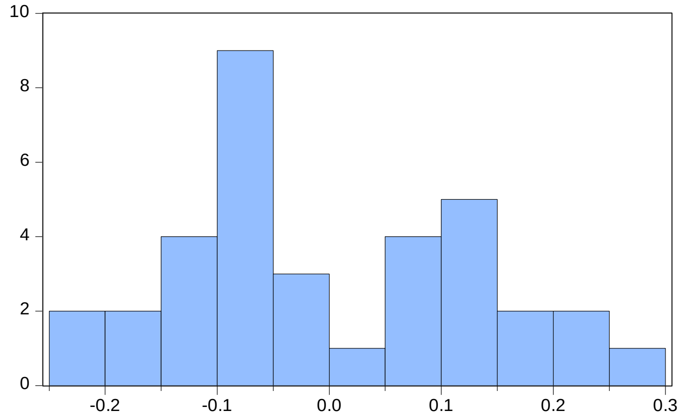
KURS : Nilai Tukar Rupiah terhadap Dollar AS

GDP : GDP *Growth* Dunia

1. STATISTIK DESKRIPTIF

	EKSPOR (Ton)	PD (TON)	HD (Rp/TON)	KURS (RP)	GDP (%)
Mean	303438.9	3263484.	14381208	6709.389	2.987000
Median	344779.5	3230113.	12465500	8673.500	3.008500
Maximum	609035.0	4834000.	42041460	13751.00	4.506000
Minimum	25163.00	1604673.	1914360.	9030.000	-1.679000
Std. Dev.	169575.3	1006991.	12311146	4427.120	1.173043
Skewness	-0.292272	-0.005703	0.629436	-0.054381	-1.679705
Kurtosis	2.024.331	1.787984	2.151060	1.449786	8.007465
Jarque-Bera	1.940431	2.203668	3.458188	3.622490	54.54050
Probability	0.379001	0.332261	0.177445	0.163451	0.000000
Sum	10923800	1.17E+08	5.18E+08	241538.0	107.5320
Sum Sq. Dev.	1.01E+12	3.55E+13	5.30E+15	6.86E+08	48.16101
Observations	36	36	36	36	36

2. UJI NORMALITAS



Series: Residuals	
Sample 1984 2018	
Observations 35	
Mean	2.48e-15
Median	-0.045663
Maximum	0.288940
Minimum	-0.206172
Std. Dev.	0.129479
Skewness	0.357851
Kurtosis	2.170523
Jarque-Bera	1.750384
Probability	0.416782

3. UJI AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.456094	Prob. F(2,27)	0.1047
Obs*R-squared	5.387490	Prob. Chi-Square(2)	0.0676

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 01/30/20 Time: 00:05
Sample: 1984 2018
Included observations: 35
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.157285	2.556903	0.061514	0.9514
LOG(PD)	-0.066418	0.241969	-0.274490	0.7858
LOG(HD)	0.042598	0.096507	0.441402	0.6624
LOG(KURS)	-0.097115	0.133343	-0.728309	0.4727
GDP	0.017260	0.021443	0.804925	0.4279
LOG(EKSPOR(-1))	0.075679	0.072684	1.041209	0.3070
RESID(-1)	-0.479638	0.221072	-2.169604	0.0390
RESID(-2)	-0.238646	0.194953	-1.224120	0.2315

R-squared	0.153928	Mean dependent var	2.48E-15
Adjusted R-squared	-0.065424	S.D. dependent var	0.129479
S.E. of regression	0.133648	Akaike info criterion	-0.989590
Sum squared resid	0.482265	Schwarz criterion	-0.634082
Log likelihood	25.31782	Hannan-Quinn criter.	-0.866869
F-statistic	0.701741	Durbin-Watson stat	1.852807
Prob(F-statistic)	0.670397		

4. UJI HETEROKEDASTISITAS

Heteroskedasticity Test: White

F-statistic	1.077437	Prob. F(20,14)	0.4524
Obs*R-squared	21.21610	Prob. Chi-Square(20)	0.3845
Scaled explained SS	8.524628	Prob. Chi-Square(20)	0.9878

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 01/30/20 Time: 00:06
Sample: 1984 2018
Included observations: 35

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-129.8483	125.5405	-1.034313	0.3185
LOG(PD)	19.33891	20.94051	0.923517	0.3714
(LOG(PD))^2	-0.761481	0.893490	-0.852254	0.4084
(LOG(PD))*(LOG(HD))	0.022887	0.328830	0.069603	0.9455
(LOG(PD))*(LOG(KURS))	0.678774	0.530524	1.279440	0.2215
(LOG(PD))*GDP	0.063769	0.069710	0.914771	0.3758
(LOG(PD))*(LOG(EKSPOR(-1)))	-0.238668	0.181245	-1.316825	0.2090
LOG(HD)	-0.225305	2.938128	-0.076683	0.9400
(LOG(HD))^2	0.036878	0.089487	0.412101	0.6865
(LOG(HD))*(LOG(KURS))	-0.154058	0.199877	-0.770765	0.4537
(LOG(HD))*GDP	0.033504	0.028468	1.176905	0.2589
(LOG(HD))*(LOG(EKSPOR(-1)))	-0.002728	0.073876	-0.036924	0.9711
LOG(KURS)	-7.974530	5.522334	-1.444051	0.1707
(LOG(KURS))^2	-0.073200	0.121187	-0.604029	0.5555
(LOG(KURS))*GDP	-0.086841	0.044259	-1.962111	0.0699
(LOG(KURS))*(LOG(EKSPOR(-1)))	0.139538	0.122781	1.136478	0.2748
GDP	-0.993181	0.700419	-1.417980	0.1781
GDP^2	0.001736	0.002609	0.665598	0.5165
GDP*(LOG(EKSPOR(-1)))	0.019183	0.024890	0.770712	0.4537
LOG(EKSPOR(-1))	3.699260	2.018588	1.832598	0.0882
(LOG(EKSPOR(-1)))^2	-0.054223	0.047910	-1.131783	0.2767

R-squared	0.606174	Mean dependent var	0.016286
Adjusted R-squared	0.043566	S.D. dependent var	0.017877
S.E. of regression	0.017483	Akaike info criterion	-4.971437
Sum squared resid	0.004279	Schwarz criterion	-4.038228
Log likelihood	108.0001	Hannan-Quinn criter.	-4.649294
F-statistic	1.077437	Durbin-Watson stat	2.846647
Prob(F-statistic)	0.452424		

5. UJI LINEARITAS

Ramsey RESET Test
Equation: UNTITLED
Specification: LOG(EKSPOR) C LOG(PD) LOG(HD) LOG(KURS) GDP LOG(EKSPOR(-1))
Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	1.094321	28	0.2831
F-statistic	1.197538	(1, 28)	0.2831
Likelihood ratio	1.465796	1	0.2260

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	0.023379	1	0.023379
Restricted SSR	0.570005	29	0.019655
Unrestricted SSR	0.546626	28	0.019522
Unrestricted SSR	0.546626	28	0.019522

LR test summary:

	Value	df
Restricted LogL	22.39268	29
Unrestricted LogL	23.12558	28

Unrestricted Test Equation:
Dependent Variable: LOG(EKSPOR)
Method: Least Squares
Date: 01/30/20 Time: 00:08
Sample: 1984 2018
Included observations: 35

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-12.81236	10.05758	-1.273901	0.2132
LOG(PD)	1.138528	0.610351	1.865365	0.0726
LOG(HD)	-0.846365	0.443946	-1.906458	0.0669
LOG(KURS)	0.952000	0.525194	1.812663	0.0806
GDP	-0.041067	0.028665	-1.432646	0.1630
LOG(EKSPOR(-1))	1.919087	1.063484	1.804529	0.0819
FITTED^2	-0.064100	0.058575	-1.094321	0.2831

R-squared	0.979949	Mean dependent var	12.38549
Adjusted R-squared	0.975653	S.D. dependent var	0.895446
S.E. of regression	0.139722	Akaike info criterion	-0.921462
Sum squared resid	0.546626	Schwarz criterion	-0.610392
Log likelihood	23.12558	Hannan-Quinn criter.	-0.814080
F-statistic	228.0749	Durbin-Watson stat	2.460982
Prob(F-statistic)	0.000000		

6. UJI MULTIKOLINEARITAS

Variance Inflation Factors
Date: 01/30/20 Time: 00:12
Sample: 1983 2018
Included observations: 36

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	29.05701	10446.34	NA
LOG(PD)	0.206737	16613.93	7.998061
LOG(HD)	0.031525	2913.483	12.91477
LOG(KURS)	0.053046	1387.578	15.52839
GDP	0.002135	7.876569	1.027032

PERBAIKAN UJI MULTIKOLINEARITAS

Variance Inflation Factors
Date: 01/30/20 Time: 00:13
Sample: 1983 2018
Included observations: 36

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	36.87714	6686.204	NA
LOG(PD)	0.322359	13064.78	6.289476
LOG(HD)	0.030222	1408.619	6.244069
GDP	0.004229	7.866356	1.025700

UJI REGRESI PERSAMAAN MODEL PAM

Dependent Variable: LOG(EKSPOR)
Method: Least Squares
Date: 01/30/20 Time: 00:10
Sample (adjusted): 1984 2018
Included observations: 35 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.201682	2.681154	-0.821170	0.4182
LOG(PD)	0.529686	0.251824	2.103395	0.0442
LOG(HD)	-0.372591	0.098580	-3.779588	0.0007
LOG(KURS)	0.395201	0.130610	3.025812	0.0052
GDP	-0.019562	0.020940	-0.934199	0.3579
LOG(EKSPOR(-1))	0.757590	0.066997	11.30786	0.0000

R-squared	0.979092	Mean dependent var	12.38549
Adjusted R-squared	0.975487	S.D. dependent var	0.895446
S.E. of regression	0.140197	Akaike info criterion	-0.936725
Sum squared resid	0.570005	Schwarz criterion	-0.670093
Log likelihood	22.39268	Hannan-Quinn criter.	-0.844683
F-statistic	271.6003	Durbin-Watson stat	2.547393
Prob(F-statistic)	0.000000		

PERSAMAAN REGRESI PAM JANGKA PENDEK DAN JANGKA PANJANG

Variabel Bebas	Koefisien Jangka Pendek	Koefisien Jangka Panjang	Koefisien Penyesuaian
LOG(PD)	0,529686	2,185083124	1 – 0,757590 = 0,24241
LOG(HD)	-0,372591	-1,537028175	
LOG(KURS)	0,395201	1,630299905	
GDP	-0,019562	-0,080697991	
LOG(EKSPOR(-1))	0,757590		
C	-2,201682	-9,082471845	

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