LAMPIRAN

Lampiran I

Tabel Data Variabel

tahun	volume	Produksi	harga dunia	kurs yen/Rp	GDP Jepang
1995	5510	3410	7458	34304	5334
1996	10600	3346	703	30969	4706
1997	9850	3305	5585	35004	4324
1998	878	3326	373	37299	3915
1999	12620	3059	3242	32716	4433
2000	14460	3758	3339	31235	4731
2001	15160	3966	2761	3369	4.16
2002	2081	4869	2573	36441	3981
2003	22940	3961	4111	35781	4303
2004	19280	4038	5752	34076	4656
2005	17200	4322	5765	34033	4572
2006	27890	5546	8593	37865	4357
2007	32550	5785	9565	39322	4356
2008	37030	5946	11992	42935	4849
2009	26690	5223	6826	46230	5035
2010	30760	5415	13979	46701	5499
2011	38160	6304	25036	38549	5909
2012	38410	6794	16448	36549	5957
2013	4189	5815	14985	3708	4909

Lampiran II

Tabel Hasil Estimasi Linier

Dependent Variable: VOLUME
Method: Least Squares
Date: 01/10/17 Time: 14:28
Sample: 1995 2013
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.

C	-14399.74	10024.94	-1.436391	0.1745
PRODUKSI	6.006920	2.344333	2.562316	0.0236
HARGA_DUNIA	0.422526	0.531408	0.795106	0.4408
KURS	0.559319	0.174208	3.210640	0.0068
GDP_JEPANG	-3.223326	1.921399	-1.677593	0.1173
Z1	-9281.652	3574.282	-2.596788	0.0221

R-squared	0.826460	Mean dependent var	19276.74
Adjusted R-squared	0.759714	S.D. dependent var	12456.01
S.E. of regression	6105.802	Akaike info criterion	20.52396
Sum squared resid	4.85E+08	Schwarz criterion	20.82220
Log likelihood	-188.9776	Hannan-Quinn criter.	20.57443
F-statistic	12.38218	Durbin-Watson stat	2.579775
Prob(F-statistic)	0.000144		

Lampiran III

Tabel Hasil Estimasi Log Linier

Dependent Variable: LOG(VOLUME)
Method: Least Squares
Date: 01/10/17 Time: 14:31
Sample: 1995 2013
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-9.681549	9.151716	-1.057894	0.3094
LOG(PRODUKSI)	1.305130	1.413118	0.923582	0.3725
LOG(HARGA_DUNIA)	0.365844	0.396483	0.922724	0.3730
LOG(KURS)	0.707635	0.332524	2.128075	0.0530
LOG(GDP_JEPANG)	-0.254061	0.171171	-1.484251	0.1616
Z2	7.92E-05	6.78E-05	1.167452	0.2640

R-squared	0.659292	Mean dependent var	9.522264
Adjusted R-squared	0.528250	S.D. dependent var	1.038607
S.E. of regression	0.713357	Akaike info criterion	2.414420
Sum squared resid	6.615416	Schwarz criterion	2.712664
Log likelihood	-16.93699	Hannan-Quinn criter.	2.464894
F-statistic	5.031164	Durbin-Watson stat	2.221235
Prob(F-statistic)	0.008765		

Lampiran IV

Tabel Hasil Uji Stasioneritas

Variable	t-stat pada level	Probpada level	t-stat pada first different	Probpada first different
LNVOLUME	0.709636	0.9988	-5.950326	0.0014
LNPRODUKSI	-0.589263	0.8456	-5.554693	0.0006
LNHARGA_DUNIA	-0.797235	0.7906	-9.960040	0.0000
LNKURS	-2.761162	0.2270	-5.070455	0.0045
LNGDP_JEPANG	-0.319130	0.5553	-6.910912	0.0000

Lampiran V

Tabel Hasil Regresi Jangka Pendek

Dependent Variable: D(LNVOLUME)
Method: Least Squares
Date: 01/10/17 Time: 15:15
Sample (adjusted): 1996 2013
Included observations: 18 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.072988	0.147397	0.495180	0.6294
D(LNPRODUKSI)	-0.118206	1.366523	-0.086501	0.9325
D(LNHARGA_DUNIA)	0.785846	0.123839	6.345701	0.0000
D(LNKURS)	0.866970	0.282161	3.072609	0.0097
D(LNGDP_JEPANG)	-0.483433	0.105862	-4.566623	0.0006
ECT(-1)	-1.398076	0.247819	-5.641522	0.0001

R-squared	0.865851	Mean dependent var	-0.015228
Adjusted R-squared	0.809956	S.D. dependent var	1.294876
S.E. of regression	0.564489	Akaike info criterion	1.955409
Sum squared resid	3.823772	Schwarz criterion	2.252200
Log likelihood	-11.59868	Hannan-Quinn criter.	1.996333
F-statistic	15.49057	Durbin-Watson stat	1.524769
Prob(F-statistic)	0.000071		

Lampiran VI

Tabel Hasil Regresi Jangka Panjang

Dependent Variable: LNVOLUME
Method: Least Squares
Date: 01/10/17 Time: 15:02
Sample: 1995 2013
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.348788	7.465786	-0.448551	0.6606
LNPRODUKSI	0.113100	0.989493	0.114301	0.9106
LNHARGA_DUNIA	0.732507	0.245105	2.988550	0.0098
LNKURS	0.825967	0.320778	2.574888	0.0220
LNGDP_JEPANG	-0.351854	0.151197	-2.327117	0.0355

R-squared	0.623571	Mean dependent var	9.522264
Adjusted R-squared	0.516020	S.D. dependent var	1.038607
S.E. of regression	0.722545	Akaike info criterion	2.408859
Sum squared resid	7.308989	Schwarz criterion	2.657395
Log likelihood	-17.88416	Hannan-Quinn criter.	2.450921
F-statistic	5.797910	Durbin-Watson stat	2.489130
Prob(F-statistic)	0.005746		

Lampiran VII

Tabel Hasil Uji Multikolinearitas Jangka Pendek

	D(LNPRODUKSI)	D(LNHARGA_DUNIA)	D(LNKURS)	D(LNGDP_JEPANG)
D(LNPRODUKSI)	1.000000	-0.011003	0.386048	0.208838

D(LNHARGA_DUNIA)	-0.011003	1.000000	0.026439	0.035073
D(LNKURS)	0.386048	0.026439	1.000000	0.831403
D(LNGDP_JEPANG)	0.208838	0.035073	0.831403	1.000000

Lampiran VIII

Tabel Hasil Uji Multikolinearitas Jangka Panjang

	LNPRODUKSI	LNHARGA_DUNIA	LNKURS	LNGDP_JEPANG
LNPRODUKSI	1.000000	0.738905	0.012308	0.155263
LNHARGA_DUNIA	0.738905	1.000000	0.011468	0.200015
LNKURS	0.012308	0.011468	1.000000	0.691979
LNGDP_JEPANG	0.155263	0.200015	0.691979	1.000000

Lampiran IX

Tabel Hasil Uji Heterokedastisitas Jangka Pendek

Heteroskedasticity Test: ARCH

F-statistic	0.315822	Prob. F(1,15)	0.5824
Obs*R-squared	0.350551	Prob. Chi-Square(1)	0.5538

Lampiran X

Tabel Hasil Uji Heterokedastisitas Jangka panjang

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	2.345148	Prob. F(4,14)	0.1051
Obs*R-squared	7.623042	Prob. Chi-Square(4)	0.1064
Scaled explained SS	5.570221	Prob. Chi-Square(4)	0.2336

Lampiran XI

TabelAutokorelasi Jangka Pendek

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.378640	Prob. F(9,3)	0.4380
Obs*R-squared	14.49527	Prob. Chi-Square(9)	0.1058

Lampiran XII

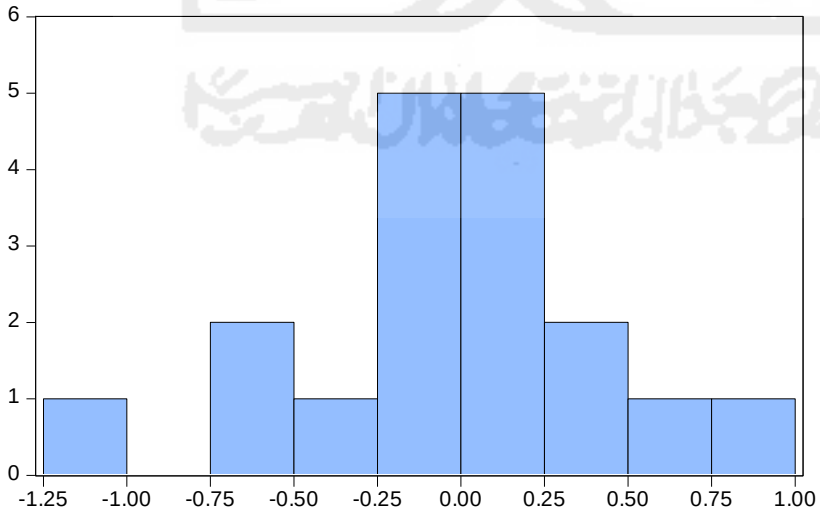
Autokorelasi Jangka Panjang

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.395145	Prob. F(6,8)	0.3228
Obs*R-squared	9.715217	Prob. Chi-Square(6)	0.1372

Lampiran XIII

Hasil Uji Normalitas Jangka Pendek

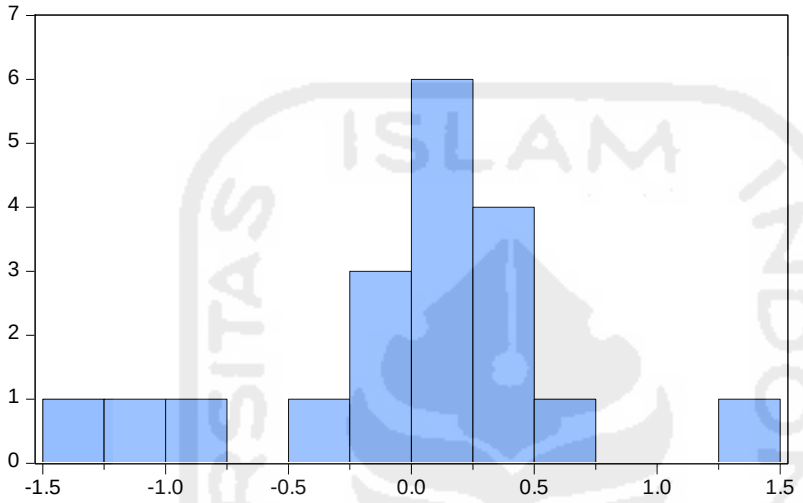


Series: Residuals
Sample 1996 2013
Observations 18

Mean	8.64e-17
Median	0.007351
Maximum	0.932586
Minimum	-1.010039
Std. Dev.	0.474266
Skewness	-0.280906
Kurtosis	2.975588
Jarque-Bera	0.237171
Probability	0.888176

Lampiran XIV

Hasil Uji Normalitas jangka panjang



Series: Residuals
Sample 1995 2013
Observations 19

Mean	-3.17e-15
Median	0.176220
Maximum	1.332059
Minimum	-1.482038
Std. Dev.	0.637224
Skewness	-0.560779
Kurtosis	3.691691
Jarque-Bera	1.374594
Probability	0.502934