



LAMPIRAN

**Laju Inflasi, Pertumbuhan Ekonomi, Jumlah Uang Beredar (M2), Ekspor dan Impor di
Indonesia Tahun 1990 – 2013.**

Tahun	Y	X1	X2	X3	X4
1990	9.53	7.24	84.63	25675.3	21837
1991	9.52	6.95	99341	29142.4	25868.8
1992	4.94	6.45	119053	33967	27279.6
1993	9.77	6.49	145202	36823	28327.8
1994	9.24	7.49	174512	40053.4	31983.5
1995	8.64	8.21	222638	45418	40628.7
1996	6.47	7.81	288632	49814.8	42928.5
1997	11.05	4.69	355643	53443.6	41679.8
1998	77.63	-13.12	577381	48847.6	27336.9
1999	2.01	0.79	646205	48665.4	24003.3
2000	9.35	4.91	747028	62124	33514.8
2001	12.55	3.45	844053	56320.9	30962.1
2002	10.03	5.32	883908	57158.8	31288.9
2003	5.06	4.78	955682	61058.2	32550.7
2004	6.4	5.03	1033877	71584.6	46524.5
2005	17.11	5.69	1202762	85660	57700.9
2006	6.6	5.5	1383493	100798.6	61065.5
2007	6.59	6.34	1649662	114100.9	74473.4
2008	11.06	6.01	1895839	137020.4	129197.3
2009	2.78	4.62	2141384	116510	96829.2
2010	6.96	6.22	2471206	157779.1	135663.3
2011	3.79	6.48	2877220	203496.6	177435.6
2012	4.3	6.26	3307508	190020.3	191689.5
2013	8.38	5.78	3730197	182551.8	186628.7

Keterangan :

Y : Laju Inflasi (%)

X1: Pertumbuhan Ekonomi (%)

X2: Jumlah Uang Beredar / M2 (Miliar Rupiah)

X3: Ekspor (Miliar Rupiah)

X4: Impor (Miliar Rupiah)



Uji OLS

Dependent Variable: Y
 Method: Least Squares
 Date: 11/24/15 Time: 19:52
 Sample: 1990 2013
 Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	73.85738	32.66672	2.260936	0.0357
X1	-3.540015	0.356858	-9.919947	0.0000
LOG(X2)	-0.169586	1.021594	-0.166002	0.8699
LOG(X3)	-20.41303	9.703367	-2.103706	0.0490
LOG(X4)	17.01511	7.419959	2.293155	0.0334
R-squared	0.850871	Mean dependent var	10.82333	
Adjusted R-squared	0.819475	S.D. dependent var	14.62233	
S.E. of regression	6.212765	Akaike info criterion	6.674141	
Sum squared resid	733.3705	Schwarz criterion	6.919569	
Log likelihood	-75.08969	Hannan-Quinn criter.	6.739253	
F-statistic	27.10159	Durbin-Watson stat	2.432356	
Prob(F-statistic)	0.000000			

Data diolah, 2015

Uji Individu (uji t)

Variabel	t-statistik	Prob. Dua Sisi	Prob. Satu Sisi	Keterangan
X1	-9.919947	0.0000	0.0000	SIGNIFIKAN
X2	-0.166002	0.8699	0.43495	TIDAK SIGNIFIKAN
X3	-2.103706	0.0490	0.0245	SIGNIFIKAN
X4	2.293155	0.0334	0.0167	SIGNIFIKAN

Uji Multiko

	X1	LOG(X2)	LOG(X3)	LOG(X4)
X1	1	-0.12525	0.08194	0.222298
LOG(X2)	-0.12525	1	0.742461	0.611614
LOG(X3)	0.08194	0.742461	1	0.952259
LOG(X4)	0.222298	0.611614	0.952259	1

Data diolah,2015

Uji Hetero

Heteroskedasticity Test: White

F-statistic	1.040711	Prob. F(4,19)	0.4123
Obs*R-squared	4.313297	Prob. Chi-Square(4)	0.3653
Scaled explained SS	6.727837	Prob. Chi-Square(4)	0.1510

Data diolah,2015

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 11/24/15 Time: 19:55

Sample: 1990 2013

Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	85.60314	213.5256	0.400903	0.6930
X1^2	-0.433208	0.469682	-0.922344	0.3679
LOG(X2)^2	0.259594	0.709741	0.365758	0.7186
LOG(X3)^2	3.362013	5.539885	0.606874	0.5511
LOG(X4)^2	-4.259652	3.789867	-1.123958	0.2750

R-squared	0.179721	Mean dependent var	30.55711
Adjusted R-squared	0.007030	S.D. dependent var	69.64013
S.E. of regression	69.39490	Akaike info criterion	11.50056
Sum squared resid	91497.40	Schwarz criterion	11.74598
Log likelihood	-133.0067	Hannan-Quinn criter.	11.56567
F-statistic	1.040711	Durbin-Watson stat	1.988775
Prob(F-statistic)	0.412269		

Data diolah,2015

Uji Auto

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.440347	Prob. F(2,17)	0.6510
Obs*R-squared	1.182094	Prob. Chi-Square(2)	0.5537

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 11/24/15 Time: 19:55

Sample: 1990 2013

Included observations: 24

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.602352	33.68010	0.017885	0.9859
X1	0.031058	0.369443	0.084068	0.9340
LOG(X2)	0.018368	1.053459	0.017436	0.9863
LOG(X3)	0.322579	10.01223	0.032218	0.9747
LOG(X4)	-0.423245	7.666956	-0.055204	0.9566
RESID(-1)	-0.214579	0.244667	-0.877024	0.3927
RESID(-2)	0.030768	0.246605	0.124767	0.9022
R-squared	0.049254	Mean dependent var	1.89E-14	
Adjusted R-squared	-0.286304	S.D. dependent var	5.646740	
S.E. of regression	6.404269	Akaike info criterion	6.790299	
Sum squared resid	697.2492	Schwarz criterion	7.133898	
Log likelihood	-74.48359	Hannan-Quinn criter.	6.881456	
F-statistic	0.146782	Durbin-Watson stat	2.020241	
Prob(F-statistic)	0.987237			

Data diolah,2015