



Lampiran I data penelitian awal



Tahun	IB	GDP	Kurs	PBDN	LPP
1985	0	94720,8	1110,55	39032945	9902293
1986	0	102545,9	1282,56	39726761	9988453
1987	120	124816,9	1643,85	40078195	9922594
1988	21	1421048	1685,7	41676170	10140155
1989	0	167184,7	1770,06	44725582	10531207
1990	6,4	195597,2	1842,81	45178751	10502357
1991	168,9	227450,2	1950,32	44688247	10281519
1992	566,4	259884,5	2029,92	48240009	11103317
1993	3,1	329775,8	2087,1	48129321	11012776
1994	268,4	382219,7	2160,75	46598380	10733830
1995	1306,2	454514,1	2248,61	49697444	11438764
1996	2040,2	532568	2342,3	51048899	11569729
1997	1,1	627695,8	2909,38	49339086	11140594
1998	2793,9	955753,5	10013,62	49236692	11730325
1999	3055,4	1099731,6	7855,15	50866387	11963204
2000	1355,7	1389769,9	8421,76	51898852	11793475
2001	644,7	1646322	10260,85	50460782	11499997
2002	1805,4	1821833,4	9311,2	51489694	11521166
2003	1428,5	2013674,6	8577,13	52137604	11488034
2004	236,9	2295826,2	8938,85	54088468	11922974
2005	189,6	2774281,1	9704,74	54151097	11839060
2006	438,1	3339216,8	9159,32	54454937	11786430
2007	1406,8	3950893,2	9141	57157435	12147637
2008	289,7	4948688,4	9698,97	60325925	12327425
2009	250,5	5606203,4	10389,94	64398890	12883576
2010	687,6	6864133,1	9090,43	66469394	12147637
2011	2750,5	7831726	8770,43	65756904	13203643
2012	1810,4	8615704,5	9386,63	69056126	13445524
2013	572,7	9546134	10461,24	71279709	13835252
2014	844,2	10569705,3	11865,21	70846465	13797307
2015	861,6	11526332,8	13389,41	75397841	14116638
2016	1283,2	12406774,1	13308,33	79358439	15156952
2017	305,3	13588797,3	13380,87	81148594	15712015
2018	2250	14837357,5	13882,62	80697724	10990007

Lampiran II data yang telah diubah ke bentuk LN

Tahun	ln(IB)	ln(GDP)	ln(Kurs)	ln(PBDN)	ln(LPP)
1985	0	11,4586889	7,012610667	17,47991659	16,1082769
1986	0	11,53806578	7,15661336	17,4975356	16,11694028
1987	4,787491743	11,73460314	7,404796331	17,50634298	16,11032494
1988	3,044522438	14,16690519	7,429936187	17,54544006	16,13201384
1989	0	12,02685447	7,478768723	17,6160562	16,1698535
1990	1,85629799	12,18381272	7,51904686	17,62613742	16,16711027
1991	5,129306824	12,33468659	7,575748741	17,61522109	16,14585857
1992	6,339300542	12,46799258	7,615751662	17,6916993	16,22275445
1993	1,131402111	12,70616831	7,643530822	17,68940213	16,21456661
1994	5,592478405	12,85375085	7,678210663	17,65707633	16,18891099
1995	7,174877437	13,02698422	7,718067527	17,72146406	16,2525185
1996	7,620803121	13,18546587	7,758888632	17,74829454	16,26390268
1997	0,09531018	13,34981093	7,975695279	17,71422714	16,22610611
1998	7,935193748	13,77025531	9,211701445	17,71214968	16,27768793
1999	8,024665796	13,91057671	8,968924647	17,74471289	16,29734616
2000	7,212073205	14,14464875	9,038574112	17,76480723	16,28305697
2001	6,468785092	14,31405427	9,236090961	17,736707	16,25785733
2002	7,498537453	14,41535391	9,138973256	17,75689223	16,25969642
2003	7,264380222	14,51547177	9,056854638	17,76939701	16,25681653
2004	5,467638111	14,64660334	9,098162225	17,80613156	16,29397769
2005	5,24491659	14,83590221	9,180369705	17,80728879	16,28691479
2006	6,082447195	15,02124685	9,122527219	17,81288407	16,28245943
2007	7,249072901	15,18945224	9,120525068	17,86132004	16,31264522
2008	5,668845905	15,41463313	9,179774973	17,9152725	16,32733701
2009	5,523458921	15,53938429	9,248593309	17,98060695	16,37146388
2010	6,533207274	15,74182031	9,114977491	18,01225216	16,31264522
2011	7,919537992	15,87369348	9,079141115	18,00147523	16,39600333
2012	7,501303094	15,9690972	9,147041615	18,05043015	16,41415682
2013	6,350362019	16,07164681	9,255432277	18,08212226	16,44273039
2014	6,738389433	16,17350248	9,381365868	18,07602563	16,43998399
2015	6,758791126	16,26014478	9,502219375	18,1382892	16,46286466
2016	7,157112237	16,33375318	9,496145434	18,18948535	16,53396986
2017	5,7212949	16,42475628	9,501581354	18,21179253	16,56993626
2018	7,718685495	16,51265871	9,538392977	18,20622093	16,21249696

Lampiran III

Uji Akar Unit Menggunakan Augmented Dickey-Fuller Pada Level

Variabel impor

Null Hypothesis: IB has a unit root
 Exogenous: Constant
 Lag Length: 3 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.159159	0.2245
Test critical values:		
1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Variabel GDP

Null Hypothesis: GDP has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.311888	0.6123
Test critical values:		
1% level	-3.646342	
5% level	-2.954021	
10% level	-2.615817	

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

Variabel kurs

Null Hypothesis: KURS has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.499986	0.5212
Test critical values:		
1% level	-3.646342	
5% level	-2.954021	

10% level -2.615817

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

Variabel PBDN

Null Hypothesis: PBDN has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.825049	0.9929
Test critical values:		
1% level	-3.661661	
5% level	-2.960411	
10% level	-2.619160	

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

Variabel LPP

Null Hypothesis: LPP has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.110625	0.2419
Test critical values:		
1% level	-3.646342	
5% level	-2.954021	
10% level	-2.615817	

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

Lampiran IV

Uji Akar Unit menggunakan Augmented Dickey-Fuller pada First Difference

Variabel Impor Beras

Null Hypothesis: D(IB) has a unit root

Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.20055	0.0000
Test critical values:		
1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Variabel GDP

Null Hypothesis: D(GDP) has a unit root
Exogenous: Constant
Lag Length: 8 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.518365	0.0163
Test critical values:		
1% level	-3.737853	
5% level	-2.991878	
10% level	-2.635542	

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

Variabel Kurs

Null Hypothesis: D(KURS) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.958567	0.0000
Test critical values:		
1% level	-3.653730	
5% level	-2.957110	
10% level	-2.617434	

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

Variabel PBDN

Null Hypothesis: D(PBDN) has a unit root
 Exogenous: Constant
 Lag Length: 1 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.194671	0.0000
Test critical values:		
1% level	-3.661661	
5% level	-2.960411	
10% level	-2.619160	

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

Variabel LPP

Null Hypothesis: D(LPP) has a unit root
 Exogenous: Constant
 Lag Length: 1 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.899926	0.0004
Test critical values:		
1% level	-3.661661	
5% level	-2.960411	
10% level	-2.619160	

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

Lampiran V

Uji Kointegrasi Menggunakan Unit root test Augmented Dickey-Fuller

Null Hypothesis: D(RESID01) has a unit root
 Exogenous: Constant
 Lag Length: 2 (Automatic - based on SIC, maxlag=8)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.05813	0.0000
Test critical values:		
1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Lampiran VI

Hasil Uji Kelayakan Model ECT

Dependent Variable: D(IB)
 Method: Least Squares
 Date: 04/29/19 Time: 21:46
 Sample (adjusted): 1986 2018
 Included observations: 33 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.225080	0.479722	-0.469188	0.6427
D(GDP)	0.741751	0.597344	1.241748	0.2250
D(KURS)	1.973860	1.630716	1.210425	0.2366
D(PBDN)	8.080902	12.76548	0.633028	0.5320
D(LPP)	1.080722	5.215874	0.207199	0.8374
RESID01(-1)	-1.037223	0.198281	-5.231068	0.0000

R-squared	0.589451	Mean dependent var	0.233900
Adjusted R-squared	0.513423	S.D. dependent var	2.726398
S.E. of regression	1.901800	Akaike info criterion	4.286444
Sum squared resid	97.65477	Schwarz criterion	4.558537
Log likelihood	-64.72633	Hannan-Quinn criter.	4.377995
F-statistic	7.753117	Durbin-Watson stat	1.932682
Prob(F-statistic)	0.000125		

Lampiran VII

Hasil Uji Asumsi Klasik Jangka Panjang

Multikolinieritas

	GDP	KURS	PBDN	LPP
GDP	1	0.908988	0.928805	0.838353
KURS	0.908988	1	0.8258653	0.7854433
PBDN	0.928805	0.825865	1	0.884265
LPP	0.838353	0.785443	0.884265	1

Heteroskedastisitas

Heteroskedasticity Test: White

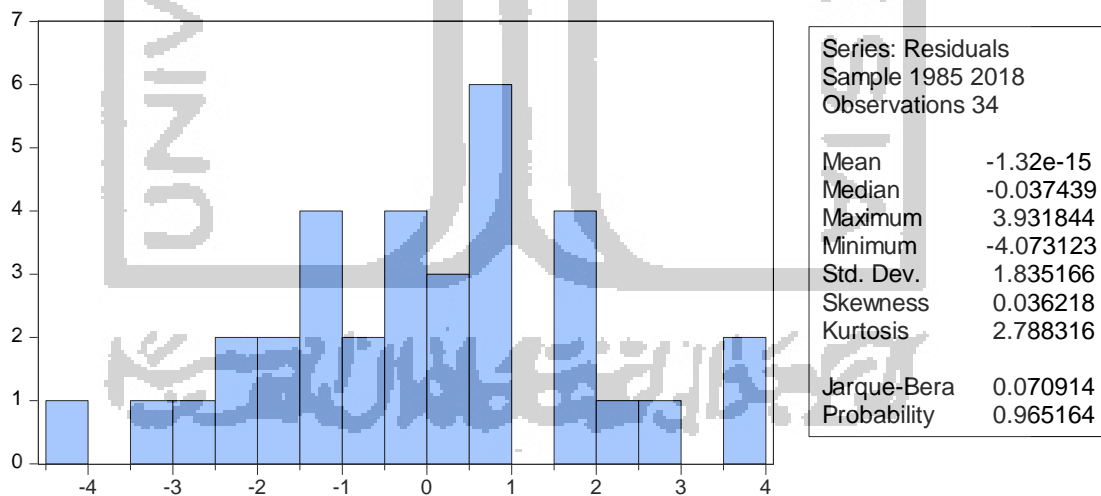
F-statistic	7.055587	Prob. F(11,22)	0.0001
Obs*R-squared	26.49082	Prob. Chi-Square(11)	0.0055
Scaled explained SS	17.23248	Prob. Chi-Square(11)	0.1012

Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.341728	Prob. F(2,27)	0.1154
Obs*R-squared	5.025887	Prob. Chi-Square(2)	0.0810

Normalitas



Lampiran VIII

Hasil Uji Asumsi Klasik Jangka Pendek

Multikolinieritas

	D(GDP)	D(KURS)	D(PBDN)	D(LPP)
D(GDP)	1	0.064513	-0.152502	-0.016025
D(KURS)	0.064513	1	-0.215517	0.085873
D(PBDN)	-0.152502	-0.215517	1	0.401315
D(LPP)	-0.016025	0.085873	0.401315	1

Heteroskedastisitas

Heteroskedasticity Test: White

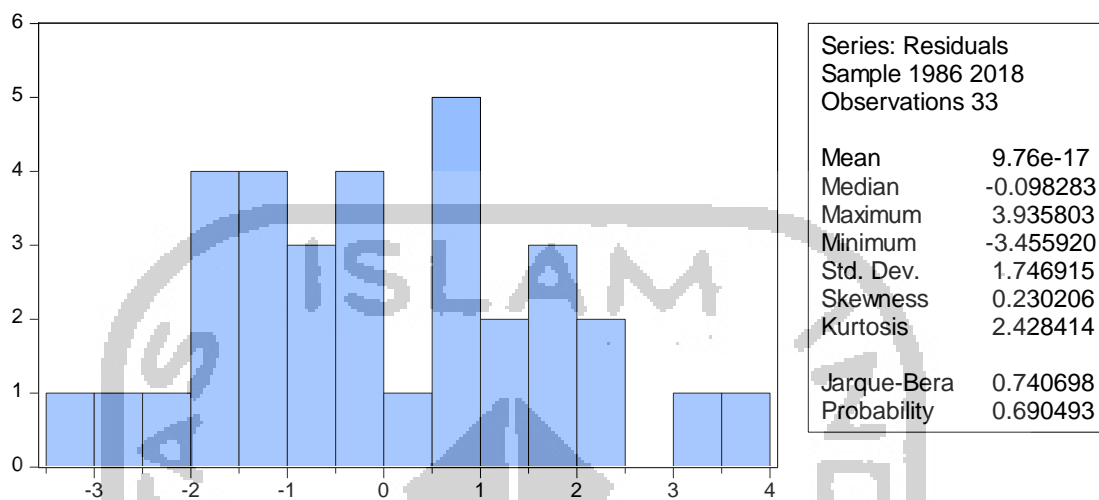
F-statistic	2.740811	Prob. F(20,12)	0.0383
Obs*R-squared	27.07330	Prob. Chi-Square(20)	0.1332
Scaled explained SS	12.94389	Prob. Chi-Square(20)	0.8798

Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.644587	Prob. F(2,25)	0.5334
Obs*R-squared	1.618260	Prob. Chi-Square(2)	0.4452

Normalitas



Lampiran IX

Hasil Estimasi Model Regresi Jangka Panjang

OLS (*Ordinary Least Square*)

Dependent Variable: IB
Method: Least Squares
Date: 05/08/19 Time: 23:27
Sample: 1985 2018
Included observations: 34

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11.07307	88.10103	-0.125686	0.9008
GDP	-0.089253	0.787623	-0.113319	0.9106
KURS	2.269790	0.982445	2.310348	0.0282
PBDN	-0.257624	5.223368	-0.049321	0.9610
LPP	0.178321	6.374657	0.027973	0.9779
R-squared	0.485783	Mean dependent var	5.435603	
Adjusted R-squared	0.414857	S.D. dependent var	2.559189	
S.E. of regression	1.957642	Akaike info criterion	4.316412	
Sum squared resid	111.1386	Schwarz criterion	4.540877	
Log likelihood	-68.37900	Hannan-Quinn criter.	4.392961	
F-statistic	6.849115	Durbin-Watson stat	1.897433	
Prob(F-statistic)	0.000521			

White

Dependent Variable: IB

Method: Least Squares

Date: 04/29/19 Time: 20:51

Sample: 1985 2018

Included observations: 34

White heteroskedasticity-consistent standard errors & covariance

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11.07307	61.47285	-0.180129	0.8583
GDP	-0.089253	0.448222	-0.199126	0.8436
KURS	2.269790	0.641240	3.539691	0.0014
PBDN	-0.257624	2.664579	-0.096685	0.9236
LPP	0.178321	3.069162	0.058101	0.9541
R-squared	0.485783	Mean dependent var		5.435603
Adjusted R-squared	0.414857	S.D. dependent var		2.559189
S.E. of regression	1.957642	Akaike info criterion		4.316412
Sum squared resid	111.1386	Schwarz criterion		4.540877
Log likelihood	-68.37900	Hannan-Quinn criter.		4.392961
F-statistic	6.849115	Durbin-Watson stat		1.897433
Prob(F-statistic)	0.000521	Wald F-statistic		10.61594
Prob(Wald F-statistic)	0.000020			

Lampiran X

Hasil Estimasi Model Regresi Jangka Pendek

Dependent Variable: D(IB)

Method: Least Squares

Date: 06/26/19 Time: 16:01

Sample (adjusted): 1986 2018

Included observations: 33 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.225080	0.479722	-0.469188	0.6427
D(GDP)	0.741751	0.597344	1.241748	0.2250
D(KURS)	1.973860	1.630716	1.210425	0.2366
D(PBDN)	8.080902	12.76548	0.633028	0.5320

D(LPP)	1.080722	5.215874	0.207199	0.8374
RESID01(-1)	-1.037223	0.198281	-5.231068	0.0000
R-squared	0.589451	Mean dependent var	0.233900	
Adjusted R-squared	0.513423	S.D. dependent var	2.726398	
S.E. of regression	1.901800	Akaike info criterion	4.286444	
Sum squared resid	97.65477	Schwarz criterion	4.558537	
Log likelihood	-64.72633	Hannan-Quinn criter.	4.377995	
F-statistic	7.753117	Durbin-Watson stat	1.932682	
Prob(F-statistic)	0.000125			

