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| obs  | Y      | X1     | X2    | X3       |
|------|--------|--------|-------|----------|
| 1985 | 156.4  | 332.72 | 1130  | 200857.7 |
| 1986 | 174.1  | 347.72 | 1649  | 212633.2 |
| 1987 | 134.5  | 474.54 | 1655  | 223107.4 |
| 1988 | 200.3  | 578.55 | 1737  | 236004.1 |
| 1989 | 241.7  | 619.19 | 1805  | 253601.9 |
| 1990 | 295.4  | 660.2  | 1905  | 271938.1 |
| 1991 | 351.6  | 557.2  | 1997  | 291563.4 |
| 1992 | 651.6  | 468.39 | 2047  | 309659.1 |
| 1993 | 600.7  | 359.69 | 2218  | 329775.8 |
| 1994 | 687.2  | 405.79 | 2205  | 354640.8 |
| 1995 | 327.5  | 742.8  | 2305  | 383792.3 |
| 1996 | 632.9  | 487.69 | 2385  | 413797.9 |
| 1997 | 591.2  | 558.2  | 5700  | 433245.9 |
| 1998 | 808.8  | 600.9  | 8100  | 376374.9 |
| 1999 | 646.4  | 670.59 | 7161  | 379557.7 |
| 2000 | 3905.4 | 256.1  | 9385  | 397666.3 |
| 2001 | 5264.9 | 189.9  | 10450 | 411691   |
| 2002 | 5210.1 | 191.9  | 8929  | 426740.6 |
| 2003 | 5048.7 | 198.1  | 8528  | 444453.5 |

**Keterangan:**

**Y=Volume impor pulp dalam satuan ton**

**X1=Harga pulp impor dalam satuan US\$**

**X2=Nilai tukar Rupiah terhadap Dolar AS dalam satuan RP**

**X3=GDP Riil Indonesia dalam satuan milyar RP**

Data yang di logkan:

| obs  | LOGY      | LOGX1     | LOGX2     | LOGX3     |
|------|-----------|-----------|-----------|-----------|
| 1985 | 5.052.417 | 5.807.301 | 7.029.973 | 1.221.035 |
| 1986 | 5.159.630 | 5.851.398 | 7.407.924 | 1.226.732 |
| 1987 | 4.901.564 | 6.162.346 | 7.411.556 | 1.231.541 |
| 1988 | 5.299.816 | 6.360.525 | 7.459.915 | 1.237.160 |
| 1989 | 5.487.697 | 6.428.412 | 7.498.316 | 1.244.352 |
| 1990 | 5.688.330 | 6.492.543 | 7.552.237 | 1.251.333 |
| 1991 | 5.862.494 | 6.322.924 | 7.599.401 | 1.258.301 |
| 1992 | 6.479.431 | 6.149.301 | 7.624.131 | 1.264.323 |
| 1993 | 6.398.096 | 5.885.243 | 7.704.361 | 1.270.617 |
| 1994 | 6.532.625 | 6.005.836 | 7.698.483 | 1.277.886 |
| 1995 | 5.791.488 | 6.610.427 | 7.742.836 | 1.285.786 |
| 1996 | 6.450.312 | 6.189.680 | 7.776.954 | 1.293.313 |
| 1997 | 6.382.154 | 6.324.717 | 8.648.221 | 1.297.906 |
| 1998 | 6.695.552 | 6.398.429 | 8.999.619 | 1.283.834 |
| 1999 | 6.471.419 | 6.508.158 | 8.876.405 | 1.284.676 |
| 2000 | 8.270.115 | 5.545.568 | 9.146.868 | 1.289.337 |
| 2001 | 8.568.817 | 5.246.498 | 9.254.357 | 1.292.803 |
| 2002 | 8.558.354 | 5.256.974 | 9.097.060 | 1.296.393 |
| 2003 | 8.526.886 | 5.288.772 | 9.051.110 | 1.300.460 |

Hasil Regresi:

Dependent Variable: LOGY  
Method: Least Squares  
Date: 07/04/05 Time: 13:20  
Sample: 1985 2003  
Included observations: 19

| Variable           | Coefficient | Std. Error            | t-Statistic | Prob.    |
|--------------------|-------------|-----------------------|-------------|----------|
| LOGX1              | -1.260693   | 0.184113              | -6.847400   | 0.0000   |
| LOGX2              | 0.492116    | 0.174598              | 2.818568    | 0.0130   |
| LOGX3              | 1.976534    | 0.456150              | 4.333081    | 0.0006   |
| C                  | -14.98571   | 4.734715              | -3.165072   | 0.0064   |
| R-squared          | 0.949733    | Mean dependent var    |             | 6.451432 |
| Adjusted R-squared | 0.939680    | S.D. dependent var    |             | 1.207853 |
| S.E. of regression | 0.296651    | Akaike info criterion |             | 0.592141 |
| Sum squared resid  | 1.320025    | Schwarz criterion     |             | 0.790971 |
| Log likelihood     | -1.625344   | F-statistic           |             | 94.46918 |
| Durbin-Watson stat | 1.069766    | Prob(F-statistic)     |             | 0.000000 |

## MULTIKOLINEARITAS:

Dependent Variable: LOGX1

Method: Least Squares

Date: 07/04/05 Time: 13:23

Sample: 1985 2003

Included observations: 19

| Variable           | Coefficient | Std. Error            | t-Statistic | Prob.    |
|--------------------|-------------|-----------------------|-------------|----------|
| LOGX2              | -0.278352   | 0.124948              | -2.227749   | 0.0397   |
| C                  | 8.293908    | 1.014122              | 8.178410    | 0.0000   |
| R-squared          | 0.225966    | Mean dependent var    |             | 6.043950 |
| Adjusted R-squared | 0.180435    | S.D. dependent var    |             | 0.441461 |
| S.E. of regression | 0.399654    | Akaike info criterion |             | 1.102864 |
| Sum squared resid  | 2.715292    | Schwarz criterion     |             | 1.202279 |
| Log likelihood     | -8.477207   | F-statistic           |             | 4.962866 |
| Durbin-Watson stat | 0.696180    | Prob(F-statistic)     |             | 0.039693 |

Dependent Variable: LOGX1  
 Method: Least Squares  
 Date: 07/04/05 Time: 13:24  
 Sample: 1985 2003  
 Included observations: 19

| Variable           | Coefficient | Std. Error            | t-Statistic | Prob.  |
|--------------------|-------------|-----------------------|-------------|--------|
| LOGX3              | -0.456529   | 0.390322              | -1.169621   | 0.2583 |
| C                  | 11.83653    | 4.953547              | 2.389507    | 0.0287 |
| R-squared          | 0.074478    | Mean dependent var    | 6.043950    |        |
| Adjusted R-squared | 0.020036    | S.D. dependent var    | 0.441461    |        |
| S.E. of regression | 0.437016    | Akaike info criterion | 1.281606    |        |
| Sum squared resid  | 3.246709    | Schwarz criterion     | 1.381021    |        |
| Log likelihood     | -10.17526   | F-statistic           | 1.368013    |        |
| Durbin-Watson stat | 0.576332    | Prob(F-statistic)     | 0.258292    |        |

Dependent Variable: LOGX2  
 Method: Least Squares  
 Date: 07/04/05 Time: 13:24  
 Sample: 1985 2003  
 Included observations: 19

| Variable           | Coefficient | Std. Error            | t-Statistic | Prob.  |
|--------------------|-------------|-----------------------|-------------|--------|
| LOGX3              | 2.298139    | 0.411594              | 5.583515    | 0.0000 |
| C                  | -21.07635   | 5.223497              | -4.034913   | 0.0009 |
| R-squared          | 0.647125    | Mean dependent var    | 8.083144    |        |
| Adjusted R-squared | 0.626367    | S.D. dependent var    | 0.753911    |        |
| S.E. of regression | 0.460832    | Akaike info criterion | 1.387733    |        |
| Sum squared resid  | 3.610219    | Schwarz criterion     | 1.487147    |        |
| Log likelihood     | -11.18346   | F-statistic           | 31.17564    |        |
| Durbin-Watson stat | 0.379659    | Prob(F-statistic)     | 0.000033    |        |



## HETEROSKEDASTISITAS:

Dependent Variable: ABSU  
Method: Least Squares  
Date: 07/04/05 Time: 13:25  
Sample: 1985 2003  
Included observations: 19

| Variable | Coefficient | Std. Error | t-Statistic | Prob.  |
|----------|-------------|------------|-------------|--------|
| LOGX1    | -0.035626   | 0.126021   | -0.282696   | 0.7813 |
| LOGX2    | -0.138473   | 0.119508   | -1.158691   | 0.2647 |
| LOGX3    | 0.873387    | 0.312225   | 2.797299    | 0.0135 |
| C        | -9.382688   | 3.240814   | -2.895164   | 0.0111 |

|                    |          |                       |           |
|--------------------|----------|-----------------------|-----------|
| R-squared          | 0.430521 | Mean dependent var    | 0.364492  |
| Adjusted R-squared | 0.316625 | S.D. dependent var    | 0.245627  |
| S.E. of regression | 0.203051 | Akaike info criterion | -0.166053 |
| Sum squared resid  | 0.618447 | Schwarz criterion     | 0.032777  |
| Log likelihood     | 5.577499 | F-statistic           | 3.779953  |
| Durbin-Watson stat | 1.917835 | Prob(F-statistic)     | 0.033461  |