LAMPIRAN

Lampiran 1

Data variabel volume ekspor kelapaa sawit, produksi kelapa sawit, harga sawit dunia, kurs terhadap dollar, dan luas area kelapa sawit pada tahun 2000-2016.

Tahun	Y	X1	X2	X3	X4
2000	4110027	7000508	1087278	9595	2403194
2001	4903218	8396472	1080906	10400	2542457
2002	6333708	9622345	2092404	8940	5067058
2003	6386409	10440834	2454626	8465	5283557
2004	8661647	10830389	3441776	9290	5717026
2005	10376190	11861615	3756557	9830	5950321
2006	12100921	17350848	3522810	9020	6284960
2007	11875418	17664725	7868640	9419	6853916
2008	14290686	17539788	12375571	10950	7333707
2009	16829206	19324293	10367621	9400	7949389
2010	16291856	21958120	13468966	8991	8548828
2011	16436202	23096541	17261247	9068	9132296
2012	18845020	26015518	17602180	9670	10133322
2013	20577976	27782004	15838850	12189	10465020
2014	22892224	29278189	17464905	12440	10754801
2015	26467564	31070015	15385275	13795	11260276
2016	24150232	33229381	14744451	13436	11914449

Lampiran 2

Uji MWD

Dependent Variable: VOLUME
Method: Least Squares
Date: 05/17/19 Time: 20:23
Sample: 2000 2016
Included observations: 17

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-6380968.	2694199.	-2.368410	0.0373
PRODUKSI	0.410917	0.232083	1.770561	0.1043
HARGA	0.150989	0.215549	0.700485	0.4982
KURS	573.5188	315.0938	1.820152	0.0960
LUAS	0.729306	0.691978	1.053943	0.3145
Z1	-1.346938	2.445593	-0.550761	0.5928

R-squared	0.976436	Mean dependent var	14207559
Adjusted R-squared	0.965725	S.D. dependent var	6936675.
S.E. of regression	1284222.	Akaike info criterion	31.23977
Sum squared resid	1.81E+13	Schwarz criterion	31.53384
Log likelihood	-259.5380	Hannan-Quinn criter.	31.26900
F-statistic	91.16246	Durbin-Watson stat	1.779762
Prob(F-statistic)	0.000000		

Dependent Variable: LOG(VOLUME)
Method: Least Squares
Date: 05/17/19 Time: 20:25
Sample: 2000 2016
Included observations: 17

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.296228	1.521323	-1.509362	0.1594
LOG(PRODUKSI)	0.700368	0.172929	4.050031	0.0019
LOG(HARGA)	0.284636	0.091146	3.122836	0.0097
LOG(KURS)	0.320908	0.170916	1.877575	0.0872
LOG(LUAS)	-0.029294	0.194323	-0.150747	0.8829
Z2	-3.38E-07	1.16E-07	-2.907655	0.0142

R-squared	0.988288	Mean dependent var	16.33280
Adjusted R-squared	0.982964	S.D. dependent var	0.571675
S.E. of regression	0.074616	Akaike info criterion	-2.082366
Sum squared resid	0.061243	Schwarz criterion	-1.788291
Log likelihood	23.70011	Hannan-Quinn criter.	-2.053134
F-statistic	185.6399	Durbin-Watson stat	1.928142
Prob(F-statistic)	0.000000		

Lampiran 3

Hasil estimasi uji regresi linier berganda

Dependent Variable: VOLUME
Method: Least Squares
Date: 08/14/19 Time: 12:23
Sample: 2000 2016
Included observations: 17

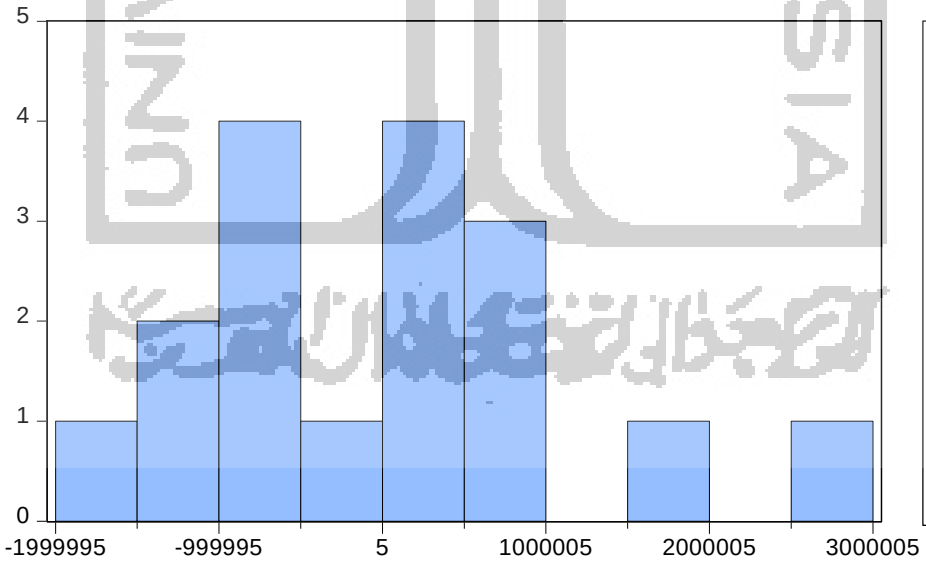
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-6509235.	2605037.	-2.498712	0.0280
PRODUKSI	0.359265	0.206036	1.743699	0.1067
HARGA	0.059094	0.132443	0.446184	0.6634
KURS	592.0457	304.0630	1.947115	0.0753
LUAS	0.966693	0.525400	1.839916	0.0906

R-squared	0.975786	Mean dependent var	14207559
Adjusted R-squared	0.967715	S.D. dependent var	6936675.
S.E. of regression	1246387.	Akaike info criterion	31.14932
Sum squared resid	1.86E+13	Schwarz criterion	31.39439
Log likelihood	-259.7693	Hannan-Quinn criter.	31.17368
F-statistic	120.8959	Durbin-Watson stat	1.767098
Prob(F-statistic)	0.000000		

Lampiran 4

Uji asumsi klasik

Normalitas



Series: Residuals
Sample 2000 2016
Observations 17

Mean	-2.10e-09
Median	36146.18
Maximum	2533393.
Minimum	-1622326.
Std. Dev.	1079403.
Skewness	0.773622
Kurtosis	3.193569
Jarque-Bera	1.722267
Probability	0.422683

Heteroskedasitas

Heteroskedasticity Test: Glejser

F-statistic	1.626713	Prob. F(4,12)	0.2311
Obs*R-squared	5.977056	Prob. Chi-Square(4)	0.2009
Scaled explained SS	4.698366	Prob. Chi-Square(4)	0.3197

Test Equation:
Dependent Variable: ARESID
Method: Least Squares
Date: 08/14/19 Time: 12:32
Sample: 2000 2016
Included observations: 17

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-203907.4	1334389.	-0.152810	0.8811
PRODUKSI	0.027424	0.105539	0.259846	0.7994
HARGA	-0.123343	0.067842	-1.818102	0.0941
KURS	-52.71173	155.7515	-0.338435	0.7409
LUAS	0.292255	0.269128	1.085934	0.2988

R-squared	0.351592	Mean dependent var	807983.0
Adjusted R-squared	0.135455	S.D. dependent var	686638.0
S.E. of regression	638442.1	Akaike info criterion	29.81138
Sum squared resid	4.89E+12	Schwarz criterion	30.05644
Log likelihood	-248.3967	Hannan-Quinn criter.	29.83574
F-statistic	1.626713	Durbin-Watson stat	2.502993
Prob(F-statistic)	0.231094		

Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.044517	Prob. F(1,11)	0.8368
Obs*R-squared	0.068522	Prob. Chi-Square(1)	0.7935

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 08/14/19 Time: 12:32
Sample: 2000 2016
Included observations: 17
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-285173.2	3033167.	-0.094018	0.9268
PRODUKSI	-0.032804	0.265134	-0.123725	0.9038
HARGA	0.010839	0.147302	0.073584	0.9427
KURS	40.09869	369.5559	0.108505	0.9155
LUAS	0.051239	0.599084	0.085528	0.9334
RESID(-1)	0.087961	0.416896	0.210991	0.8368

R-squared	0.004031	Mean dependent var	-2.10E-09

Adjusted R-squared	-0.448683	S.D. dependent var	1079403.
S.E. of regression	1299183.	Akaike info criterion	31.26293
Sum squared resid	1.86E+13	Schwarz criterion	31.55701
Log likelihood	-259.7349	Hannan-Quinn criter.	31.29216
F-statistic	0.008903	Durbin-Watson stat	1.831177
Prob(F-statistic)	0.999971		

Multikolinearitas

Variance Inflation Factors
Date: 08/14/19 Time: 12:33
Sample: 2000 2016
Included observations: 17

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	6.79E+12	74.26270	NA
PRODUKSI	0.042451	198.5056	31.36289
HARGA	0.017541	24.53509	7.570886
KURS	92454.30	109.7328	2.644527
LUAS	0.276046	193.7710	23.59802