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LAMPIRAN

LAMPIRAN :

- **Lampiran 1 : Data**
- **Lampiran 2 : Hasil Regresi**
- **Lampiran 3 : Uji Multikolinearitas**
- **Lampiran 4 : Uji Heterokedastisitas**
- **Lampiran 5 : Uji Autokorelasi**

LAMPIRAN 1

DATA

DATA

obs	Y	X1	X2	X3	X4	X5
1981	340.0000	13.50000	17197.34	1570.200	7830260.	31277381
1982	467.0000	13.50000	17328.27	1221.200	8329216.	31593314
1983	734.0000	12.00000	17206.13	1372.800	8587264.	32843663
1984	809.0000	18.98000	18290.21	1532.900	8769165.	33513942
1985	928.0000	19.30000	19156.09	1387.700	9190320.	34141809
1986	1268.000	17.80000	19713.70	1754.100	8892438.	37644472
1987	1657.000	18.70000	20724.07	1665.900	9473899.	38722089
1988	2184.000	19.60000	21099.95	1909.100	10262235	40456090
1989	3174.000	19.40000	21428.23	1943.100	10282171	41097381
1990	4089.000	19.05000	22439.26	2063.200	11719751	42378309
1991	4845.000	21.14000	23843.80	2281.900	11716514	41205791
1992	6330.000	18.80000	55286.45	2212.000	11451483	42153205
1993	7460.000	16.34000	58963.40	2644.200	12086679	40071850
1994	8401.000	14.25000	59153.80	2818.400	13045811	37875499
1995	9055.000	14.51000	61766.80	2888.500	13835746	35233270
1996	9713.000	15.08000	63743.00	2912.700	14488415	37720251
1997	10802.00	15.37000	64668.00	3132.600	15016014	35848631
1998	11731.00	19.39000	63609.50	3653.500	16460966	39414765
1999	9145.000	20.97000	65339.10	2901.500	16543663	38378133
2000	6704.000	16.35000	66088.40	2709.100	16714607	40676713
2001	6755.000	16.45000	66503.90	2438.500	16898468	39743908

Keterangan

Y = Kredit investasi sektor pertanian (miliar rupiah)

X1= Suku bunga kredit investasi (% pertahun)

X2= PDB berdasarkan harga konstan tahun dasar 1993 (miliar rupiah)

X3= Ekspor produk pertanian (juta dollar)

X4= Luas lahan pertanian (Ha)

X5= Jumlah tenaga kerja sektor pertanian (orang)

Data menggunakan LN

obs	LNY	LNX1	LNX2	LNX3	LNX4	LNX5
1981	5.828946	2.602690	8.186882	7.358958	15.87351	17.25841
1982	6.146329	2.602690	9.760095	7.107589	15.93528	17.26846
1983	6.598509	2.484907	8.261632	7.224608	15.96579	17.30727
1984	6.695799	2.943386	9.814121	7.334917	15.98675	17.32747
1985	6.833032	2.960105	9.860376	7.235403	16.03366	17.34603
1986	7.145196	2.879198	9.889069	7.469711	16.00071	17.44370
1987	7.412764	2.928524	9.939051	7.418121	16.06405	17.47192
1988	7.688913	2.975530	9.957026	7.554387	16.14398	17.51573
1989	8.062748	2.965273	9.972465	7.572040	16.14592	17.53145
1990	8.316056	2.947067	10.01857	7.641660	16.27679	17.56215
1991	8.485703	3.051167	10.07928	7.732764	16.27651	17.53409
1992	8.753056	2.933857	10.92028	7.701652	16.25363	17.55682
1993	8.917311	2.793616	10.98467	7.880124	16.30761	17.50618
1994	9.036106	2.656757	10.98790	7.943925	16.38398	17.44981
1995	9.111072	2.674838	11.03112	7.968493	16.44277	17.37750
1996	9.181220	2.713369	11.06261	7.976836	16.48886	17.44571
1997	9.287487	2.732418	11.07702	8.049619	16.52463	17.39482
1998	9.369990	2.964757	11.06052	8.203441	16.61650	17.48965
1999	9.120963	3.043093	11.08735	7.972983	16.62151	17.46300
2000	8.810460	2.794228	11.09875	7.904372	16.63179	17.52117
2001	8.818038	2.800325	11.10502	7.799138	16.64273	17.49797

Keterangan

LN Y = LN Kredit investasi sektor pertanian (miliar rupiah)

LNX1= LN Suku bunga kredit investasi (% pertahun)

LNX2= LN PDB berdasarkan harga konstan tahun dasar 1993 (miliar rupiah)

LNX3= LN Ekspor produk pertanian (juta dollar)

LNX4= LN Luas lahan pertanian (Ha)

LNX5= LN Jumlah tenaga kerja sektor pertanian (orang)

LAMPIRAN 2

HASIL REGRESI

Regresi

Dependent Variable: LNY
Method: Least Squares
Date: 07/05/03 Time: 11:34
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-67.23262	15.14496	-4.439273	0.0005
LNX1	-0.579746	0.449905	-1.288597	0.2171
LNX2	0.334291	0.124371	2.687862	0.0169
LNX3	1.947307	0.432918	4.498096	0.0004
LNX4	0.402364	0.571944	0.703503	0.4925
LNX5	2.983164	0.891468	3.346349	0.0044

R-squared	0.966803	Mean dependent var	8.077128
Adjusted R-squared	0.955737	S.D. dependent var	1.135617
S.E. of regression	0.238919	Akaike info criterion	0.209576
Sum squared resid	0.856238	Schwarz criterion	0.508011
Log likelihood	3.799455	F-statistic	87.36934
Durbin-Watson stat	1.989394	Prob(F-statistic)	0.000000

Actual	Fitted	Residual	Residual Plot
5.82895	6.19702	-0.36807	
6.14633	6.28827	-0.14194	
6.59851	6.21157	0.38694	
6.69580	6.74826	-0.05246	
6.83303	6.63449	0.19854	
7.14520	7.42535	-0.28015	
7.41276	7.42268	-0.00991	
7.68891	7.82963	-0.14072	
8.06275	7.92281	0.13994	
8.31606	8.22857	0.08749	
8.48570	8.28210	0.20360	
8.75306	8.62928	0.12378	
8.91731	8.95031	-0.03300	
9.03611	9.01754	0.01857	
9.11107	8.87728	0.23380	
9.18122	9.10373	0.07749	
9.28749	9.10181	0.18568	
9.36999	9.58101	-0.21102	
9.12096	9.01830	0.10267	
8.81046	9.21044	-0.39998	
8.81804	8.93927	-0.12123	

LAMPIRAN 3

UJI MULTIKOLINEARITAS

Uji Multikolinearitas

Dependent Variable: LNX1
Method: Least Squares
Date: 07/05/03 Time: 11:43
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX2	0.052985	0.040253	1.316294	0.2037
C	2.285469	0.415772	5.496930	0.0000

R-squared	0.083570	Mean dependent var	2.830847
Adjusted R-squared	0.035337	S.D. dependent var	0.161474
S.E. of regression	0.158595	Akaike info criterion	-0.754534
Sum squared resid	0.477895	Schwarz criterion	-0.655056
Log likelihood	9.922609	F-statistic	1.732631
Durbin-Watson stat	0.757736	Prob(F-statistic)	0.203735

Dependent Variable: LNX1
Method: Least Squares
Date: 07/05/03 Time: 11:45
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX3	0.080861	0.117508	0.688134	0.4997
C	2.210716	0.901886	2.451215	0.0241

R-squared	0.024317	Mean dependent var	2.830847
Adjusted R-squared	-0.027035	S.D. dependent var	0.161474
S.E. of regression	0.163642	Akaike info criterion	-0.691881
Sum squared resid	0.508794	Schwarz criterion	-0.592403
Log likelihood	9.264755	F-statistic	0.473528
Durbin-Watson stat	0.825135	Prob(F-statistic)	0.499685

Dependent Variable: LNX1
Method: Least Squares
Date: 07/05/03 Time: 11:46
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX4	0.106139	0.142417	0.745269	0.4652
C	1.104233	2.317042	0.476570	0.6391

R-squared	0.028403	Mean dependent var	2.830847
Adjusted R-squared	-0.022734	S.D. dependent var	0.161474
S.E. of regression	0.163299	Akaike info criterion	-0.696078
Sum squared resid	0.506663	Schwarz criterion	-0.596600
Log likelihood	9.308821	F-statistic	0.555425
Durbin-Watson stat	0.827758	Prob(F-statistic)	0.465230

Dependent Variable: LNX1
Method: Least Squares
Date: 07/05/03 Time: 11:46
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX5	1.078370	0.305758	3.526871	0.0023
C	-15.97743	5.332925	-2.995998	0.0074

R-squared	0.395652	Mean dependent var	2.830847
Adjusted R-squared	0.363844	S.D. dependent var	0.161474
S.E. of regression	0.128790	Akaike info criterion	-1.170869
Sum squared resid	0.315152	Schwarz criterion	-1.071391
Log likelihood	14.29412	F-statistic	12.43882
Durbin-Watson stat	1.422710	Prob(F-statistic)	0.002254

Dependent Variable: LNX2
Method: Least Squares
Date: 07/05/03 Time: 11:47
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX3	2.318392	0.372002	6.232202	0.0000
C	-7.486904	2.855154	-2.622242	0.0168

R-squared	0.671510	Mean dependent var	10.29304
Adjusted R-squared	0.654221	S.D. dependent var	0.880993
S.E. of regression	0.518051	Akaike info criterion	1.612905
Sum squared resid	5.099151	Schwarz criterion	1.712383
Log likelihood	-14.93550	F-statistic	38.84035
Durbin-Watson stat	2.256094	Prob(F-statistic)	0.000006

Dependent Variable: LNX2
Method: Least Squares
Date: 07/05/03 Time: 11:47
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX4	2.935714	0.409650	7.166401	0.0000
C	-37.46361	6.664754	-5.621154	0.0000

R-squared	0.729950	Mean dependent var	10.29304
Adjusted R-squared	0.715737	S.D. dependent var	0.880993
S.E. of regression	0.469713	Akaike info criterion	1.417005
Sum squared resid	4.191984	Schwarz criterion	1.516483
Log likelihood	-12.87855	F-statistic	51.35730
Durbin-Watson stat	1.882413	Prob(F-statistic)	0.000001

Dependent Variable: LNX2
Method: Least Squares
Date: 07/05/03 Time: 11:47
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX5	5.266624	1.773399	2.969790	0.0079
C	-81.56423	30.93099	-2.636975	0.0162

R-squared	0.317030	Mean dependent var	10.29304
Adjusted R-squared	0.281084	S.D. dependent var	0.880993
S.E. of regression	0.746985	Akaike info criterion	2.344849
Sum squared resid	10.60174	Schwarz criterion	2.444327
Log likelihood	-22.62091	F-statistic	8.819653
Durbin-Watson stat	0.862282	Prob(F-statistic)	0.007870

Dependent Variable: LNX3
Method: Least Squares
Date: 07/05/03 Time: 11:48
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX4	1.107179	0.114530	9.667146	0.0000
C	-10.34192	1.863335	-5.550220	0.0000

R-squared	0.831042	Mean dependent var	7.669083
Adjusted R-squared	0.822149	S.D. dependent var	0.311395
S.E. of regression	0.131323	Akaike info criterion	-1.131925
Sum squared resid	0.327667	Schwarz criterion	-1.032447
Log likelihood	13.88521	F-statistic	93.45371
Durbin-Watson stat	1.044010	Prob(F-statistic)	0.000000

Dependent Variable: LNX3
Method: Least Squares
Date: 07/05/03 Time: 11:48
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX5	1.763005	0.641642	2.747645	0.0128
C	-23.08019	11.19129	-2.062335	0.0531

R-squared	0.284357	Mean dependent var	7.669083
Adjusted R-squared	0.246692	S.D. dependent var	0.311395
S.E. of regression	0.270270	Akaike info criterion	0.311604
Sum squared resid	1.387874	Schwarz criterion	0.411082
Log likelihood	-1.271837	F-statistic	7.549555
Durbin-Watson stat	0.265343	Prob(F-statistic)	0.012800

Dependent Variable: LNX4
Method: Least Squares
Date: 07/05/03 Time: 11:49
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNX5	1.430687	0.531301	2.692797	0.0144
C	-8.685698	9.266767	-0.937295	0.3604

R-squared	0.276222	Mean dependent var	16.26747
Adjusted R-squared	0.238129	S.D. dependent var	0.256393
S.E. of regression	0.223793	Akaike info criterion	-0.065799
Sum squared resid	0.951581	Schwarz criterion	0.033679
Log likelihood	2.690892	F-statistic	7.251153
Durbin-Watson stat	0.146159	Prob(F-statistic)	0.014411

LAMPIRAN 4

UJI HETEROKEDASTISITAS

Uji Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	1.758188	Probability	0.186809
Obs*R-squared	12.38821	Probability	0.192298

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 07/05/03 Time: 11:42
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	88.89446	105.0177	0.846471	0.4153
LNX1	0.541771	4.051204	0.133731	0.8960
LNX1^2	-0.112165	0.714013	-0.157090	0.8780
LNX2	-0.192669	0.504746	-0.381715	0.7099
LNX2^2	0.007431	0.025862	0.287354	0.7792
LNX3	0.073025	2.855199	0.025576	0.9801
LNX3^2	-0.003308	0.184118	-0.017968	0.9860
LNX4	-11.29477	13.33043	-0.847292	0.4149
LNX4^2	0.348359	0.405925	0.858186	0.4091
LNX5	0.164465	0.239150	0.687706	0.5059

R-squared	0.589915	Mean dependent var	0.040773
Adjusted R-squared	0.254390	S.D. dependent var	0.049443
S.E. of regression	0.042693	Akaike info criterion	-3.163797
Sum squared resid	0.020050	Schwarz criterion	-2.666406
Log likelihood	43.21987	F-statistic	1.758188
Durbin-Watson stat	2.711746	Prob(F-statistic)	0.186809

LAMPIRAN 5

UJI AUTOKORELASI

Uji Autokorelasi

Dependent Variable: LNY
Method: Least Squares
Date: 07/05/03 Time: 11:34
Sample: 1981 2001
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-67.23262	15.14496	-4.439273	0.0005
LNX1	-0.579746	0.449905	-1.288597	0.2171
LNX2	0.334291	0.124371	2.687862	0.0169
LNX3	1.947307	0.432918	4.498096	0.0004
LNX4	0.402364	0.571944	0.703503	0.4925
LNX5	2.983164	0.891468	3.346349	0.0044

R-squared	0.966803	Mean dependent var	8.077128
Adjusted R-squared	0.955737	S.D. dependent var	1.135617
S.E. of regression	0.238919	Akaike info criterion	0.209576
Sum squared resid	0.856238	Schwarz criterion	0.508011
Log likelihood	3.799455	F-statistic	87.36934
Durbin-Watson stat	**1.989394**	Prob(F-statistic)	0.000000

Karena DW stat (1,98) lebih besar daripada DU (1,42) pada tingkat signifikansi 5% dan lebih kecil daripada 4-DU = 2,6 maka model regresi ini bebas dari gejala autokorelasi.