



PROVINSI JAWA BARAT



TAHUN	Tingkat Kemiskinan (%)	PDK (tahun)	Tingkat Pengangguran (%)	UM (rupiah)
2002	13,4	7,04	13,19	Rp 289.000
2003	12,9	7,2	12,49	Rp 320.000
2004	12,1	7,36	13,69	Rp 367.000
2005	13,06	7,46	14,73	Rp 409.000
2006	14,49	7,5	14,5	Rp 448.000
2007	13,55	7,5	14,51	Rp 517.000
2008	12,74	7,5	12,28	Rp 568.000
2009	11,58	7,72	11,85	Rp 628.000
2010	11,27	7,4	10,57	Rp 672.000
2011	10,57	8,02	10,01	Rp 732.000
2012	9,88	8,06	9,84	Rp 780.000
2013	9,61	8,08	8,88	Rp 850.000
2014	9,18	8,11	8,66	Rp 1.000.000
2015	9,53	7,86	8,4	Rp 1.000.000
2016	8,95	7,95	8,57	Rp 2.250.000
2017	8,71	8,14	8,49	Rp 1.400.000

Lampiran I

Lampiran II

Uji MWD LINIER dan Uji MWD LOG LINIER

Dependent Variable: KMS

Method: Least Squares

Date: 05/0/19 Time: 14:15

Sample: 2002 2017

Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	13.94135	1.110988	12.54861	0.0000
PDK	-1.175330	0.124945	-9.406753	0.0000
PGRN	0.584663	0.020500	28.52081	0.0000
UM	-2.24E-07	8.11E-08	-2.764952	0.0184
Z1	12.96939	0.751389	17.26057	0.0000
R-squared	0.997826	Mean dependent var	11.34500	
Adjusted R-squared	0.997036	S.D. dependent var	1.885559	
S.E. of regression	0.102657	Akaike info criterion	-1.464533	
Sum squared resid	0.115924	Schwarz criterion	-1.223100	
Log likelihood	16.71627	Hannan-Quinn criter.	-1.452170	
F-statistic	1262.369	Durbin-Watson stat	1.807774	
Prob(F-statistic)	0.000000			

Dependent Variable: LOG(KMS)

Method: Least Squares

Date: 05/02/19 Time: 14:16

Sample: 2002 2017

Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.273725	0.237992	9.553790	0.0000
LOG(PDK)	-0.317853	0.105847	-3.002934	0.0120
LOG(PGRN)	0.328589	0.029247	11.23511	0.0000
LOG(UM)	-0.029570	0.010086	-2.931794	0.0136
Z2	-0.038651	0.002586	-14.94793	0.0000
R-squared	0.997500	Mean dependent var	2.415637	
Adjusted R-squared	0.996591	S.D. dependent var	0.168074	
S.E. of regression	0.009814	Akaike info criterion	-6.159715	
Sum squared resid	0.001059	Schwarz criterion	-5.918281	
Log likelihood	54.27772	Hannan-Quinn criter.	-6.147351	
F-statistic	1097.127	Durbin-Watson stat	2.269915	
Prob(F-statistic)	0.000000			

Lampiran III

Uji Stasioner In Level

Null Hypothesis: Unit root (individual unit root process)

Series: KMS, PDK, PGRN, UM

Date: 05/02/19 Time: 13:30

Sample: 2002 2017

Exogenous variables: Individual effects

Newey-West automatic bandwidth selection and Bartlett kernel

Total (balanced) observations: 60

Cross-sections included: 4

Method	Statistic	Prob.**
PP - Fisher Chi-square	3.39930	0.9069
PP - Choi Z-stat	1.07858	0.8596

** Probabilities for Fisher tests are computed using an asymptotic Chi-square distribution. All other tests assume asymptotic normality.

Intermediate Phillips-Perron test results UNTITLED

Series	Prob.	Bandwidth	Obs
KMS	0.8611	1.0	15
PDK	0.4827	1.0	15
PGRN	0.8622	2.0	15
UM	0.5099	0.0	15

Lampiran IV

Uji Stasioner First Diferrents

Null Hypothesis: Unit root (individual unit root process)

Series: KMS, PDK, PGRN, UM

Date: 05/02/19 Time: 13:31

Sample: 2002 2017

Exogenous variables: Individual effects

Newey-West automatic bandwidth selection and Bartlett kernel

Total (balanced) observations: 56

Cross-sections included: 4

Method	Statistic	Prob.**
PP - Fisher Chi-square	44.8335	0.0000
PP - Choi Z-stat	-5.04298	0.0000

** Probabilities for Fisher tests are computed using an asymptotic Chi-square distribution. All other tests assume asymptotic normality.

Intermediate Phillips-Perron test results D(UNTITLED)

Series	Prob.	Bandwidth	Obs
D(KMS)	0.0751	3.0	14
D(PDK)	0.0005	2.0	14
D(PGRN)	0.0532	2.0	14
D(UM)	0.0001	1.0	14

Lampiran V

Uji Kointegrasi

Null Hypothesis: RES has a unit root

Exogenous: Constant

Bandwidth: 2 (Newey-West automatic) using Bartlett kernel

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-3.567509	0.0219
Test critical values: 1% level	-4.004425	
5% level	-3.098896	
10% level	-2.690439	

ECM Jangka Panjang

Dependent Variable: KMS

Method: Least Squares

Date: 05/02/19 Time: 14:04

Sample: 2002 2017

Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.18290	5.636535	2.516245	0.0271
PDK	-1.147503	0.633901	-1.810225	0.0954
PGRN	0.557344	0.103701	5.374538	0.0002
UM	-4.14E-07	4.08E-07	-1.016304	0.3295
R-squared	0.938953	Mean dependent var		11.34500
Adjusted R-squared	0.923691	S.D. dependent var		1.885559
S.E. of regression	0.520868	Akaike info criterion		1.745677
Sum squared resid	3.255640	Schwarz criterion		1.938824
Log likelihood	-9.965417	Hannan-Quinn criter.		1.755568
F-statistic	61.52322	Durbin-Watson stat		2.046404
Prob(F-statistic)	0.000000			

Lampiran VI

ECM Jangka Pendek

Dependent Variable: D(KMS)

Method: Least Squares

Date: 05/02/19 Time: 14:22

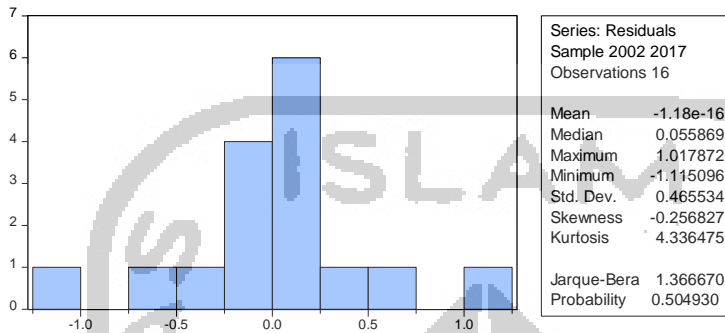
Sample (adjusted): 2003 2017

Included observations: 15 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.085590	0.177788	0.481415	0.6406
D(PDK)	-1.420609	0.702398	-2.022512	0.0707
D(PGRN)	0.786910	0.238519	3.299149	0.0080
D(UM)	-5.56E-07	3.72E-07	-1.494325	0.1660
RES(-1)	-1.303208	0.406218	-3.208148	0.0094
R-squared	0.594648	Mean dependent var	-0.312667	
Adjusted R-squared	0.432507	S.D. dependent var	0.712736	
S.E. of regression	0.536919	Akaike info criterion	1.855263	
Sum squared resid	2.882821	Schwarz criterion	2.091279	
Log likelihood	-8.914471	Hannan-Quinn criter.	1.852749	
F-statistic	3.667478	Durbin-Watson stat	2.440610	
Prob(F-statistic)	0.043482			

Lampiran VII

Uji Normalitas



Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.492351	Prob. F(2,10)	0.6253
Obs*R-squared	1.434289	Prob. Chi-Square(2)	0.4881

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 05/02/19 Time: 15:00

Sample: 2002 2017

Included observations: 16

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.835389	6.553005	0.432685	0.6744
PDK	-0.263498	0.714395	-0.368841	0.7199
PGRN	-0.065024	0.126678	-0.513300	0.6189
UM	-9.27E-08	4.37E-07	-0.212338	0.8361
RESID(-1)	-0.059580	0.308546	-0.193098	0.8507
RESID(-2)	-0.352105	0.357560	-0.984744	0.3480

R-squared	0.089643	Mean dependent var	-2.34E-15
Adjusted R-squared	-0.365535	S.D. dependent var	0.465878
S.E. of regression	0.544407	Akaike info criterion	1.901759
Sum squared resid	2.963794	Schwarz criterion	2.191479
Log likelihood	-9.214068	Hannan-Quinn criter.	1.916595
F-statistic	0.196941	Durbin-Watson stat	1.899043

Prob(F-statistic) 0.956571

Lampiran VIII

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	1.592606	Prob. F(9,6)	0.2940
Obs*R-squared	11.27872	Prob. Chi-Square(9)	0.2571
Scaled explained SS	10.54654	Prob. Chi-Square(9)	0.3081

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 05/02/19 Time: 15:03

Sample: 2002 2017

Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-166.2874	273.0879	-0.608915	0.5649
PDK^2	-0.132263	4.100570	-0.032255	0.9753
PDK*PGRN	-0.736295	1.053590	-0.698844	0.5108
PDK*UM	-9.14E-06	6.75E-06	-1.353501	0.2247
PDK	16.75396	66.85643	0.250596	0.8105
PGRN^2	-0.189888	0.102457	-1.853344	0.1133
PGRN*UM	-2.67E-06	1.45E-06	-1.840837	0.1152
PGRN	11.82360	9.454533	1.250575	0.2576
UM^2	-1.99E-12	1.46E-12	-1.365017	0.2212
UM	0.000102	6.84E-05	1.490562	0.1867

R-squared	0.704920	Mean dependent var	0.203477
Adjusted R-squared	0.262299	S.D. dependent var	0.383186
S.E. of regression	0.329117	Akaike info criterion	0.884361
Sum squared resid	0.649906	Schwarz criterion	1.367229
Log likelihood	2.925112	Hannan-Quinn criter.	0.909088
F-statistic	1.592606	Durbin-Watson stat	3.064348
Prob(F-statistic)	0.294017		

Lampiran IX

Uji Multikolonieritas

Variance Inflation Factors

Date: 05/02/19 Time: 15:04

Sample: 2002 2017

Included observations: 16

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	31.77053	1873.654	NA
PDK	0.401830	1401.005	2.798965
PGRN	0.010754	84.23289	3.376534
UM	1.66E-13	7.975532	2.246361

