LAMPIRAN-LAMPIRAN

Lampiran 1. Kartu Bimbingan

PROGRAM STUDI
MAGISTER ILMU AGAMA ISLAM
FAKULTAS ILMU AGAMA ISLAM
UNIVERSITAS ISLAM INDONESIA

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KARTU BIMBINGAN TESIS

Nama Mahasiswa : ENY WIDIATY **NIM.** : 17913005
Judul Tesis : PENGARUH INFLASI, PENGELUARAN KONSUMSI PEMERINTAH, HUTANG LUAR NEGERI DAN PEMBIAYAAN SYARIAH TERHADAP PERTUMBUHAN EKONOMI DI INDONESIA (TRIWULAN I-TRIWULAN IV) TAHUN 2011 - 2018
Konsentrasi : EKONOMI ISLAM
Dosen Pembimbing : DR. ANTON PRIYO NUGROHO, SE., MM.

Bimbingan	Tgl.	Materi Bimbingan	Tanda tangan Pembimbing
Ke-1	19 AGST 2019	1. VARIABEL PENELITIAN 2. METODE ANALISIS	
Ke-2	26 AGST 2019	HASIL OLAH DATA	
Ke-3	03 SEP 2019	1. VARIABEL PENELITIAN (GANTI) 2. METODOLOGI PENELITIAN	
Ke-4	10 SEP 2019	1. DATA PENELITIAN 2. LATAR BELAKANG	
Ke-5	25 SEP 2019	1. HIPOTESIS PENELITIAN 2. PARADIGMA PENELITIAN	
Ke-6	04 OKT 2019	HASIL DAN PEMBAHASAN PENELITIAN	
Ke-7	08 OKT 2019	BAB IV (REVISI PEMBAHASAN)	
Ke-8	16 OKT 2019	ACC	

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Yogyakarta, _____
Mengetahui
Ketua Program Studi

Dr. Junanah, MIS

Lampiran 2. Data Variabel Penelitian

Pertumbuhan Ekonomi di Indonesia

(Triwulan I-Triwulan IV) Tahun 2011-2018

(Dalam Persen)

Tahun	Triwulan	Pertumbuhan Ekonomi Indonesia
2011	I	6,50
	II	6,50
	III	6,50
	IV	6,50
2012	I	6,30
	II	6,40
	III	6,17
	IV	6,23
2013	I	6,02
	II	5,81
	III	5,62
	IV	5,78
2014	I	5,21
	II	5,12
	III	5,01
	IV	5,02
2015	I	4,71
	II	4,67
	III	4,73
	IV	5,04
2016	I	4,92
	II	5,18
	III	5,02
	IV	4,94
2017	I	5,01
	II	5,01
	III	5,06
	IV	5,19
2018	I	5,06
	II	5,27
	III	5,17
	IV	5,18

Sumber: BPS, Statistik Indonesia, 2011-2018

Laju Inflasi di Indonesia

(Triwulan I-Triwulan IV) Tahun 2011-2018

(Dalam Persen)

Tahun	Triwulan	Inflasi
2011	I	-0,32
	II	0,55
	III	0,27
	IV	0,57
2012	I	0,07
	II	0,62
	III	0,01
	IV	0,54
2013	I	0,63
	II	1,03
	III	-0,35
	IV	0,55
2014	I	0,08
	II	0,43
	III	0,27
	IV	2,46
2015	I	0,17
	II	0,54
	III	-0,05
	IV	0,96
2016	I	0,19
	II	0,66
	III	0,22
	IV	0,42
2017	I	-0,02
	II	0,69
	III	0,13
	IV	0,71
2018	I	0,2
	II	0,59
	III	-0,18
	IV	0,62

Sumber: BPS, Statistik Indonesia, 2011-2018

Pengeluaran Konsumsi Pemerintah di Indonesia

(Triwulan I-Triwulan IV) Tahun 2011-2018

(Dalam Triliun Rupiah)

Tahun	Triwulan	Pengeluaran Konsumsi Pemerintah
2011	I	36,3
	II	45,7
	III	50,5
	IV	202,6
2012	I	38,4
	II	48,9
	III	49,0
	IV	205,3
2013	I	38,8
	II	50,8
	III	53,6
	IV	215,4
2014	I	130,2
	II	50,4
	III	56,1
	IV	736,3
2015	I	133,1
	II	176,8
	III	192,9
	IV	775,9
2016	I	137,8
	II	187,6
	III	261,1
	IV	774,3
2017	I	142,2
	II	183,9
	III	193,7
	IV	790,9
2018	I	146,1
	II	193,6
	III	205,8
	IV	828,7

Sumber: BPS, Statistik Indonesia, 2011-2018

Hutang Luar Negeri di Indonesia

(Triwulan I-Triwulan IV) Tahun 2011-2018

(Dalam Juta USD)

Tahun	Triwulan	Hutang Luar Negeri
2011	I	194,584
	II	200,523
	III	198,901
	IV	199,487
2012	I	202,553
	II	204,473
	III	206,051
	IV	204,520
2013	I	204,879
	II	205,070
	III	195,794
	IV	194,888
2014	I	212,458
	II	209,501
	III	213,046
	IV	209,709
2015	I	469,186
	II	474,392
	III	446,426
	IV	476,431
2016	I	513,079
	II	530,335
	III	522,813
	IV	544,030
2017	I	581,151
	II	585,776
	III	603,749
	IV	611,346
2018	I	181,137
	II	176,481
	III	176,131
	IV	175,352

Sumber: Bank Indonesia, 2011-2018

Pembiayaan Syariah di Indonesia

(Triwulan I-Triwulan IV) Tahun 2011-2018

(Dalam Miliar Rupiah)

Tahun	Triwulan	Pembiayaan Syariah
2011	I	74,253
	II	82,616
	III	92,839
	IV	102,655
2012	I	104,239
	II	117,592
	III	130,357
	IV	147,505
2013	I	161,081
	II	171,227
	III	177,320
	IV	184,122
2014	I	184,964
	II	193,136
	III	196,563
	IV	199,330
2015	I	200,712
	II	206,056
	III	208,143
	IV	212,996
2016	I	213,482
	II	222,175
	III	235,005
	IV	248,007
2017	I	250,536
	II	265,317
	III	271,576
	IV	285,695
2018	I	273,093
	II	281,210
	III	296,213
	IV	306,996

Sumber: Otoritas Jasa Keuangan, 2011-2018

Lampiran 2 Hasil Uji Statistik Penelitian

Hasil Uji Deskriptif

	PE	PKP	HLN	INF	PS
Mean	5.464063	229.1469	322.6329	0.414375	196.7816
Median	5.180000	161.4500	207.7760	0.425000	200.0210
Maximum	6.500000	828.7000	611.3460	2.460000	306.9960
Minimum	4.670000	36.30000	175.3520	-0.350000	74.25300
Std. Dev.	0.618968	250.7018	166.7987	0.505811	65.64485
Skewness	0.615044	1.617859	0.629866	1.927771	-0.217254
Kurtosis	1.834435	4.089723	1.569228	9.501744	2.142152
Jarque-Bera	3.828878	15.54315	4.845376	76.18383	1.232933
Probability	0.147425	0.000422	0.088683	0.000000	0.539849
Sum	174.8500	7332.700	10324.25	13.26000	6297.011
Sum Sq. Dev.	11.87677	1948393.	862476.3	7.931187	133586.6
Observations	32	32	32	32	32

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Pertumbuhan Ekonomi dengan

Augmen Dickey-Fuller test pada Level

Null Hypothesis: PE has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.662202	0.4399
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PE)
Method: Least Squares
Date: 09/04/19 Time: 20:31
Sample (adjusted): 2011Q2 2018Q4
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PE(-1)	-0.083804	0.050418	-1.662202	0.1072
C	0.416098	0.277693	1.498410	0.1448

R-squared	0.086986	Mean dependent var	-0.042581
Adjusted R-squared	0.055502	S.D. dependent var	0.178157
S.E. of regression	0.173142	Akaike info criterion	-0.607068
Sum squared resid	0.869366	Schwarz criterion	-0.514553
Log likelihood	11.40956	Hannan-Quinn criter.	-0.576911
F-statistic	2.762916	Durbin-Watson stat	2.521099
Prob(F-statistic)	0.107246		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Pertumbuhan Ekonomi dengan

Augmen Dickey-Fuller test* pada *First Difference

Null Hypothesis: D(PE) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.866702	0.0000
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PE,2)
Method: Least Squares
Date: 09/04/19 Time: 20:31
Sample (adjusted): 2011Q3 2018Q4
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PE(-1))	-1.255357	0.182818	-6.866702	0.0000
C	-0.055321	0.033516	-1.650575	0.1100

R-squared	0.627420	Mean dependent var	0.000333
Adjusted R-squared	0.614113	S.D. dependent var	0.286747
S.E. of regression	0.178127	Akaike info criterion	-0.548302
Sum squared resid	0.888416	Schwarz criterion	-0.454889
Log likelihood	10.22453	Hannan-Quinn criter.	-0.518418
F-statistic	47.15160	Durbin-Watson stat	1.865047
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Pertumbuhan Ekonomi dengan

Augmen Dickey-Fuller test pada *Second Difference*

Null Hypothesis: D(PE,2) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.160533	0.0000
Test critical values:	1% level	-3.699871	
	5% level	-2.976263	
	10% level	-2.627420	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PE,3)
Method: Least Squares
Date: 09/04/19 Time: 20:32
Sample (adjusted): 2012Q2 2018Q4
Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PE(-1),2)	-3.312199	0.537648	-6.160533	0.0000
D(PE(-1),3)	1.197610	0.407251	2.940715	0.0073
D(PE(-2),3)	0.440498	0.189413	2.325597	0.0292
C	0.007417	0.035365	0.209737	0.8357

R-squared	0.904998	Mean dependent var	0.011481
Adjusted R-squared	0.892606	S.D. dependent var	0.560506
S.E. of regression	0.183684	Akaike info criterion	-0.415251
Sum squared resid	0.776012	Schwarz criterion	-0.223275
Log likelihood	9.605887	Hannan-Quinn criter.	-0.358166
F-statistic	73.03305	Durbin-Watson stat	1.934907
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Inflasi dengan

Augmen Dickey-Fuller test pada Level

Null Hypothesis: INF has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-8.159948	0.0000
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INF)
Method: Least Squares
Date: 09/04/19 Time: 22:09
Sample (adjusted): 2011Q2 2018Q4
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-1.359888	0.166654	-8.159948	0.0000
C	0.584806	0.108093	5.410218	0.0000

R-squared	0.696604	Mean dependent var	0.030323
Adjusted R-squared	0.686142	S.D. dependent var	0.835450
S.E. of regression	0.468044	Akaike info criterion	1.381832
Sum squared resid	6.352892	Schwarz criterion	1.474348
Log likelihood	-19.41840	Hannan-Quinn criter.	1.411990
F-statistic	66.58476	Durbin-Watson stat	1.923463
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Inflasi dengan

Augmen Dickey-Fuller test pada *First Difference*

Null Hypothesis: D(INF) has a unit root
Exogenous: Constant
Lag Length: 4 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.047505	0.0004
Test critical values:	1% level	-3.711457	
	5% level	-2.981038	
	10% level	-2.629906	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INF,2)
Method: Least Squares
Date: 09/04/19 Time: 22:10
Sample (adjusted): 2012Q3 2018Q4
Included observations: 26 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-4.137225	0.819657	-5.047505	0.0001
D(INF(-1),2)	2.408291	0.727868	3.308691	0.0035
D(INF(-2),2)	1.671721	0.551461	3.031439	0.0066
D(INF(-3),2)	0.922069	0.372313	2.476597	0.0223
D(INF(-4),2)	0.569149	0.182202	3.123733	0.0053
C	0.003562	0.090904	0.039182	0.9691

R-squared	0.935678	Mean dependent var	0.009615
Adjusted R-squared	0.919597	S.D. dependent var	1.632859
S.E. of regression	0.463004	Akaike info criterion	1.497013
Sum squared resid	4.287460	Schwarz criterion	1.787343
Log likelihood	-13.46117	Hannan-Quinn criter.	1.580618
F-statistic	58.18666	Durbin-Watson stat	2.255590
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Inflasi dengan

Augmen Dickey-Fuller test pada *Second Difference*

Null Hypothesis: D(INF,2) has a unit root
Exogenous: Constant
Lag Length: 5 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.082105	0.0004
Test critical values:	1% level	-3.737853	
	5% level	-2.991878	
	10% level	-2.635542	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INF,3)
Method: Least Squares
Date: 09/04/19 Time: 22:10
Sample (adjusted): 2013Q1 2018Q4
Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1),2)	-8.000521	1.574253	-5.082105	0.0001
D(INF(-1),3)	5.605251	1.427896	3.925532	0.0011
D(INF(-2),3)	4.159853	1.187220	3.503862	0.0027
D(INF(-3),3)	2.596726	0.845246	3.072153	0.0069
D(INF(-4),3)	1.503126	0.496193	3.029317	0.0076
D(INF(-5),3)	0.482982	0.211841	2.279933	0.0358
C	-0.010702	0.119943	-0.089226	0.9299

R-squared	0.974934	Mean dependent var	0.017917
Adjusted R-squared	0.966088	S.D. dependent var	3.189404
S.E. of regression	0.587338	Akaike info criterion	2.012061
Sum squared resid	5.864426	Schwarz criterion	2.355660
Log likelihood	-17.14473	Hannan-Quinn criter.	2.103218
F-statistic	110.2032	Durbin-Watson stat	2.296386
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Pengeluaran Konsumsi Pemerintah

dengan *Augmen Dickey-Fuller test* pada Level

Null Hypothesis: PKP has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.739076	0.8206
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PKP)
Method: Least Squares
Date: 09/04/19 Time: 20:33
Sample (adjusted): 2012Q1 2018Q4
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PKP(-1)	-0.136110	0.184162	-0.739076	0.4673
D(PKP(-1))	-0.939838	0.156430	-6.008052	0.0000
D(PKP(-2))	-0.978234	0.125560	-7.790954	0.0000
D(PKP(-3))	-0.990878	0.087727	-11.29501	0.0000
C	67.59855	45.54906	1.484082	0.1514

R-squared	0.920857	Mean dependent var	22.36071
Adjusted R-squared	0.907093	S.D. dependent var	360.8854
S.E. of regression	110.0004	Akaike info criterion	12.39928
Sum squared resid	278302.2	Schwarz criterion	12.63717
Log likelihood	-168.5899	Hannan-Quinn criter.	12.47200
F-statistic	66.90300	Durbin-Watson stat	1.965119
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Pengeluaran Konsumsi Pemerintah

dengan *Augmen Dickey-Fuller test* pada *First Difference*

Null Hypothesis: D(PKP) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-20.71663	0.0001
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PKP,2)
Method: Least Squares
Date: 09/04/19 Time: 20:34
Sample (adjusted): 2012Q1 2018Q4
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PKP(-1))	-4.106524	0.198224	-20.71663	0.0000
D(PKP(-1),2)	2.065930	0.146634	14.08906	0.0000
D(PKP(-2),2)	1.022279	0.076023	13.44702	0.0000
C	37.65380	20.61419	1.826596	0.0802

R-squared	0.971179	Mean dependent var	16.81429
Adjusted R-squared	0.967577	S.D. dependent var	605.0902
S.E. of regression	108.9556	Akaike info criterion	12.35132
Sum squared resid	284911.6	Schwarz criterion	12.54164
Log likelihood	-168.9185	Hannan-Quinn criter.	12.40950
F-statistic	269.5772	Durbin-Watson stat	1.988390
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Pengeluaran Konsumsi Pemerintah

dengan *Augmen Dickey-Fuller test* pada *Second Difference*

Null Hypothesis: D(PKP,2) has a unit root
Exogenous: Constant
Lag Length: 4 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.608195	0.0000
Test critical values:	1% level	-3.724070	
	5% level	-2.986225	
	10% level	-2.632604	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PKP,3)
Method: Least Squares
Date: 09/04/19 Time: 20:35
Sample (adjusted): 2012Q4 2018Q4
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PKP(-1),2)	-9.909561	1.499587	-6.608195	0.0000
D(PKP(-1),3)	7.001893	1.328430	5.270804	0.0000
D(PKP(-2),3)	4.531550	0.970417	4.669693	0.0002
D(PKP(-3),3)	2.020184	0.590136	3.423249	0.0029
D(PKP(-4),3)	0.548171	0.219499	2.497377	0.0219
C	0.797849	24.46131	0.032617	0.9743

R-squared	0.991068	Mean dependent var	24.84400
Adjusted R-squared	0.988718	S.D. dependent var	1149.267
S.E. of regression	122.0733	Akaike info criterion	12.65268
Sum squared resid	283135.8	Schwarz criterion	12.94521
Log likelihood	-152.1585	Hannan-Quinn criter.	12.73382
F-statistic	421.6436	Durbin-Watson stat	2.042257
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Hutang Luar Negeri dengan

Augmen Dickey-Fuller test pada Level

Null Hypothesis: HLN has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.519218	0.5108
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(HLN)
Method: Least Squares
Date: 09/07/19 Time: 16:50
Sample (adjusted): 2011Q2 2018Q4
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HLN(-1)	-0.150624	0.099146	-1.519218	0.1395
C	48.69153	36.33120	1.340213	0.1906

R-squared	0.073720	Mean dependent var	-0.620387
Adjusted R-squared	0.041779	S.D. dependent var	92.83320
S.E. of regression	90.87327	Akaike info criterion	11.91915
Sum squared resid	239480.6	Schwarz criterion	12.01166
Log likelihood	-182.7468	Hannan-Quinn criter.	11.94931
F-statistic	2.308023	Durbin-Watson stat	1.852903
Prob(F-statistic)	0.139536		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Hutang Luar Negeri dengan

Augmen Dickey-Fuller test* pada *First Difference

Null Hypothesis: D(HLN) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.276492	0.0002
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(HLN,2)
Method: Least Squares
Date: 09/07/19 Time: 16:51
Sample (adjusted): 2011Q3 2018Q4
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HLN(-1))	-0.997073	0.188965	-5.276492	0.0000
C	-0.837233	17.54263	-0.047726	0.9623

R-squared	0.498580	Mean dependent var	-0.223933
Adjusted R-squared	0.480672	S.D. dependent var	133.3290
S.E. of regression	96.08282	Akaike info criterion	12.03264
Sum squared resid	258493.4	Schwarz criterion	12.12605
Log likelihood	-178.4896	Hannan-Quinn criter.	12.06252
F-statistic	27.84137	Durbin-Watson stat	1.999643
Prob(F-statistic)	0.000013		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Hutang Luar Negeri dengan

Augmen Dickey-Fuller test pada *Second Difference*

Null Hypothesis: D(HLN,2) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.803040	0.0007
Test critical values:	1% level	-3.699871	
	5% level	-2.976263	
	10% level	-2.627420	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(HLN,3)
Method: Least Squares
Date: 09/07/19 Time: 16:51
Sample (adjusted): 2012Q2 2018Q4
Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HLN(-1),2)	-3.173693	0.660768	-4.803040	0.0001
D(HLN(-1),3)	1.312049	0.509157	2.576905	0.0169
D(HLN(-2),3)	0.567407	0.288414	1.967333	0.0613
C	-9.421637	22.29259	-0.422635	0.6765

R-squared	0.805574	Mean dependent var	-0.107741
Adjusted R-squared	0.780214	S.D. dependent var	241.5675
S.E. of regression	113.2500	Akaike info criterion	12.43303
Sum squared resid	294987.8	Schwarz criterion	12.62500
Log likelihood	-163.8458	Hannan-Quinn criter.	12.49011
F-statistic	31.76571	Durbin-Watson stat	2.120148
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Pembiayaan Syariah dengan

Augmen Dickey-Fuller test pada Level

Null Hypothesis: PS has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.958748	0.7552
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PS)
Method: Least Squares
Date: 09/04/19 Time: 20:40
Sample (adjusted): 2011Q2 2018Q4
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PS(-1)	-0.016830	0.017554	-0.958748	0.3456
C	10.75990	3.564948	3.018249	0.0053

R-squared	0.030723	Mean dependent var	7.507839
Adjusted R-squared	-0.002701	S.D. dependent var	6.099302
S.E. of regression	6.107532	Akaike info criterion	6.519263
Sum squared resid	1081.756	Schwarz criterion	6.611779
Log likelihood	-99.04858	Hannan-Quinn criter.	6.549421
F-statistic	0.919198	Durbin-Watson stat	1.933021
Prob(F-statistic)	0.345611		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Hutang Pembiayaan Syariah dengan

Augmen Dickey-Fuller test* pada *First Difference

Null Hypothesis: D(PS) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.044749	0.0003
Test critical values:	1% level	-3.670170	
	5% level	-2.963972	
	10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PS,2)
Method: Least Squares
Date: 09/04/19 Time: 20:41
Sample (adjusted): 2011Q3 2018Q4
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PS(-1))	-0.956933	0.189689	-5.044749	0.0000
C	7.160695	1.815198	3.944857	0.0005

R-squared	0.476141	Mean dependent var	0.080667
Adjusted R-squared	0.457432	S.D. dependent var	8.560282
S.E. of regression	6.305438	Akaike info criterion	6.585042
Sum squared resid	1113.239	Schwarz criterion	6.678455
Log likelihood	-96.77563	Hannan-Quinn criter.	6.614926
F-statistic	25.44950	Durbin-Watson stat	1.999785
Prob(F-statistic)	0.000025		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Akar Unit Variabel Hutang Pembiayaan Syariah dengan

Augmen Dickey-Fuller test* pada *Second Difference

Null Hypothesis: D(PS,2) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.384517	0.0002
Test critical values:	1% level	-3.699871	
	5% level	-2.976263	
	10% level	-2.627420	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PS,3)
Method: Least Squares
Date: 09/04/19 Time: 20:42
Sample (adjusted): 2012Q2 2018Q4
Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PS(-1),2)	-2.959942	0.549714	-5.384517	0.0000
D(PS(-1),3)	1.222575	0.451817	2.705909	0.0126
D(PS(-2),3)	0.623989	0.242920	2.568705	0.0172
C	-0.048845	1.320676	-0.036985	0.9708

R-squared	0.836980	Mean dependent var	0.148593
Adjusted R-squared	0.815716	S.D. dependent var	15.80695
S.E. of regression	6.785653	Akaike info criterion	6.803452
Sum squared resid	1059.037	Schwarz criterion	6.995428
Log likelihood	-87.84660	Hannan-Quinn criter.	6.860536
F-statistic	39.36225	Durbin-Watson stat	1.792312
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Hasil Uji Kointegrasi

Null Hypothesis: RES has a unit root
Exogenous: Constant
Lag Length: 6 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.059875	0.0046
Test critical values:	1% level	-3.724070	
	5% level	-2.986225	
	10% level	-2.632604	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RES)
Method: Least Squares
Date: 09/07/19 Time: 16:51
Sample (adjusted): 2012Q4 2018Q4
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES(-1)	-0.633854	0.156127	-4.059875	0.0008
D(RES(-1))	0.034630	0.180533	0.191821	0.8502
D(RES(-2))	0.356731	0.176431	2.021928	0.0592
D(RES(-3))	0.310647	0.181358	1.712897	0.1049
D(RES(-4))	0.340099	0.209067	1.626752	0.1222
D(RES(-5))	0.565927	0.220299	2.568900	0.0199
D(RES(-6))	0.787457	0.200287	3.931636	0.0011
C	-0.049263	0.036068	-1.365819	0.1898

R-squared	0.646296	Mean dependent var	0.000981
Adjusted R-squared	0.500653	S.D. dependent var	0.242970
S.E. of regression	0.171693	Akaike info criterion	-0.431878
Sum squared resid	0.501135	Schwarz criterion	-0.041838
Log likelihood	13.39848	Hannan-Quinn criter.	-0.323698
F-statistic	4.437544	Durbin-Watson stat	2.040335
Prob(F-statistic)	0.005692		

Sumber: Data diolah, Eviews 10, 2019

Uji Model ECM Jangka Panjang

Dependent Variable: PE
Method: Least Squares
Date: 09/07/19 Time: 16:53
Sample: 2011Q1 2018Q4
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PKP	0.000307	0.000348	0.882926	0.3851
HLN	-0.001108	0.000428	-2.590959	0.0152
INF	-0.124837	0.148738	-0.839307	0.4087
PS	-0.006860	0.001201	-5.713453	0.0000
C	7.152866	0.219908	32.52660	0.0000

R-squared	0.729081	Mean dependent var	5.464063
Adjusted R-squared	0.688945	S.D. dependent var	0.618968
S.E. of regression	0.345213	Akaike info criterion	0.853289
Sum squared resid	3.217639	Schwarz criterion	1.082310
Log likelihood	-8.652624	Hannan-Quinn criter.	0.929203
F-statistic	18.16523	Durbin-Watson stat	0.498318
Prob(F-statistic)	0.000000		

Sumber: Data diolah, Eviews 10, 2019

Uji Model ECM Jangka Pendek

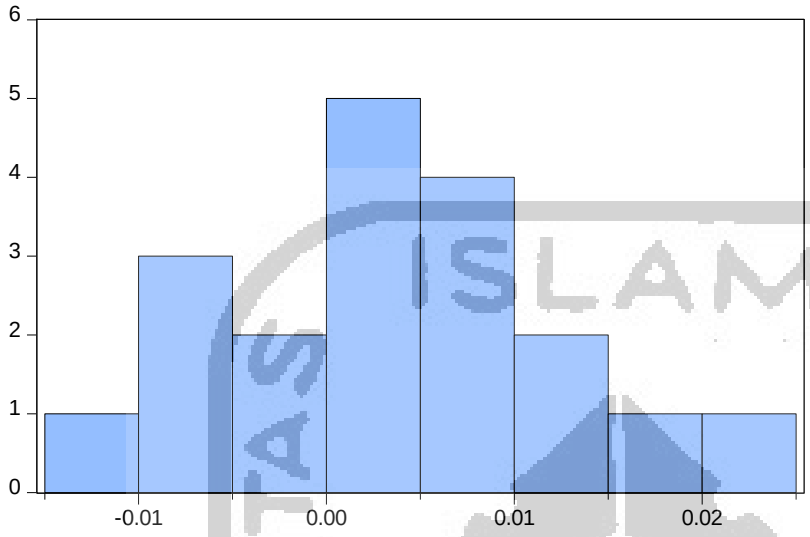
Dependent Variable: D(PE)
Method: Least Squares
Date: 10/07/19 Time: 08:44
Sample (adjusted): 2011Q2 2018Q4
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.015050	0.045612	-0.329958	0.7467
D(INF)	0.053583	0.044114	1.214633	0.2461
D(PKP)	0.000200	0.000129	1.540977	0.1473
D(HLN)	0.006415	0.002180	2.941941	0.0114
D(PS)	4.73E-05	0.004196	0.011281	0.9912
ECT(-1)	-0.538221	0.120958	-4.449653	0.0007

R-squared	0.897247	Mean dependent var	-0.038541
Adjusted R-squared	0.857727	S.D. dependent var	0.159748
S.E. of regression	0.011162	Akaike info criterion	-5.900560
Sum squared resid	0.001620	Schwarz criterion	-5.602316
Log likelihood	62.05532	Hannan-Quinn criter.	-5.850086
F-statistic	22.70342	Durbin-Watson stat	1.487168
Prob(F-statistic)	0.000005		

Sumber: Data diolah, Eviews 10, 2019

Uji Normalitas Data Penelitian



Series: Standardized Residuals	
Sample 2011Q2 2018Q4	
Observations 19	
Mean	0.003353
Median	0.002269
Maximum	0.020197
Minimum	-0.011439
Std. Dev.	0.008838
Skewness	0.082483
Kurtosis	2.255711
Jarque-Bera	0.460101
Probability	0.794493

Sumber: Data diolah, Eviews 10, 2019

Uji Heteroskedastisitas Data Penelitian

Heteroskedasticity Test: Glejser

F-statistic	1.285579	Prob. F(5,13)	0.3281
Obs*R-squared	6.286323	Prob. Chi-Square(5)	0.2793
Scaled explained SS	4.067510	Prob. Chi-Square(5)	0.5397

Test Equation:
Dependent Variable: AWRESID
Method: Least Squares
Date: 10/07/19 Time: 08:46
Sample: 2011Q2 2018Q4
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.014779	0.003367	4.389203	0.0007
D(INF)	-0.055960	0.030507	-1.834343	0.0896
D(PKP)	4.79E-05	6.07E-05	0.789350	0.4441
D(HLN)	-0.002183	0.001400	-1.559494	0.1429
D(PS)	-0.001900	0.001037	-1.831013	0.0901
ECT(-1)	-0.142639	0.078620	-1.814279	0.0928

R-squared	0.330859	Mean dependent var	0.007480
Adjusted R-squared	0.073497	S.D. dependent var	0.005561
S.E. of regression	0.005352	Akaike info criterion	-7.370482
Sum squared resid	0.000372	Schwarz criterion	-7.072238
Log likelihood	76.01958	Hannan-Quinn criter.	-7.320008
F-statistic	1.285579	Durbin-Watson stat	1.689103
Prob(F-statistic)	0.328103		

Sumber: Data diolah, Eviews 10, 2019

Uji Autokorelasi Data Penelitian

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	510.9943	Prob. F(2,11)	0.0000
Obs*R-squared	18.79767	Prob. Chi-Square(2)	0.0001

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 10/07/19 Time: 15:16
Sample: 2011Q2 2018Q4
Included observations: 19
Presample and interior missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001322	0.038648	0.034206	0.9733
D(INF)	-0.010138	0.041759	-0.242778	0.8126
D(PKP)	-0.000112	0.000158	-0.710895	0.4919
D(HLN)	-0.003376	0.002403	-1.405045	0.1876
D(PS)	0.000770	0.004698	0.163979	0.8727
ECT(-1)	-0.239995	0.164970	-1.454779	0.1737
RESID(-1)	0.550437	0.278814	1.974207	0.0740
RESID(-2)	0.078847	0.278549	0.283064	0.7824

R-squared	0.989351	Mean dependent var	0.003353
Adjusted R-squared	0.982575	S.D. dependent var	0.008838
S.E. of regression	0.001252	Akaike info criterion	-10.23235
Sum squared resid	1.72E-05	Schwarz criterion	-9.834692
Log likelihood	105.2073	Hannan-Quinn criter.	-10.16505
F-statistic	145.9984	Durbin-Watson stat	1.568183
Prob(F-statistic)	0.000000	Weighted mean dep.	-3.85E-17

Sumber: Data diolah, Eviews 10, 2019

Penyembuhan Uji Autokorelasi Data Penelitian

Dengan metode *Cochrane-Orcutt*

Dependent Variable: PE
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/07/19 Time: 15:28
Sample: 2011Q1 2018Q4
Included observations: 32
Failure to improve objective (non-zero gradients) after 1 iteration
Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.152866	2.78E-16	2.58E+16	0.0000
INF	-0.124837	2.59E-16	-4.83E+14	0.0000
PKP	0.000307	8.65E-19	3.55E+14	0.0000
HLN	-0.001108	6.05E-19	-1.83E+15	0.0000
PS	-0.006860	1.60E-18	-4.30E+15	0.0000
ECT	1.000000	2.77E-16	3.61E+15	0.0000
AR(1)	0.014641	0.207431	0.070583	0.9443
AR(2)	-0.228651	0.229438	-0.996568	0.3293
SIGMASQ	2.06E-31	7.13E-17	2.89E-15	1.0000

R-squared	1.000000	Mean dependent var	5.464063
Adjusted R-squared	1.000000	S.D. dependent var	0.618968
S.E. of regression	5.82E-16	Sum squared resid	7.80E-30
F-statistic	4.38E+30	Durbin-Watson stat	2.003378
Prob(F-statistic)	0.000000		
Akaike info criterion	-67.25406		
Hannan-Quinn criter.	-67.11741		

Inverted AR Roots	.01-.48i	.01+.48i

Sumber: Data diolah, Eviews 10, 2019

Uji Multikolinearitas Data Penelitian

	INF	PKP	HLN	PS
INF	1.000000	0.508884	-0.024970	0.069650
PKP	0.508884	1.000000	0.315708	0.503552
HLN	-0.024970	0.315708	1.000000	0.468083
PS	0.069650	0.503552	0.468083	1.000000

Sumber: Data diolah, Eviews 10, 2019

Lampiran 4 : Nota Dinas

PROGRAM STUDI
MAGISTER ILMU AGAMA ISLAM
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UNIVERSITAS ISLAM INDONESIA
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NOTA DINAS

No. : 1896/PS-MIAI/ND/XI/2019

TESIS berjudul : **PENGARUH INFLASI, PENGELUARAN KONSUMSI PEMERINTAH, HUTANG LUAR NEGERI DAN PEMBIAYAAN SYARIAH TERHADAP PERTUMBUHAN EKONOMI DI INDONESIA (TRIWULAN I-TRIWULAN IV) TAHUN 2011-2018**

Ditulis oleh : Eny Widiaty

NIM : 17913005

Konsentrasi : Ekonomi Islam

Telah dapat diujikan di depan Dewan Penguji Tesis Program Studi Magister Ilmu Agama Islam, Fakultas Ilmu Agama Islam, Universitas Islam Indonesia.

Yogyakarta, 11 November 2019
Ketua,

UNIVERSITAS ISLAM INDONESIA ★ YOGYAKARTA ★ FIAI MAGISTER ILMU AGAMA ISLAM

Dr. Dra. Junanah, MIS .

Lampiran 5: Persetujuan

PERSETUJUAN

Judul Tesis : **PENGARUH INFLASI, PENGELUARAN KONSUMSI PEMERINTAH, HUTANG LUAR NEGERI DAN PEMBIAYAAN SYARIAH TERHADAP PERTUMBUHAN EKONOMI DI INDONESIA (TRIWULAN I-TRIWULAN IV) TAHUN 2011-2018**

Nama : Eny Widiaty

NIM : 17913005

Konsentrasi : Ekonomi Islam

Disetujui untuk diuji oleh Tim Penguji Tesis Program Pascasarjana Fakultas Ilmu Agama Islam Universitas Islam Indonesia.

Yogyakarta 19 Oktober 2019

Pembimbing,

Dr. Anton Priyo Nugroho, S.E., MM

RIWAYAT HIDUP PENELITI

ENY WIDIATY lahir di desa Penedagandor pada 01 Oktober 1994. Pada tahun 2013 berhijrah ke Yogyakarta dan memperoleh gelar Serjana Ekonomi Islam (S.E.I) pada jurusan Ekonomi dan Perbankan Islam dari Universitas Muhammadiyah Yogyakarta pada tahun 2017. Pada tahun 2016 mengikuti program magang selama satu bulan di BMT Batik Mataram Yogyakarta. Selama menempuh pendidikan di UMY aktif dibeberapa organisasi, yaitu: Ikatan Mahasiswa Muhammadiyah, Forum Inteletual Ekonomi Syariah, Kelompok Studi Pasar Modal, dan Faskho Voice. Setelah lulus, tepat tanggal 1 April 2017 diterima bekerja di JNE Vibro Mandiri yang merupakan agen terbesar di Yogyakarta dan mendapat posisi sebagai Head CSO. Pada tahun 2017 juga menyempatkan kuliah di Magister Ilmu Agama Islam konsentrasi Ekonomi Islam Universitas Islam Indonesia dan dinyatakan lulus pada tanggal 22 November 2019 dengan gelar Magister Ekonomi (M.E).

UNIVERSITAS ISLAM INDONESIA