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LAMPIRAN

Obs	M2	GDP	Ir	Inf	KURS	IHSG
1995. I	181,701	92363,5	0,38	3,04	2213	438,683
.II	192,126	94081,8	1,32	2,34	2236	461,333
.III	206,079	99167	2,16	1,41	2266	502,013
.IV	222,638	98155,3	1,65	1,85	2296	494,67
1996. I	232,493	98431,3	0,23	3,26	2324	583,156
.II	249,443	100922,2	2,73	0,77	2346	611,878
.III	259,926	107102,8	2,57	0,91	2352	552,526
.IV	288,632	107962,7	1,82	1,53	2368	606,158
1997 .I	294,581	106756,4	0,96	1,96	2407	686,242
.II	312,839	107758,6	2,08	0,58	2441	690,878
.III	329,074	109729,8	1,05	2,83	2970	587,307
.IV	355,643	109440,6	-0,62	5,68	3989	434,613
1998 .I	449,824	101083,5	-19,3	26,18	9150	503,247
.II	565,785	90403,5	-10,4	14,58	11132	442,173
.III	550,404	94132	-1,08	18,61	11592	366,76
.IV	577,381	90432,6	11,22	1,23	7625	361,693
1999 .I	603,325	93972,8	5,27	4,05	8788	400,549
.II	615,411	93847,5	8,46	-1,3	7697	580,83
.III	652,289	95126,8	6,1	-2,66	7609	570,946
.IV	646,205	95104,3	1,19	2,04	7142	618,186
2000 .I	656,451	96985,6	1,86	0,94	7507	598,73
.II	684,335	98036,3	0,92	1,9	8433	498,725
.III	686,453	100898,9	1,66	1,73	8691	459,97
.IV	747,028	101197	-0,88	4,42	9507	416,961
2001 .I	766,812	102492,1	1,67	2,09	9895	411,656
.II	796,44	101751,7	0,82	3,26	11391	400,572
.III	783,104	104074,3	1,82	2,55	9355	425,137
.IV	844,053	102814	0,39	4,01	10422	385,36
2002 .I	831,411	104991,4	0,74	3,47	10055	462,219
.II	838,635	105634,3	3,02	0,92	8944	523,287
.III	859,706	108154,9	1,9	1,64	8997	442,217

HASIL REGRESI

Dependent Variable: LOG(M2)
Method: Least Squares
Date: 08/02/03 Time: 21:32
Sample: 1995:1 2002:3
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-20.80021	1.989117	-10.45700	0.0000
LOG(GDP)	1.531529	0.169481	9.036602	0.0000
IR	0.003688	0.003798	0.970867	0.3409
INF	-0.018644	0.003523	-5.292663	0.0000
LOG(KURS)	0.876700	0.016495	53.14914	0.0000
LOG(IHSG)	0.294470	0.064399	4.572572	0.0001

R-squared	0.992761	Mean dependent var	6.144525
Adjusted R-squared	0.991314	S.D. dependent var	0.523401
S.E. of regression	0.048781	Akaike info criterion	-3.030965
Sum squared resid	0.059490	Schwarz criterion	-2.753419
Log likelihood	52.97995	F-statistic	685.7450
Durbin-Watson stat	1.986197	Prob(F-statistic)	0.000000

Actual	Fitted	Residual	Residual Plot
5.20236	5.19916	0.00320	
5.25815	5.26780	-0.00965	
5.32826	5.40543	-0.07717	
5.40555	5.38683	0.01872	
5.44886	5.41869	0.03017	
5.51923	5.53503	-0.01579	
5.56040	5.59505	-0.03465	
5.66515	5.62620	0.03896	
5.68555	5.64866	0.03689	
5.74569	5.70711	0.03858	
5.79628	5.81327	-0.01699	
5.87393	5.91988	-0.04595	
6.10886	6.11816	-0.00930	
6.33821	6.33003	0.00818	
6.31065	6.33159	-0.02094	
6.35850	6.26825	0.09025	
6.40246	6.40704	-0.00459	
6.42229	6.50973	-0.08744	
6.48049	6.53198	-0.05149	
6.47112	6.39377	0.07735	
6.48685	6.48103	0.00582	
6.52845	6.52432	0.00412	
6.53154	6.57690	-0.04536	
6.61610	6.57167	0.04444	
6.64224	6.67529	-0.03304	
6.68015	6.75463	-0.07448	
6.66327	6.65101	0.01225	
6.73822	6.66562	0.07259	
6.72312	6.73120	-0.00808	
6.73178	6.73039	0.00138	
6.75659	6.70457	0.05202	

UJI ASUMSI KLASIK

MULTIKOLINEARITAS

Dependent Variable: LOG(GDP)
Method: Least Squares
Date: 08/02/03 Time: 21:40
Sample: 1995:1 2002:3
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	11.38210	0.561399	20.27453	0.0000
IR	-0.006972	0.004177	-1.669190	0.1071
INF	-0.006265	0.003887	-1.611802	0.1191
LOG(KURS)	-0.003647	0.019074	-0.191203	0.8499
LOG(IHSG)	0.031507	0.074264	0.424261	0.6749

R-squared	0.180568	Mean dependent var	11.51549
Adjusted R-squared	0.054502	S.D. dependent var	0.058052
S.E. of regression	0.056447	Akaike info criterion	-2.764324
Sum squared resid	0.082844	Schwarz criterion	-2.533035
Log likelihood	47.84702	F-statistic	1.432326
Durbin-Watson stat	0.690194	Prob(F-statistic)	0.251404

Actual	Fitted	Residual	Residual Plot
11.4335	11.5240	-0.09051	
11.4519	11.5234	-0.07146	
11.5046	11.5260	-0.02140	
11.4943	11.5262	-0.03194	
11.4971	11.5325	-0.03534	
11.5221	11.5321	-0.01000	
11.5815	11.5291	0.05243	
11.5895	11.5334	0.05618	
11.5783	11.5405	0.03780	
11.5876	11.5415	0.04614	
11.6058	11.5288	0.07702	
11.6031	11.5120	0.09115	
11.5237	11.5154	0.00830	
11.4120	11.5212	-0.10918	
11.4525	11.4250	0.02750	
11.4124	11.4492	-0.03680	
11.4508	11.4757	-0.02492	
11.4494	11.4991	-0.04972	
11.4630	11.5236	-0.06065	
11.4627	11.5311	-0.06842	
11.4823	11.5322	-0.04986	
11.4931	11.5265	-0.03344	
11.5219	11.5198	0.00209	
11.5248	11.5172	0.00761	
11.5375	11.5135	0.02405	
11.5303	11.5107	0.01958	
11.5529	11.5108	0.04208	
11.5407	11.5081	0.03256	
11.5616	11.5149	0.04672	
11.5677	11.5193	0.04841	
11.5913	11.5173	0.07401	

Dependent Variable: IR
Method: Least Squares
Date: 08/02/03 Time: 21:43
Sample: 1995:1 2002:3
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	198.5590	95.03650	2.089292	0.0466
LOG(GDP)	-13.88198	8.316598	-1.669190	0.1071
INF	-0.819254	0.085250	-9.609992	0.0000
LOG(KURS)	0.051091	0.851640	0.059991	0.9526
LOG(IHSG)	-5.654881	3.134762	-1.803927	0.0828

R-squared	0.787089	Mean dependent var	1.022903
Adjusted R-squared	0.754334	S.D. dependent var	5.081705
S.E. of regression	2.518733	Akaike info criterion	4.832079
Sum squared resid	164.9444	Schwarz criterion	5.063367
Log likelihood	-69.89722	F-statistic	24.02924
Durbin-Watson stat	1.213023	Prob(F-statistic)	0.000000

Actual	Fitted	Residual	Residual Plot
0.38000	3.33951	-2.95951	
1.32000	3.37295	-2.05295	
2.16000	2.92691	-0.76691	
1.65000	2.79279	-1.14279	
0.23000	0.66869	-0.43869	
2.73000	2.09031	0.63969	
2.57000	1.72760	0.84240	
1.82000	0.58513	1.23487	
0.96000	-0.31205	1.27205	
2.08000	0.65145	1.42855	
1.05000	-0.51505	1.56505	
-0.62000	-1.09558	0.47558	
-19.3000	-17.5743	-1.72571	
-10.4000	-5.77919	-4.62081	
-1.08000	-8.58233	7.50233	
11.2200	6.27014	4.94986	
5.27000	2.85699	2.41301	
8.46000	5.15027	3.30973	
6.10000	6.17297	-0.07297	
1.19000	1.87299	-0.68299	
1.86000	2.68563	-0.82563	
0.92000	2.78897	-1.86897	
1.66000	2.98769	-1.32769	
-0.88000	1.30266	-2.18266	
1.67000	3.10944	-1.43944	
0.82000	2.41310	-1.59310	
1.82000	2.33483	-0.51483	
0.39000	1.86887	-1.47887	
0.74000	0.99011	-0.25011	
3.02000	2.28676	0.73324	
1.90000	2.32173	-0.42173	

Dependent Variable: INF
Method: Least Squares
Date: 08/02/03 Time: 21:45
Sample: 1995:1 2002:3
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	209.5459	102.8336	2.037719	0.0519
LOG(GDP)	-14.50105	8.996793	-1.611802	0.1191
IR	-0.952472	0.099113	-9.609992	0.0000
LOG(KURS)	0.422886	0.914586	0.462380	0.6477
LOG(IHSG)	-6.692496	3.336448	-2.005874	0.0554

R-squared	0.808535	Mean dependent var	3.736129
Adjusted R-squared	0.779078	S.D. dependent var	5.778032
S.E. of regression	2.715808	Akaike info criterion	4.982746
Sum squared resid	191.7660	Schwarz criterion	5.214034
Log likelihood	-72.23256	F-statistic	27.44869
Durbin-Watson stat	1.315508	Prob(F-statistic)	0.000000

Actual	Fitted	Residual	Residual Plot
3.04000	5.92792	-2.88792	
2.34000	4.43275	-2.09275	
1.41000	2.30941	-0.89941	
1.85000	3.04805	-1.19805	
3.26000	3.26362	-0.00362	
0.77000	0.20227	0.56773	
0.91000	0.17667	0.73333	
1.53000	0.15793	1.37207	
1.96000	0.31643	1.64357	
0.58000	-0.92496	1.50496	
2.83000	0.96314	1.86686	
5.68000	4.73183	0.94817	
26.1800	23.0457	3.13430	
14.5800	17.1367	-2.55673	
18.6100	8.94221	9.66779	
1.23000	-2.27584	3.50584	
4.05000	2.21164	1.83836	
-1.30000	-3.35053	2.05053	
-2.66000	-1.18903	-1.47097	
2.04000	2.93224	-0.89224	
0.94000	2.24512	-1.30512	
1.90000	4.25648	-2.35648	
1.73000	3.68841	-1.95841	
4.42000	6.75986	-2.33986	
2.09000	4.24926	-2.15926	
3.26000	5.40620	-2.14620	
2.55000	3.64485	-1.09485	
4.01000	5.88667	-1.87667	
3.47000	4.01714	-0.54714	
0.92000	0.87698	0.04302	
1.64000	2.73084	-1.09084	

Dependent Variable: LOG(KURS)
Method: Least Squares
Date: 08/02/03 Time: 21:48
Sample: 1995:1 2002:3
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	23.94538	23.17838	1.033091	0.3111
LOG(GDP)	-0.385007	2.013601	-0.191203	0.8499
IR	0.002709	0.045155	0.059991	0.9526
INF	0.019286	0.041710	0.462380	0.6477
LOG(IHSG)	-1.770505	0.682406	-2.594503	0.0154

R-squared	0.329080	Mean dependent var	8.610408
Adjusted R-squared	0.225861	S.D. dependent var	0.659174
S.E. of regression	0.579975	Akaike info criterion	1.895027
Sum squared resid	8.745651	Schwarz criterion	2.126315
Log likelihood	-24.37292	F-statistic	3.188185
Durbin-Watson stat	0.208516	Prob(F-statistic)	0.029457

Actual	Fitted	Residual	Residual Plot
7.70210	8.83170	-1.12960	
7.71244	8.72452	-1.01208	
7.72577	8.53897	-0.81320	
7.73892	8.57611	-0.83719	
7.75105	8.30702	-0.55597	
7.76047	8.17102	-0.41056	
7.76302	8.33106	-0.56803	
7.76980	8.17388	-0.40408	
7.78614	7.96447	-0.17833	
7.80016	7.92537	-0.12521	
7.99632	8.24655	-0.25024	
8.29130	8.83110	-0.53980	
9.12151	8.94684	0.17467	
9.31758	9.01929	0.29829	
9.35807	9.43777	-0.07970	
8.93919	9.17597	-0.23678	
9.08114	9.01879	0.06235	
8.94859	8.26680	0.68178	
8.93709	8.25936	0.67773	
8.87375	8.19605	0.67770	
8.92359	8.22572	0.69787	
9.03991	8.56111	0.47879	
9.07004	8.69198	0.37806	
9.15978	8.90965	0.25013	
9.19978	8.88940	0.31039	
9.34058	8.96078	0.37980	
9.14367	8.83573	0.30794	
9.25167	9.03862	0.21305	
9.21583	8.69910	0.51672	
9.09874	8.43405	0.66469	
9.10465	8.73385	0.37080	

Dependent Variable: LOG(IHSG)
Method: Least Squares
Date: 08/02/03 Time: 21:50
Sample: 1995:1 2002:3
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.781725	5.984467	0.799023	0.4315
LOG(GDP)	0.218217	0.514345	0.424261	0.6749
IR	-0.019671	0.010905	-1.803927	0.0828
INF	-0.020024	0.009983	-2.005874	0.0554
LOG(KURS)	-0.116157	0.044770	-2.594503	0.0154

R-squared	0.429445	Mean dependent var	6.199502
Adjusted R-squared	0.341667	S.D. dependent var	0.183088
S.E. of regression	0.148554	Akaike info criterion	-0.829049
Sum squared resid	0.573774	Schwarz criterion	-0.597761
Log likelihood	17.85026	F-statistic	4.892410
Durbin-Watson stat	0.914996	Prob(F-statistic)	0.004470

Actual	Fitted	Residual	Residual Plot
6.08378	6.31370	-0.22992	
6.13412	6.31205	-0.17793	
6.21863	6.32409	-0.10546	
6.20389	6.32154	-0.11765	
6.36845	6.32045	0.04801	
6.41653	6.32549	0.09105	
6.31450	6.33851	-0.02401	
6.40714	6.34180	0.06534	
6.53123	6.34576	0.18547	
6.53796	6.35177	0.18619	
6.37555	6.30815	0.06740	
6.07446	6.24909	-0.17463	
6.22108	6.09228	0.12880	
6.09170	6.10234	-0.01064	
5.90471	5.84243	0.06228	
5.89080	5.98840	-0.09761	
5.99284	6.04087	-0.04803	
6.36446	6.10035	0.26410	
6.34729	6.17830	0.16899	
6.42679	6.18808	0.23871	
6.39481	6.19541	0.19940	
6.21205	6.18352	0.02854	
6.13116	6.17515	-0.04398	
6.03299	6.16146	-0.12847	
6.02019	6.15609	-0.13590	
5.99289	6.13144	-0.13855	
6.05241	6.15379	-0.10138	
5.95418	6.13748	-0.18330	
6.13604	6.15014	-0.01410	
6.26013	6.17129	0.08884	
6.09180	6.18336	-0.09156	

HETEROSKEDASTISITAS

Dependent Variable: LOG(U2)
Method: Least Squares
Date: 08/02/03 Time: 21:53
Sample: 1995:1 2002:3
Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10.11379	70.08144	0.144315	0.8864
LOG(GDP)	-1.714433	5.971215	-0.287116	0.7764
IR	0.047663	0.133821	0.356167	0.7247
INF	-0.011602	0.124110	-0.093479	0.9263
LOG(KURS)	-0.187705	0.581162	-0.322982	0.7494
LOG(IHSG)	1.043580	2.268941	0.459942	0.6495

R-squared	0.071174	Mean dependent var	-4.769868
Adjusted R-squared	-0.114591	S.D. dependent var	1.627931
S.E. of regression	1.718675	Akaike info criterion	4.092969
Sum squared resid	73.84605	Schwarz criterion	4.370515
Log likelihood	-57.44102	F-statistic	0.383141
Durbin-Watson stat	1.951350	Prob(F-statistic)	0.855543

Actual	Fitted	Residual	Residual Plot
-2.94002	-4.60213	1.66211	
-3.45275	-4.53021	1.07746	
-4.49884	-4.48395	-0.01490	
-4.28006	-4.51362	0.23357	
-6.07273	-4.43302	-1.63971	
-4.79280	-4.27941	-0.51338	
-7.45898	-4.49753	-2.96146	
-5.45632	-4.45877	-0.99755	
-3.36970	-4.35905	0.98935	
-3.36194	-4.30129	0.93935	
-5.39422	-4.61388	-0.78034	
-3.49013	-5.09160	1.60146	
-4.09891	-6.08640	1.98749	
-9.03569	-5.50801	-3.57769	
-5.55225	-5.38258	-0.16967	
-4.65358	-4.46184	-0.19174	
-6.07174	-4.76415	-1.30759	
-2.66283	-4.13505	1.47222	
-3.55580	-4.27072	0.71492	
-2.86500	-4.46402	1.59902	
-3.22488	-4.49563	1.27076	
-7.11309	-4.78260	-2.33049	
-6.24786	-4.88478	-1.36308	
-4.10410	-5.16140	1.05730	
-3.99167	-5.05550	1.06383	
-3.95305	-5.15207	1.19902	
-4.57783	-5.03579	0.45796	
-3.39327	-5.22278	1.82952	
-8.52259	-5.03925	-3.48334	
-4.84178	-4.75999	-0.08179	
-4.78151	-5.03892	0.25741	