

LAMPIRAN

Tabel 4.1

Tingkat Kemiskinan, Rata-rata UMR, Tingkat Inflasi, Pertumbuhan Ekonomi, Tingkat Pengangguran di Indonesia tahun 1999-2018

Tahun	Kemiskinan (%)	UMR (Rupiah)	Pertumbuhan Ekonomi (%)	Inflasi (%)	Pengangguran (%)
1999	23.43	175 400	0.79	14.61	6.36
2000	19.14	216 500	4.92	20.47	6.08
2001	18.41	290 500	3.64	14.29	8.10
2002	18.20	362 700	4.50	5.89	9.06
2003	17.42	414 700	4.78	5.48	9.67
2004	16.66	458 500	5.03	8.55	9.86
2005	15.97	507 697	5.69	14.33	11.24
2006	17.75	602 702	5.50	14.08	10.28
2007	16.58	672 480	6.34	11.25	9.11
2008	15.42	745 709	6.01	18.15	8.39
2009	14.15	841 530	4.62	8.27	7.87
2010	13.33	908 824	6.22	15.26	7.14
2011	12.36	988 829	6.48	7.46	7.48
2012	11.66	1 088 903	6.26	3.75	6.13
2013	11.47	1 296 908	5.78	4.96	6.17
2014	10.96	1 584 391	5.02	5.44	5.49
2015	11.13	1 790 342	4.80	3.98	6.18
2016	10.70	1 997 819	5.02	2.43	5.61
2017	10.12	2 143 440	5.07	4.27	5.50
2018	9.66	2 264 676	5.06	3.83	5.34

Sumber : BPS dan World Bank

TABEL 4.2 LEVEL (SEMUA VARIABEL)

Variabel	Nilai ADF t-Statistik	Nilai Kritis MacKinnon			Keterangan
		1%	5%	10%	
Y	-2.511805	-3.831511	-3.029970	-2.655194	Tidak Stasioner
X1	-1.381831	-3.831511	-3.029970	2.655194	Tidak Stasioner
X2	-5.886103	-3.831511	-3.029970	-2.655194	Stasioner
X3	-2.152982	-3.831511	-3.029970	-2.655194	Tidak Stasioner
X4	-0.736460	-3.831511	-3.029970	-2.655194	Tidak Stasioner

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TABEL 4.3 FIRST DIFFERENCE (SEMUA VARIABEL)

Variabel	Nilai ADF t-Statistik	Nilai Kritis MacKinnon			Keterangan
		1%	5%	10%	
Y	-6.504151	-3.857386	-3.040391	-2.660551	Stasioner
X1	-4.121075	-3.857386	-3.040391	-2.660551	Stasioner
X2	-9.665109	-3.857386	-3.040391	-2.660551	Stasioner
X3	-6.094327	-3.857386	-3.040391	-2.660551	Stasioner
X4	-3.234664	-3.857386	-3.040391	-2.660551	Stasioner

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Tabel 4.4 Uji Kointegrasi

Null Hypothesis: ECT has a unit root		
Exogenous: Constant		
Lag Length: 1 (Automatic - based on SIC, maxlag=4)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.742616	0.0126
Test critical values:	1% level	-3.857386
	5% level	-3.040391
	10% level	-2.660551

Tabel 4.5 Augmented Dickey-Fuller pada persamaan residual

Variabel	Nilai ADF t-Statistik	Nilai Kritis MacKinnon			Keterangan
		1%	5%	10%	
ECT	-3.742616	-3.857386	-3.04039	-2.660551	Stasioner

Tabel 4.6 REGRESI ECM JANGKA PANJANG

Dependent Variable: KEMISKINAN				
Method: Least Squares				
Date: 10/11/19 Time: 20:49				
Sample: 1999 2018				
Included observations: 20				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	13.71679	2.457654	5.581252	0.0001
UMR	-0.000147	0.001545	-0.095196	0.9254
PERTUMBUHAN	-1.736405	0.328787	-5.281243	0.0001
INFLASI	0.304942	0.081254	3.752940	0.0019
PENGANGGURAN	0.927945	0.252494	3.675114	0.0023
R-squared	0.856672	Mean dependent var	14.72600	
Adjusted R-squared	0.818451	S.D. dependent var	3.731624	
S.E. of regression	1.589993	Akaike info criterion	3.977654	
Sum squared resid	37.92115	Schwarz criterion	4.226587	
Log likelihood	-34.77654	Hannan-Quinn criter.	4.026248	
F-statistic	22.41369	Durbin-Watson stat	1.594426	
Prob(F-statistic)	0.000003			

TABEL 4.7 REGRESI ECM JANGKA PENDEK

Dependent Variable: D(KEMISKINAN)				
Method: Least Squares				
Date: 10/11/19 Time: 21:07				
Sample (adjusted): 2000 2018				
Included observations: 19 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.480176	0.180864	-2.654901	0.0198
D(UMR)	-0.000537	0.000852	-0.630746	0.5391
D(PERTUMBUHAN)	-0.734508	0.169236	-4.340139	0.0008
D(INFLASI)	0.068913	0.042961	1.604064	0.1327
D(PENGANGGURAN)	0.234428	0.252364	0.928927	0.3699
ECT(-1)	-0.445757	0.148314	-3.005492	0.0101
R-squared	0.664470	Mean dependent var	-0.724737	
Adjusted R-squared	0.535419	S.D. dependent var	1.088339	
S.E. of regression	0.741814	Akaike info criterion	2.492652	
Sum squared resid	7.153736	Schwarz criterion	2.790896	
Log likelihood	-17.68019	Hannan-Quinn criter.	2.543127	
F-statistic	5.148923	Durbin-Watson stat	1.638408	
Prob(F-statistic)	0.008010			

UJI ASUMSI KLASIK

Tabel 4.8 Uji Multikolinieritas

Variance Inflation Factors			
Date: 10/11/19 Time: 23:40			
Sample: 1999 2018			
Included observations: 20			
Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	6.040062	47.78385	NA
UMR	2.39E-06	4.553493	2.104134
PERTUMBUHAN	0.108101	23.29531	1.255980
INFLASI	0.006602	6.042902	1.488909
PENGANGGURAN	0.063753	30.50041	1.555975

Tabel 4.9 Uji Heteroskedastisitas

Heteroskedasticity Test: Breusch-Pagan-Godfrey			
F-statistic	1.178682	Prob. F(4,15)	0.3597
Obs*R-squared	4.782952	Prob. Chi-Square(4)	0.3103
Scaled explained SS	1.277751	Prob. Chi-Square(4)	0.8651
Test Equation:			
Dependent Variable: RESID^2			
Method: Least Squares			
Date: 10/11/19 Time: 23:37			
Sample: 1999 2018			
Included observations: 20			

Tabel 4.10 Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:			
F-statistic	0.717016	Prob. F(2,11)	0.5097
Obs*R-squared	2.191294	Prob. Chi-Square(2)	0.3343
Test Equation:			
Dependent Variable: RESID			
Method: Least Squares			
Date: 10/11/19 Time: 23:32			

