LAMPIRAN

Lampiran I

Data

Tahun	Volume (Kg)	Harga Domestik (Rp/Kg)	Harga Impor (US$/Kg)	GDP perkapita (US$)	Kurs (Rp/US$)	inflasi (%)
1995	5,988	9,047	1,9	1,026	2,248	8,6
1996	14,488	10,137	2,0	1,137	2,342	6,5
1997	22,259	10,697	1,5	1,064	2,909	11,1
1998	8,327	15,609	1,1	463	10,013	77,6
1999	9,764	22,448	1,4	671	7,855	2
2000	25,31	24,989	1,5	780	8,421	9,4
2001	15,39	29,003	1,4	748	10,452	12,55
2002	10,411	33,331	1,6	900	8,985	10,03
2003	9,796	34,33	1,7	1,066	8,507	5,16
2004	10,793	34,484	2,3	1,15	9,336	6,4
2005	19,08	39,916	2,1	1,264	9,879	17,11
2006	22,711	43,866	1,9	1,59	9,065	6,6
2007	36,234	45,599	2,3	1,861	9,466	6,59
2008	42,26	50,871	2,8	2,168	11,005	11,06
2009	62,34	58,178	2,8	2,263	9,447	2,78
2010	84,507	66,329	3,2	3,125	9,036	6,96
2011	55,413	69,641	3,7	3,648	9,113	3,79
2012	30,377	76,925	4,0	3,701	9,718	4,3
2013	39,569	90,401	4,5	3,642	12,25	8,38
2014	57,052	99,332	4,8	3,624	12,502	8,36
2015	43,153	104,328	4,6	3,332	13,795	3,35
2016	100,464	116,751	4,1	3,563	13,436	2,02
2017	94,336	117,481	4,1	3,836	13,380	3,61
2018	135,515	118,641	3,8	3,894	14,236	3,13

Lampiran II

Uji MWD Z1

Dependent Variable: VOL
Method: Least Squares
Date: 12/13/19 Time: 23:13
Sample: 1995 2018
Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	101.2711	26.46012	3.827309	0.0013
HD	2.959022	0.545179	5.427617	0.0000
HI	-47.52593	12.13363	-3.916876	0.0011
GDP	-0.020740	0.015128	-1.370936	0.1882
KR	-9.998934	2.935173	-3.406592	0.0034
INF	0.480844	0.288332	1.667674	0.1137
Z1	-37.73076	18.38039	-2.052772	0.0558

R-squared	0.861544	Mean dependent var	39.81404
Adjusted R-squared	0.812677	S.D. dependent var	34.32551
S.E. of regression	14.85635	Akaike info criterion	8.473225
Sum squared resid	3752.092	Schwarz criterion	8.816824
Log likelihood	-94.67870	Hannan-Quinn criter.	8.564382
F-statistic	17.63046	Durbin-Watson stat	1.220010
Prob(F-statistic)	0.000002		

Lampiran III

Uji MWD Z2

Dependent Variable: LOG(VOL)
Method: Least Squares
Date: 12/13/19 Time: 23:15
Sample: 1995 2018
Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.680497	1.142030	-0.595866	0.5591
LOG(HD)	2.097153	1.053908	1.989883	0.0629
LOG(HI)	-0.392281	0.974232	-0.402656	0.6922
LOG(GDP)	0.038371	0.059066	0.649616	0.5246
LOG(KR)	-1.730911	1.035597	-1.671415	0.1129
INF	0.011280	0.010508	1.073452	0.2981
Z2	-0.010203	0.009626	-1.059945	0.3040

R-squared	0.783467	Mean dependent var	3.328686
Adjusted R-squared	0.707044	S.D. dependent var	0.883985
S.E. of regression	0.478461	Akaike info criterion	1.602007
Sum squared resid	3.891717	Schwarz criterion	1.945606
Log likelihood	-12.22408	Hannan-Quinn criter.	1.693164
F-statistic	10.25168	Durbin-Watson stat	1.238564
Prob(F-statistic)	0.000073		

Lampiran IV

Uji Regresi Linier Berganda

Dependent Variable: VOL
Method: Least Squares
Date: 12/13/19 Time: 23:16
Sample: 1995 2018
Included observations: 24

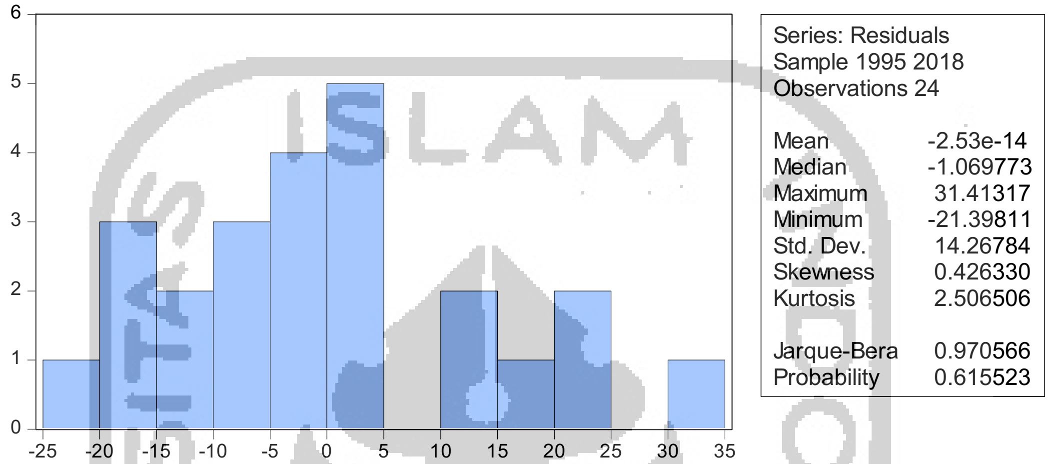
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	59.91902	18.62502	3.217125	0.0048
HD	2.116024	0.389272	5.435849	0.0000
HI	-28.52669	8.517889	-3.349033	0.0036
GDP	-0.008171	0.015018	-0.544086	0.5931
KR	-6.330315	2.527704	-2.504373	0.0221
INF	0.191488	0.273061	0.701266	0.4921

R-squared	0.827224	Mean dependent var	39.81404
Adjusted R-squared	0.779231	S.D. dependent var	34.32551
S.E. of regression	16.12820	Akaike info criterion	8.611334
Sum squared resid	4682.141	Schwarz criterion	8.905848
Log likelihood	-97.33601	Hannan-Quinn criter.	8.689469
F-statistic	17.23627	Durbin-Watson stat	1.293179
Prob(F-statistic)	0.000003		

Lampiran V

Asumsi Klasik

Uji Normalitas



Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.157710	Prob. F(2,16)	0.3392
Obs*R-squared	3.034060	Prob. Chi-Square(2)	0.2194

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/13/19 Time: 23:20
Sample: 1995 2018
Included observations: 24
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.042099	18.52034	0.110263	0.9136
HD	0.064989	0.389959	0.166655	0.8697
HI	-2.081098	8.689389	-0.239499	0.8138
GDP	-0.003118	0.016028	-0.194517	0.8482
KR	0.086276	2.644660	0.032623	0.9744
INF	0.001004	0.273208	0.003674	0.9971
RESID(-1)	0.424631	0.279135	1.521238	0.1477
RESID(-2)	-0.158909	0.296502	-0.535945	0.5994

R-squared	0.126419	Mean dependent var	-2.53E-14
Adjusted R-squared	-0.255772	S.D. dependent var	14.26784
S.E. of regression	15.98872	Akaike info criterion	8.642846
Sum squared resid	4090.229	Schwarz criterion	9.035531
Log likelihood	-95.71415	Hannan-Quinn criter.	8.747025
F-statistic	0.330774	Durbin-Watson stat	1.904016
Prob(F-statistic)	0.928388		

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.584563	Prob. F(20,3)	0.8030
Obs*R-squared	19.09913	Prob. Chi-Square(20)	0.5154
Scaled explained SS	8.092394	Prob. Chi-Square(20)	0.9912

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/13/19 Time: 23:20
Sample: 1995 2018
Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6086.441	8240.759	0.738578	0.5137
HD^2	2.120723	3.249218	0.652687	0.5605
HD*HI	18.72419	123.9908	0.151013	0.8895
HD*GDP	-3.090604	3.011208	-1.026367	0.3802
HD*KR	-77.01699	55.87214	-1.378451	0.2619
HD*INF	17.81139	12.26083	1.452708	0.2422
HD	410.2796	381.9875	1.074066	0.3615
HI^2	-99.45311	1534.796	-0.064799	0.9524
HI*GDP	108.9466	285.5157	0.381578	0.7282
HI*KR	-110.0663	552.0480	-0.199378	0.8547
HI*INF	-93.77490	158.3383	-0.592244	0.5954
HI	-830.6722	5380.761	-0.154378	0.8871
GDP^2	0.063101	0.278909	0.226242	0.8356
GDP*KR	12.89660	16.65876	0.774163	0.4952
GDP*INF	-1.889016	2.042650	-0.924787	0.4233
GDP	-224.8469	349.5273	-0.643289	0.5658
KR^2	491.2424	302.3373	1.624816	0.2027
KR*INF	-120.5562	83.63759	-1.441411	0.2451
KR	-3655.275	2550.394	-1.433220	0.2472
INF^2	21.55090	19.75246	1.091049	0.3550
INF	53.36269	346.3274	0.154082	0.8873

R-squared	0.795797	Mean dependent var	195.0892
Adjusted R-squared	-0.565556	S.D. dependent var	244.6022
S.E. of regression	306.0516	Akaike info criterion	13.95594
Sum squared resid	281002.8	Schwarz criterion	14.98674
Log likelihood	-146.4713	Hannan-Quinn criter.	14.22941
F-statistic	0.584563	Durbin-Watson stat	2.547179
Prob(F-statistic)	0.803043		

Uji Multikolinieritas

Variance Inflation Factors
Date: 12/13/19 Time: 23:21
Sample: 1995 2018
Included observations: 24

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	346.8913	32.00609	NA
HD	0.151533	60.09533	17.65239
HI	72.55443	58.41029	9.156157
GDP	0.000226	2.291325	1.820784
KR	6.389289	58.92956	6.007720
INF	0.074562	2.135106	1.462092