

**Data volume impor, kurs, pendapatan perkapita, inflasi, jumlah orang beredar, jumlah penduduk, produksi beras Indonesia tahun 1993-2013**

TAHUN	Y	X1	X2	X3	X4	X5	D1
1993	24317	2110	1968459	9.69	187873451	30196336	0
1994	633048	2200	498158.8	8.52	190537133	29235824	0
1995	1807875	2308	5288249	9.43	193167148	31180176	0
1996	2149758	2383	7423964	7.97	195762016	32028079	0
1997	349681	4650	5966567	6.23	198320350	30955343	0
1998	2895118	8025	5213048	58.39	200840864	30891101	0
1999	4751398	7100	5237827	20.49	203322369	31913571	1
2000	1355666	9530	6171343	3.72	205763774	32561340	1
2001	644733	10400	6231635	11.50	208164092	31659095	1
2002	1805380	8940	6224362	11.88	210522432	32304634	1
2003	1428506	8465	6327334	6.59	212838001	32711133	1
2004	236867	9290	6690076	6.24	215110106	33935105	1
2005	189617	9900	7006446	10.45	217338147	33974398	1
2006	438108.5	9020	7135668	13.11	219521620	34165027	1
2007	1406847.5	9419	7485970	6.41	221660111	35860575	1
2008	289689.4	10950	8096310	9.78	223753297	37848485	1
2009	250473.1	9400	8183990	4.81	225800939	40403864	1
2010	687581.5	8991	8506943	5.13	227802883	41702898	1
2011	2750476.2	8769	9027325	5.36	229759055	41255882	1
2012	1810372.3	9386	9665165	4.28	231669456	43325813	1
2013	472664.7	10460	9798997	6.41	233534163	44720889	1

Y adalah volume impor beras Indonesia (ton)

X1 adalah nilai tukar (US\$)

X2 adalah pendapatan perkapita (ribu rupiah)

X3 adalah Inflasi (%)

X4 adalah jumlah penduduk Indonesia (juta orang)

X5 adalah produksi beras Indonesia (ton)

D1 adalah dummy, 0 = sebelum krisis tahun 1998 dan 1 = setelah krisis tahun 1998

### Hasil Estimasi Uji MWD untuk model linier

Dependent Variable: Y  
 Method: Least Squares  
 Date: 01/21/16 Time: 01:35  
 Sample: 1993 2013  
 Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	21157694	9535304.	2.218880	0.0485
X1	-722.6984	286.6713	-2.521000	0.0284
X2	0.684042	0.225372	3.035171	0.0113
X3	132629.0	32966.21	4.023180	0.0020
X4	-0.142372	0.068937	-2.065265	0.0633
X5	0.148068	0.132359	1.118685	0.2871
D1	6352876.	1805516.	3.518593	0.0048
Z1	150819.1	551289.8	0.273575	0.7895
R-squared	0.788375	Mean dependent var	1336603.	
Adjusted R-squared	0.653704	S.D. dependent var	1211209.	
S.E. of regression	712758.9	Akaike info criterion	30.08724	
Sum squared resid	5.59E+12	Schwarz criterion	30.48489	
Log likelihood	-277.8287	Hannan-Quinn criter.	30.15454	
F-statistic	5.854101	Durbin-Watson stat	2.401895	
Prob(F-statistic)	0.005036			

### Hasil Estimasi Uji MWD untuk model log linier

Dependent Variable: LOG(Y)  
 Method: Least Squares  
 Date: 01/21/16 Time: 01:36  
 Sample: 1993 2013  
 Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-432.2830	276.3522	-1.564247	0.1418
LOG(X1)	1.949470	1.337724	1.457304	0.1688
LOG(X2)	-0.479948	0.587991	-0.816250	0.4291
LOG(X3)	-1.412433	0.735169	-1.921236	0.0769
LOG(X4)	36.17952	21.17710	1.708427	0.1113
LOG(X5)	-14.55717	7.796301	-1.867189	0.0846
D1	-3.616481	1.690039	-2.139880	0.0519
Z2	-1.74E-06	4.81E-07	-3.625583	0.0031
R-squared	0.562989	Mean dependent var		13.52210
Adjusted R-squared	0.327675	S.D. dependent var		1.219443
S.E. of regression	0.999887	Akaike info criterion		3.119983
Sum squared resid	12.99707	Schwarz criterion		3.517897
Log likelihood	-24.75983	Hannan-Quinn criter.		3.206341
F-statistic	2.392501	Durbin-Watson stat		1.372872
Prob(F-statistic)	0.082789			

## Hasil Regresi

Dependent Variable: Y  
 Method: Least Squares  
 Date: 01/21/16 Time: 01:36  
 Sample: 1993 2013  
 Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14394245	8949492.	1.608387	0.1301
X1	-697.9854	193.9700	-3.598420	0.0029
X2	0.420590	0.155871	2.698320	0.0173
X3	114043.1	21759.45	5.241085	0.0001
X4	-0.091270	0.065120	-1.401564	0.1828
X5	0.112129	0.128425	0.873113	0.3973
D1	5160654.	1132509.	4.556832	0.0004
R-squared	0.708733	Mean dependent var		1256104.
Adjusted R-squared	0.583905	S.D. dependent var		1177697.
S.E. of regression	759678.7	Akaike info criterion		30.18038
Sum squared resid	8.08E+12	Schwarz criterion		30.52855
Log likelihood	-309.8940	Hannan-Quinn criter.		30.25594
F-statistic	5.677655	Durbin-Watson stat		1.951778
Prob(F-statistic)	0.003561			

### Hasil Uji Multikolinearitas dengan Uji Korelasi

	X1	X2	X3	X4	X5
X1	1.000000	0.681222	-0.015007	0.818479	0.582547
X2	0.681222	1.000000	-0.243656	0.863698	0.821064
X3	-0.015007	-0.243656	1.000000	-0.278150	-0.325577
X4	0.818479	0.863698	-0.278150	1.000000	0.912238
X5	0.582547	0.821064	-0.325577	0.912238	1.000000



## Uji Heteroskedastisitas - Breusch-Pagan

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	1.081747	Prob. F(6,14)	0.4189
Obs*R-squared	6.651874	Prob. Chi-Square(6)	0.3542
Scaled explained SS	1.793594	Prob. Chi-Square(6)	0.9377

Test Equation:  
 Dependent Variable: RESID^2  
 Method: Least Squares  
 Date: 01/21/16 Time: 01:43  
 Sample: 1993 2013  
 Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8.31E+12	5.05E+12	-1.644285	0.1224
X1	-1.78E+08	1.10E+08	-1.628059	0.1258
X2	-117528.0	88030.65	-1.335080	0.2032
X3	4.09E+09	1.23E+10	0.332776	0.7442
X4	57489.03	36777.55	1.563156	0.1403
X5	-46332.78	72529.93	-0.638809	0.5333
D1	3.11E+11	6.40E+11	0.485854	0.6346
R-squared	0.316756	Mean dependent var	3.85E+11	
Adjusted R-squared	0.023937	S.D. dependent var	4.34E+11	
S.E. of regression	4.29E+11	Akaike info criterion	56.66871	
Sum squared resid	2.58E+24	Schwarz criterion	57.01689	
Log likelihood	-588.0215	Hannan-Quinn criter.	56.74428	
F-statistic	1.081747	Durbin-Watson stat	1.961913	
Prob(F-statistic)	0.418897			

### Hasil uji Autokorelasi- Breusch-Godfrey

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.006376	Prob. F(2,12)	0.3944
Obs*R-squared	3.016381	Prob. Chi-Square(2)	0.2213

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 01/21/16 Time: 01:43

Sample: 1993 2013

Included observations: 21

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	15031653	14805008	1.015309	0.3300
X1	148.7429	233.3130	0.637525	0.5358
X2	0.106693	0.184485	0.578327	0.5737
X3	2395.336	21881.29	0.109470	0.9146
X4	-0.113060	0.110190	-1.026051	0.3251
X5	0.190793	0.195949	0.973686	0.3494
D1	590990.2	1206259.	0.489936	0.6330
RESID(-1)	-0.387955	0.430208	-0.901785	0.3849
RESID(-2)	-0.500375	0.360029	-1.389819	0.1898
R-squared	0.143637	Mean dependent var	-1.04E-09	
Adjusted R-squared	-0.427271	S.D. dependent var	635592.8	
S.E. of regression	759333.0	Akaike info criterion	30.21580	
Sum squared resid	6.92E+12	Schwarz criterion	30.66345	
Log likelihood	-308.2659	Hannan-Quinn criter.	30.31295	
F-statistic	0.251594	Durbin-Watson stat	2.000534	
Prob(F-statistic)	0.970657			