

Lampiran I
Data PDB, PMA, PMDN, Ekspor, Impor, Pengeluaran Pemerintah
dan TPAK

Tahun	Y	X1	X2	X3	X4	X5	X6
1990	953108.6	59878.4	778419.2	25675.3	21837	47450	66.33
1991	1019352.1	41077.9	534012.7	29142.4	25868.8	50492	65.92
1992	1085196.1	29341.7	381442.1	33967	27279.6	60511	66.29
1993	1155694.9	39450.4	512855.2	36823	28327.8	68718	65.6
1994	1242833.9	53289.1	692758.3	40053.4	31983.5	74761	66.75
1995	1344995	69853	908089	45418	40628.7	82353	66.85
1996	1450149.2	100715.2	1309297.6	49814.8	42928.5	98513	66.32
1997	1518304.4	119872.9	1558347.7	53443.6	41679.8	131806	66.91
1998	1319000.8	60749.3	789740.9	48847.6	27336.9	215586	67.22
1999	1329435.7	53550	696150	48665.4	24003.3	231900	67.76
2000	1394844.9	92327.7	1200260.1	62124	33514.8	221000	68.6
2001	1442984.6	58816	764608	56320.9	30962.1	354500	67.76
2002	1505216.4	25230.5	327996.5	57158.8	31288.9	327900	67.86
2003	1577171.3	50092.1	651197.3	61058.2	32550.7	377200	67.54
2004	1656516.8	37140.4	482825.2	71584.6	46524.5	435700	66.79
2005	1750815.2	50576.4	657493.2	8566	57700.9	509400	66.16
2006	1847126.7	162767.2	2115973.6	100798.6	61065.5	699099	66.99
2007	1964327.3	188876.3	2455391.9	114100.9	74473.4	757886	67.18
2008	2082456.1	20363.4	264724.2	137020.4	129197.3	985790	67.23
2009	2178850.4	37799.9	491398.7	116510	96829.2	937397	67.72
2010	2314458.8	60626.3	788141.9	157779.1	135663.3	1042133	68.34
2011	2457255.9	76000.7	988009.1	203496.3	177435.6	1295047	67.88
2012	2605429.7	92182	1198366	190020.3	191689.5	1491203	66.9
2013	2750792.1	128150.6	1665957.8	182551.8	186628.7	1726200	63.3
2014	2889010.2	156126.3	2029641.9	175980	178178.8	1764600	63.94

keterangan:

Y : Produk Domestik Bruto (PDB) (milyar rupiah)

X1 : Penanaman Modal Dalam Negri (PMDN) (milyar rupiah)

X2 : Penanaman Modal Asing (PMA) (milyar rupiah)

X3 : Ekspor (juta US\$)

X4 : Impor (juta US\$)

X5 : Pengeluaran Pemerintah (milyar rupiah)

X6 : Tingkat Partisipasi Angkatan Kerja (TPAK) (%)

Lampiran II

Hasil Uji MWD

Uji MWD Model Linier

Dependent Variable: Y

Method: Least Squares

Date: 01/27/16 Time: 19:54

Sample: 1990 2014

Included observations: 25

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2603475.	1089855.	-2.388827	0.0288
PMDN	-0.418191	0.574093	-0.728437	0.4763
PMA	0.611393	0.182455	3.350920	0.0038
EKS	-1.757958	1.090204	-1.612504	0.1253
IMP	0.163423	1.382965	0.118169	0.9073
PP	1.155140	0.119126	9.696766	0.0000
TPAK	55302.49	16281.60	3.396625	0.0034
Z1	-1502352.	375206.1	-4.004072	0.0009
R-squared	0.989284	Mean dependent var	1713413.	
Adjusted R-squared	0.984871	S.D. dependent var	554387.8	
S.E. of regression	68189.66	Akaike info criterion	25.35231	
Sum squared resid	7.90E+10	Schwarz criterion	25.74235	
Log likelihood	-308.9039	Hannan-Quinn criter.	25.46049	
F-statistic	224.1942	Durbin-Watson stat	1.702568	
Prob(F-statistic)	0.000000			

Uji MWD Model Log-linier

Model Log-linier

Dependent Variable: LOG(Y)

Method: Least Squares

Date: 01/27/16 Time: 19:56

Sample: 1990 2014

Included observations: 25

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	12.51604	2.527694	4.951565	0.0001
LOG(PMDN)	-0.007267	0.024071	-0.301916	0.7664
LOG(PMA)	0.077590	0.030113	2.576620	0.0196
LOG(EKS)	0.006686	0.020656	0.323700	0.7501
LOG(IMP)	0.156120	0.033446	4.667801	0.0002
LOG(PP)	0.156301	0.017419	8.972765	0.0000
LOG(TPAK)	-0.674544	0.586248	-1.150611	0.2658
Z2	-6.65E-09	1.63E-07	-0.040676	0.9680
R-squared	0.986157	Mean dependent var	14.30595	
Adjusted R-squared	0.980457	S.D. dependent var	0.314041	
S.E. of regression	0.043902	Akaike info criterion	-3.159393	
Sum squared resid	0.032765	Schwarz criterion	-2.769352	
Log likelihood	47.49241	Hannan-Quinn criter.	-3.051212	
F-statistic	173.0093	Durbin-Watson stat	1.565269	
Prob(F-statistic)	0.000000			

Lampiran III

Uji Stasioneritas dan Uji Kointegrasi

Variabel PDB Pada Tingkat Level

Null Hypothesis: LOG(PDB) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.035246	0.9460
Test critical values: 1% level	-3.737853	
5% level	-2.991878	
10% level	-2.635542	

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

Variabel PDB Pada Tingkat *First Difference*

Null Hypothesis: D(LOG(PDB)) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.518723	0.0168
Test critical values: 1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

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

Variabel PMDN Pada Tingkat Level

Null Hypothesis: LOG(PMDN) has a unit root

Exogenous: None

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.163813	0.7247
Test critical values: 1% level	-2.664853	
5% level	-1.955681	
10% level	-1.608793	

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

Variabel PMDN Pada Tingkat *First Difference*

Null Hypothesis: D(LOG(PMDN)) has a unit root

Exogenous: None

Lag Length: 1 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.521210	0.0000
Test critical values: 1% level	-2.674290	
5% level	-1.957204	
10% level	-1.608175	

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

Variabel PMA Pada Tingkat Level

Null Hypothesis: LOG(PMA) has a unit root

Exogenous: None

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.409943	0.7937
Test critical values: 1% level	-2.664853	
5% level	-1.955681	
10% level	-1.608793	

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

Variabel PMA Pada Tingkat *First Difference*

Null Hypothesis: D(LOG(PMA)) has a unit root

Exogenous: None

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.292983	0.0000
Test critical values: 1% level	-2.669359	
5% level	-1.956406	
10% level	-1.608495	

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

Variabel Ekspor Pada Tingkat Level

Null Hypothesis: LOG(EKS) has a unit root

Exogenous: None

Lag Length: 1 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.833900	0.8845
Test critical values: 1% level	-2.669359	
5% level	-1.956406	
10% level	-1.608495	

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

Variabel Ekspor Pada Tingkat *First Difference*

Null Hypothesis: D(LOG(EKS)) has a unit root

Exogenous: None

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.850969	0.0000
Test critical values: 1% level	-2.669359	
5% level	-1.956406	
10% level	-1.608495	

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

Variabel Impor Pada Tingkat Level

Null Hypothesis: LOG(IMP) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.251088	0.9187
Test critical values: 1% level	-3.737853	
5% level	-2.991878	
10% level	-2.635542	

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

Variabel Impor Pada Tingkat *First Difference*

Null Hypothesis: D(LOG(IMP)) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.779764	0.0010
Test critical values: 1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

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

Variabel Pengeluaran Pemerintah Pada Tingkat Level

Null Hypothesis: LOG(PP) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.666403	0.8370
Test critical values: 1% level	-3.737853	
5% level	-2.991878	
10% level	-2.635542	

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

Variabel Pengeluaran Pemerintah Pada Tingkat *First Difference*

Null Hypothesis: D(LOG(PP)) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.111644	0.0000
Test critical values: 1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

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

Variabel TPAK Pada Tingkat Level

Null Hypothesis: LOG(TPAK) has a unit root

Exogenous: None

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.517428	0.4818
Test critical values: 1% level	-2.664853	
5% level	-1.955681	
10% level	-1.608793	

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

Variabel TPAK Pada Tingkat *First Difference*

Null Hypothesis: D(LOG(TPAK)) has a unit root

Exogenous: None

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.563727	0.0001
Test critical values: 1% level	-2.669359	
5% level	-1.956406	
10% level	-1.608495	

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

Uji Kointegrasi

Date: 01/27/16 Time: 22:07

Sample (adjusted): 1992 2014

Included observations: 23 after adjustments

Trend assumption: Linear deterministic trend

Series: LOG(Y) LOG(PMDN) LOG(PMA) LOG(EKS) LOG(IMP)

LOG(PP) LOG(TPAK)

Lags interval (in first differences): 1 to 1

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.979691	193.3222	125.6154	0.0000
At most 1 *	0.796654	103.6983	95.75366	0.0127
At most 2	0.625158	67.06280	69.81889	0.0813
At most 3	0.597892	44.49406	47.85613	0.1000
At most 4	0.400574	23.54025	29.79707	0.2205
At most 5	0.387511	11.76924	15.49471	0.1683
At most 6	0.021253	0.494077	3.841466	0.4821

Trace test indicates 2 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.979691	89.62393	46.23142	0.0000
At most 1	0.796654	36.63548	40.07757	0.1162
At most 2	0.625158	22.56874	33.87687	0.5636
At most 3	0.597892	20.95381	27.58434	0.2790
At most 4	0.400574	11.77100	21.13162	0.5704
At most 5	0.387511	11.27517	14.26460	0.1410
At most 6	0.021253	0.494077	3.841466	0.4821

Max-eigenvalue test indicates 1 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran IV

Hasil Regresi Jangka Panjang dan Hasil Regresi Jangka Pendek

Hasil Regresi Jangka Panjang

Dependent Variable: LOG(Y)

Method: Least Squares

Date: 01/27/16 Time: 22:09

Sample: 1990 2014

Included observations: 25

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	12.52354	2.450060	5.111523	0.0001
LOG(PMDN)	-0.007155	0.023240	-0.307888	0.7617
LOG(PMA)	0.077430	0.029014	2.668711	0.0157
LOG(EKS)	0.006788	0.019929	0.340592	0.7374
LOG(IMP)	0.156039	0.032448	4.808877	0.0001
LOG(PP)	0.156233	0.016852	9.270872	0.0000
LOG(TPAK)	-0.676007	0.568685	-1.188719	0.2500
R-squared	0.986156	Mean dependent var	14.30595	
Adjusted R-squared	0.981541	S.D. dependent var	0.314041	
S.E. of regression	0.042667	Akaike info criterion	-3.239295	
Sum squared resid	0.032768	Schwarz criterion	-2.898010	
Log likelihood	47.49119	Hannan-Quinn criter.	-3.144637	
F-statistic	213.6962	Durbin-Watson stat	1.568447	
Prob(F-statistic)	0.000000			

Hasil Regresi Jangka Pendek

Dependent Variable: D(LOG(Y))

Method: Least Squares

Date: 01/27/16 Time: 22:11

Sample (adjusted): 1991 2014

Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.031152	0.010305	3.022953	0.0081
D(LOG(PMDN))	0.024090	0.012813	1.880114	0.0784
D(LOG(PMA))	0.027556	0.015552	1.771836	0.0955
D(LOG(EKS))	-0.000490	0.008655	-0.056563	0.9556
D(LOG(IMP))	0.125758	0.029883	4.208407	0.0007
D(LOG(PP))	0.001725	0.051167	0.033709	0.9735
D(LOG(TPAK))	-0.324017	0.378315	-0.856475	0.4044
RESID08(-1)	-0.603185	0.193983	-3.109477	0.0067
R-squared	0.777390	Mean dependent var	0.046206	
Adjusted R-squared	0.679999	S.D. dependent var	0.042393	
S.E. of regression	0.023981	Akaike info criterion	-4.361900	
Sum squared resid	0.009201	Schwarz criterion	-3.969216	
Log likelihood	60.34280	Hannan-Quinn criter.	-4.257721	
F-statistic	7.982095	Durbin-Watson stat	1.799505	
Prob(F-statistic)	0.000309			

Lampiran V
Uji Asumsi Klasik

Uji Asumsi Klasik (Persamaan Jangka Panjang)

Uji Heteroskedastisitas

Heteroskedasticity Test: Breusch-Pagan-Godfrey

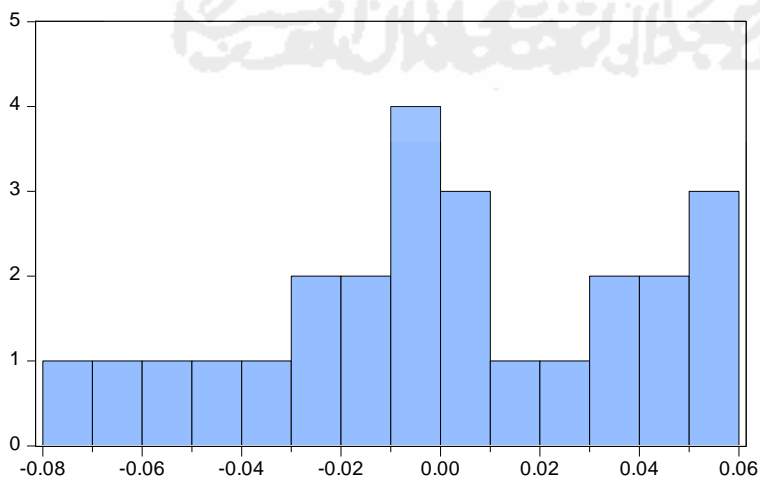
F-statistic	0.311591	Prob. F(6,18)	0.9226
Obs*R-squared	2.352277	Prob. Chi-Square(6)	0.8846
Scaled explained SS	0.766725	Prob. Chi-Square(6)	0.9929

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.181177	Prob. F(2,16)	0.3323
Obs*R-squared	3.216300	Prob. Chi-Square(2)	0.2003

Uji Normalitas



Series: Residuals	
Sample 1990 2014	
Observations 25	
Mean	-2.43e-15
Median	-0.003729
Maximum	0.059029
Minimum	-0.074181
Std. Dev.	0.036951
Skewness	-0.217353
Kurtosis	2.257524
Jarque-Bera	0.771084
Probability	0.680082

Uji Asumsi Klasik (Persamaan Jangka Pendek)

Uji Heteroskedastisitas

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	1.345400	Prob. F(7,16)	0.2929
Obs*R-squared	8.892476	Prob. Chi-Square(7)	0.2605
Scaled explained SS	4.671581	Prob. Chi-Square(7)	0.7000

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.105259	Prob. F(2,14)	0.9008
Obs*R-squared	0.355542	Prob. Chi-Square(2)	0.8371

Uji Normalitas

