LAMPIRAN – LAMPIRAN

1. Data Skripsi

TAHUN	PK	JUB	INFLASI	SB	PDB
1995	727099.1	52677	8.64	16.8	1344994.6
1996	806170.0	64089	6.47	17.25	1450148.8
1997	850241.3	78343	11.05	20.33	1518304.1
1998	807112.0	101197	77.63	49.23	1319000.5
1999	844507.5	124633	2.01	25.31	1329435.4
2000	875197.5	162186	9.53	12.54	1394844.5
2001	886736.0	177731	12.55	15.5	1442984.6
2002	920749.6	191939	10.03	15.55	1505216.4
2003	956593.4	223799	5.06	10.74	1577171.3
2004	1004109.0	253818	6.4	6.43	1656516.8
2005	1043805.1	281905	17.11	8.16	1750815.2
2006	1076928.1	347031	6.6	9.71	1847126.7
2007	1130847.1	450055	6.59	7.42	1964327.3
2008	1191190.8	456787	11.06	11.16	2082456.1
2009	1249011.2	515824	2.78	7.48	2178850.4
2010	1308272.8	605411	6.96	7.06	2314458.8
2011	1374350.8	722991	3.79	6.81	2457255.9
2012	1449853.0	841652	4.3	5.76	2605429.7
2013	1527924.4	887081	8.38	7.61	2750792.1
2014	1606485.4	942221	8.36	8.94	2889010.2

Keterangan :

PK = Pengeluaran Konsumsi Masyarakat (milyar rupiah)

JUB = Jumlah Uang Beredar (milyar rupiah)

INFLASI = Laju Inflasi (dalam persentase)

SB = Suku Bunga Deposito 3 Bulan (dalam persentase)

PDB = Pendapatan Nasional Riil (milyar rupiah)

2. Hasil pengujian akar unit pada tingkat level

a. LOGPK

Null Hypothesis: LOG(PK) has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic based on SIC, MAXLAG=4)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.935809	0.9931
Test critical values:	1% level	-3.920350	
	5% level	-3.065585	
	10% level	-2.673459	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 16

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(PK))
Method: Least Squares
Date: 08/01/16 Time: 13:40
Sample (adjusted): 1999 2014
Included observations: 16 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(PK(-1))	0.021223	0.022679	0.935809	0.3695
D(LOG(PK(-1)))	0.070173	0.176532	0.397507	0.6986
D(LOG(PK(-2)))	0.030027	0.123213	0.243701	0.8119
D(LOG(PK(-3)))	0.225047	0.101331	2.220921	0.0483
C	-0.264486	0.302333	-0.874817	0.4004

R-squared	0.705355	Mean dependent var	0.043021
Adjusted R-squared	0.598211	S.D. dependent var	0.010411
S.E. of regression	0.006599	Akaike info criterion	-6.953427
Sum squared resid	0.000479	Schwarz criterion	-6.711993
Log likelihood	60.62742	F-statistic	6.583256
Durbin-Watson stat	1.924760	Prob(F-statistic)	0.005882

b. LOGJUB

Null Hypothesis: LOG(JUB) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=4)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.505773	0.1297
Test critical values:	1% level	-3.831511	
	5% level	-3.029970	
	10% level	-2.655194	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(JUB))
Method: Least Squares
Date: 08/01/16 Time: 13:30
Sample (adjusted): 1996 2014
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(JUB(-1))	-0.043642	0.017416	-2.505773	0.0227
C	0.694171	0.216955	3.199615	0.0053

R-squared	0.269725	Mean dependent var	0.151793
Adjusted R-squared	0.226768	S.D. dependent var	0.073192
S.E. of regression	0.064360	Akaike info criterion	-2.549333
Sum squared resid	0.070419	Schwarz criterion	-2.449919
Log likelihood	26.21867	F-statistic	6.278898
Durbin-Watson stat	1.925921	Prob(F-statistic)	0.022678

c. INFLASI

Null Hypothesis: INFLASI has a unit root
Exogenous: Constant
Lag Length: 8 (Automatic based on SIC, MAXLAG=8)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.169702	0.9167
Test critical values:	1% level	-4.200056	
	5% level	-3.175352	
	10% level	-2.728985	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 11

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INFLASI)
Method: Least Squares
Date: 08/01/16 Time: 13:37
Sample (adjusted): 2004 2014
Included observations: 11 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-0.119588	0.704692	-0.169702	0.8930
D(INFLASI(-1))	0.792331	0.461238	1.717837	0.3356
D(INFLASI(-2))	2.073955	0.883118	2.348446	0.2563
D(INFLASI(-3))	1.792745	0.668001	2.683744	0.2271
D(INFLASI(-4))	0.313321	0.292869	1.069832	0.4785
D(INFLASI(-5))	0.270849	0.229485	1.180248	0.4475
D(INFLASI(-6))	0.247319	0.238730	1.035976	0.4888
D(INFLASI(-7))	0.510766	0.273561	1.867100	0.3130
D(INFLASI(-8))	0.309890	0.137187	2.258888	0.2653
C	5.522668	3.839263	1.438471	0.3867

R-squared	0.990766	Mean dependent var	0.300000
Adjusted R-squared	0.907656	S.D. dependent var	5.991138
S.E. of regression	1.820600	Akaike info criterion	3.456495
Sum squared resid	3.314583	Schwarz criterion	3.818218
Log likelihood	-9.010725	F-statistic	11.92115
Durbin-Watson stat	2.059961	Prob(F-statistic)	0.221338

d. SB

Null Hypothesis: SB has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic based on SIC, MAXLAG=4)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.278121	0.6143
Test critical values:	1% level	-3.886751	
	5% level	-3.052169	
	10% level	-2.666593	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 17

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SB)
Method: Least Squares
Date: 08/01/16 Time: 13:38
Sample (adjusted): 1998 2014
Included observations: 17 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SB(-1)	-0.370708	0.290041	-1.278121	0.2236
D(SB(-1))	-0.066802	0.297036	-0.224896	0.8256
D(SB(-2))	-0.217940	0.272466	-0.799881	0.4382
C	4.096268	4.680386	0.875199	0.3973

R-squared	0.273194	Mean dependent var	-0.670000
Adjusted R-squared	0.105469	S.D. dependent var	10.17963
S.E. of regression	9.627853	Akaike info criterion	7.569522
Sum squared resid	1205.042	Schwarz criterion	7.765572
Log likelihood	-60.34094	F-statistic	1.628825
Durbin-Watson stat	1.420776	Prob(F-statistic)	0.230969

e. LOGPDB

Null Hypothesis: LOG(PDB) has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic based on SIC, MAXLAG=4)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.047203	0.9501
Test critical values:	1% level	-3.920350	
	5% level	-3.065585	
	10% level	-2.673459	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 16

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(PDB))
Method: Least Squares
Date: 08/01/16 Time: 13:39
Sample (adjusted): 1999 2014
Included observations: 16 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(PDB(-1))	0.000427	0.009055	0.047203	0.9632
D(LOG(PDB(-1)))	0.252072	0.037724	6.682019	0.0000
D(LOG(PDB(-2)))	-0.031654	0.033458	-0.946087	0.3644
D(LOG(PDB(-3)))	0.107040	0.034347	3.116414	0.0098
C	0.030603	0.128498	0.238158	0.8161

R-squared	0.877785	Mean dependent var	0.049002
Adjusted R-squared	0.833343	S.D. dependent var	0.013310
S.E. of regression	0.005434	Akaike info criterion	-7.342133
Sum squared resid	0.000325	Schwarz criterion	-7.100699
Log likelihood	63.73706	F-statistic	19.75131
Durbin-Watson stat	2.102152	Prob(F-statistic)	0.000056

3. Hasil pengujian akar unit pada derajat integrasi pertama

a. LOGPK

Null Hypothesis: D(LOG(PK)) has a unit root
Exogenous: Constant
Lag Length: 6 (Automatic based on SIC, MAXLAG=6)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.002702	0.0025
Test critical values:	1% level	-4.121990	
	5% level	-3.144920	
	10% level	-2.713751	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 12

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(PK),2)
Method: Least Squares
Date: 08/01/16 Time: 13:42
Sample (adjusted): 2003 2014
Included observations: 12 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(PK(-1)))	-0.410222	0.082000	-5.002702	0.0075
D(LOG(PK(-1)),2)	-0.056855	0.044241	-1.285130	0.2681
D(LOG(PK(-2)),2)	-0.779659	0.045095	-17.28906	0.0001
D(LOG(PK(-3)),2)	-0.319839	0.073772	-4.335514	0.0123
D(LOG(PK(-4)),2)	-0.441142	0.075474	-5.844922	0.0043
D(LOG(PK(-5)),2)	-0.072597	0.041568	-1.746446	0.1557
D(LOG(PK(-6)),2)	-0.160382	0.019361	-8.283614	0.0012
C	0.023988	0.004196	5.716595	0.0046

R-squared	0.995535	Mean dependent var	0.001041
Adjusted R-squared	0.987720	S.D. dependent var	0.007501
S.E. of regression	0.000831	Akaike info criterion	-11.11269
Sum squared resid	2.76E-06	Schwarz criterion	-10.78942
Log likelihood	74.67615	F-statistic	127.3943
Durbin-Watson stat	2.377770	Prob(F-statistic)	0.000156

b. LOGJUB

Null Hypothesis: D(LOG(JUB)) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.036909	0.0503
Test critical values:	1% level	-3.857386	
	5% level	-3.040391	
	10% level	-2.660551	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 18

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(JUB),2)
Method: Least Squares
Date: 08/01/16 Time: 13:35
Sample (adjusted): 1997 2014
Included observations: 18 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(JUB(-1)))	-0.768068	0.252911	-3.036909	0.0079
C	0.112947	0.043421	2.601189	0.0193

R-squared	0.365654	Mean dependent var	-0.007544
Adjusted R-squared	0.326007	S.D. dependent var	0.091174
S.E. of regression	0.074852	Akaike info criterion	-2.242181
Sum squared resid	0.089644	Schwarz criterion	-2.143250
Log likelihood	22.17963	F-statistic	9.222814
Durbin-Watson stat	1.901759	Prob(F-statistic)	0.007851

c. INFLASI

Null Hypothesis: D(INFLASI) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic based on SIC, MAXLAG=4)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.991767	0.0011
Test critical values:	1% level	-3.886751	
	5% level	-3.052169	
	10% level	-2.666593	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 17

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(INFLASI,2)
Method: Least Squares
Date: 08/01/16 Time: 13:37
Sample (adjusted): 1998 2014
Included observations: 17 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INFLASI(-1))	-2.124564	0.425614	-4.991767	0.0002
D(INFLASI(-1),2)	0.403321	0.244589	1.648972	0.1214
C	-0.180167	5.239830	-0.034384	0.9731

R-squared	0.796809	Mean dependent var	-0.270588
Adjusted R-squared	0.767782	S.D. dependent var	44.83020
S.E. of regression	21.60324	Akaike info criterion	9.142349
Sum squared resid	6533.798	Schwarz criterion	9.289386
Log likelihood	-74.70996	F-statistic	27.45036
Durbin-Watson stat	1.547486	Prob(F-statistic)	0.000014

d. SB

Null Hypothesis: D(SB) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=4)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.929922	0.0011
Test critical values:	1% level	-3.857386	
	5% level	-3.040391	
	10% level	-2.660551	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 18

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(SB,2)
Method: Least Squares
Date: 08/01/16 Time: 13:39
Sample (adjusted): 1997 2014
Included observations: 18 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(SB(-1))	-1.206762	0.244783	-4.929922	0.0002
C	-0.567230	2.360285	-0.240323	0.8131

R-squared	0.603018	Mean dependent var	0.048889
Adjusted R-squared	0.578207	S.D. dependent var	15.39718
S.E. of regression	9.999792	Akaike info criterion	7.547445
Sum squared resid	1599.933	Schwarz criterion	7.646375
Log likelihood	-65.92700	F-statistic	24.30413
Durbin-Watson stat	2.147755	Prob(F-statistic)	0.000151

e. LOGPDB

Null Hypothesis: D(LOG(PDB)) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic based on SIC, MAXLAG=4)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-14.91271	0.0000
Test critical values:	1% level	-3.920350	
	5% level	-3.065585	
	10% level	-2.673459	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 16

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(PDB),2)
Method: Least Squares
Date: 08/01/16 Time: 13:40
Sample (adjusted): 1999 2014
Included observations: 16 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(PDB(-1)))	-0.669861	0.044919	-14.91271	0.0000
D(LOG(PDB(-1)),2)	-0.076960	0.035384	-2.175007	0.0503
D(LOG(PDB(-2)),2)	-0.107891	0.027988	-3.854889	0.0023
C	0.036667	0.002118	17.30861	0.0000

R-squared	0.985435	Mean dependent var	0.011859
Adjusted R-squared	0.981794	S.D. dependent var	0.038559
S.E. of regression	0.005203	Akaike info criterion	-7.466930
Sum squared resid	0.000325	Schwarz criterion	-7.273783
Log likelihood	63.73544	F-statistic	270.6385
Durbin-Watson stat	2.104751	Prob(F-statistic)	0.000000

4. Hasil uji kointegrasi

Date: 08/01/16 Time: 13:44
Sample (adjusted): 1997 2014
Included observations: 18 after adjustments
Trend assumption: Linear deterministic trend
Series: LOG(PK) LOG(JUB) INFLASI SB LOG(PDB)
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 *	0.976286	149.1143	69.81889	0.0000
At most 1 *	0.953688	81.76413	47.85613	0.0000
At most 2	0.580522	26.46187	29.79707	0.1155
At most 3	0.446032	10.82449	15.49471	0.2225
At most 4	0.010655	0.192819	3.841466	0.6606

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 *	0.976286	67.35012	33.87687	0.0000
At most 1 *	0.953688	55.30226	27.58434	0.0000
At most 2	0.580522	15.63738	21.13162	0.2467
At most 3	0.446032	10.63167	14.26460	0.1737
At most 4	0.010655	0.192819	3.841466	0.6606

Max-eigenvalue 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 Cointegrating Coefficients (normalized by b'*S11*b=I):

LOG(PK)	LOG(JUB)	INFLASI	SB	LOG(PDB)
66.29445	5.248996	-0.149256	0.280532	-72.98682
21.81299	-2.821440	-0.234161	-0.347295	-14.38760
-54.73010	5.970277	-0.322432	0.437989	33.89231
57.98374	-3.129995	-0.160673	0.001106	-47.04491

247.0845	-13.68602	-0.229123	0.363810	-170.3278

Unrestricted Adjustment Coefficients (alpha):

D(LOG(PK))	0.018407	0.005112	-0.004166	-0.007646
D(LOG(JUB))	-0.027720	-0.011155	-0.019036	0.017445
D(INFLASI)	-12.26378	1.808832	5.086163	4.394723
D(SB)	-5.588558	-0.052684	1.481602	1.460777
D(LOG(PDB))	0.032608	0.007367	-0.013360	-0.011422

1 Cointegrating Equation(s): Log likelihood 89.22864

Normalized cointegrating coefficients (standard error in parentheses)

LOG(JUB)	INFLASI	SB	LOG(PDB)
1.000000	-0.028435	0.053445	-13.90491
	(0.00448)	(0.00648)	(1.18524)

Adjustment coefficients (standard error in parentheses)

D(LOG(PK))	0.096620
	(0.02279)
D(LOG(JUB))	-0.145505
	(0.07981)
D(INFLASI)	-64.37252
	(16.4090)
D(SB)	-29.33432
	(5.94010)
D(LOG(PDB))	0.171159
	(0.04213)

2 Cointegrating Equation(s): Log likelihood 116.8798

Normalized cointegrating coefficients (standard error in parentheses)

LOG(PK)	LOG(JUB)	INFLASI	SB	LOG(PDB)
7.434051	1.000000	0.000000	0.071218	-9.055268
(1.16511)			(0.00557)	(0.99663)
-182.7279	0.000000	1.000000	0.625032	170.5515
(29.3467)			(0.14035)	(25.1031)

Adjustment coefficients (standard error in parentheses)

D(LOG(PK))	0.082196	-0.003945
	(0.02419)	(0.00113)
D(LOG(JUB))	-0.114031	0.006750
	(0.08837)	(0.00412)
D(INFLASI)	-69.47603	1.406879

	(18.3436)	(0.85476)
D(SB)	-29.18568	0.846460
	(6.74319)	(0.31421)
D(LOG(PDB))	0.150373	-0.006592
	(0.04596)	(0.00214)

3 Cointegrating Equation(s): Log likelihood 124.6985

Normalized cointegrating coefficients (standard error in parentheses)

LOG(PK)	LOG(JUB)	INFLASI	SB	LOG(PDB)
59.94469	1.000000	0.000000	0.000000	-56.55354
(9.48257)				(8.46156)
278.1244	0.000000	1.000000	0.000000	-246.3104
(80.6334)				(71.9515)
-737.3254	0.000000	0.000000	1.000000	666.9445
(131.134)				(117.015)

Adjustment coefficients (standard error in parentheses)

D(LOG(PK))	0.057326	-0.002601	0.001564
	(0.03257)	(0.00164)	(0.00241)
D(LOG(JUB))	-0.227679	0.012887	-0.012240
	(0.11534)	(0.00582)	(0.00855)
D(INFLASI)	-39.11022	-0.233063	-1.840897
	(22.5140)	(1.13571)	(1.66922)
D(SB)	-20.34010	0.368744	-0.900548
	(8.76983)	(0.44239)	(0.65021)
D(LOG(PDB))	0.070609	-0.002284	0.000737
	(0.05548)	(0.00280)	(0.00411)

4 Cointegrating Equation(s): Log likelihood 130.0143

Normalized cointegrating coefficients (standard error in parentheses)

LOG(PK)	LOG(JUB)	INFLASI	SB	LOG(PDB)
-2.329571	1.000000	0.000000	0.000000	0.000000
(0.42832)				
6.898252	0.000000	1.000000	0.000000	0.000000
(3.01916)				
-2.915556	0.000000	0.000000	1.000000	0.000000
(5.27177)				
-1.101156	0.000000	0.000000	0.000000	1.000000
(0.01174)				

Adjustment coefficients (standard error in parentheses)

D(LOG(PK))	0.081259	-0.001373	0.001555	-1.198516
	(0.02786)	(0.00141)	(0.00194)	(0.29207)

D(LOG(JUB))	-0.282281	0.010084	-0.012220	0.717873
	(0.11355)	(0.00574)	(0.00789)	(1.19035)
D(INFLASI)	-52.86569	-0.939174	-1.836038	834.7018
	(20.8454)	(1.05380)	(1.44898)	(218.519)
D(SB)	-24.91233	0.134037	-0.898933	390.1419
	(8.47318)	(0.42835)	(0.58898)	(88.8231)
D(LOG(PDB))	0.106361	-0.000449	0.000725	-2.401399
	(0.05041)	(0.00255)	(0.00350)	(0.52847)

5. Hasil estimasi ECM jangka panjang

Dependent Variable: LOG(PK)
Method: Least Squares
Date: 08/01/16 Time: 13:46
Sample: 1995 2014
Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.397557	0.439342	10.00943	0.0000
LOG(JUB)	0.115726	0.011966	9.671068	0.0000
INFLASI	-0.000735	0.000490	-1.500214	0.1543
SB	0.002051	0.000967	2.120316	0.0511
LOG(PDB)	0.555568	0.038760	14.33361	0.0000

R-squared	0.996336	Mean dependent var	13.86738
Adjusted R-squared	0.995359	S.D. dependent var	0.235555
S.E. of regression	0.016048	Akaike info criterion	-5.214164
Sum squared resid	0.003863	Schwarz criterion	-4.965231
Log likelihood	57.14164	F-statistic	1019.645
Durbin-Watson stat	1.140071	Prob(F-statistic)	0.000000

6. Hasil estimasi ECM jangka pendek

Dependent Variable: DLOG(PK)
Method: Least Squares
Date: 08/02/16 Time: 11:07
Sample (adjusted): 1996 2014
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.016614	0.009273	1.791668	0.0965
DLOG(JUB)	0.036819	0.044945	0.819193	0.4274
D(SB)	0.000482	0.000746	0.646090	0.5295
D(INFLASI)	-0.000302	0.000264	-1.142138	0.2740
DLOG(PDB)	0.469594	0.088639	5.297816	0.0001
ECT01(-1)	-0.676261	0.222409	-3.040613	0.0095

R-squared	0.868230	Mean dependent var	0.041723
Adjusted R-squared	0.817549	S.D. dependent var	0.028248
S.E. of regression	0.012066	Akaike info criterion	-5.744757
Sum squared resid	0.001893	Schwarz criterion	-5.446513
Log likelihood	60.57519	Hannan-Quinn criter.	-5.694282
F-statistic	17.13128	Durbin-Watson stat	0.623229
Prob(F-statistic)	0.000026		

7. Hasil uji asumsi klasik

a. Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.410323	Probability	0.672400
Obs*R-squared	1.216185	Probability	0.544388

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 08/03/16 Time: 09:12
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000496	0.012365	-0.040106	0.9687
DLOG(JUB)	0.006631	0.067313	0.098517	0.9231
D(SB)	7.33E-05	0.001001	0.073241	0.9428
D(INFLASI)	-1.75E-05	0.000349	-0.050119	0.9609
DLOG(PDB)	-0.012469	0.134881	-0.092442	0.9279

RESID(-1)	0.256832	0.288573	0.890008	0.3910
RESID(-2)	-0.148958	0.490682	-0.303574	0.7667

R-squared	0.064010	Mean dependent var	-1.19E-18
Adjusted R-squared	-0.403985	S.D. dependent var	0.013414
S.E. of regression	0.015894	Akaike info criterion	-5.168461
Sum squared resid	0.003031	Schwarz criterion	-4.820510
Log likelihood	56.10038	F-statistic	0.136774
Durbin-Watson stat	1.506324	Prob(F-statistic)	0.988496

b. Heterokedastisitas

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	2.007162	Prob. F(5,13)	0.1445
Obs*R-squared	8.277563	Prob. Chi-Square(5)	0.1416
Scaled explained SS	3.929245	Prob. Chi-Square(5)	0.5596

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 068/03/16 Time: 11:11
Sample: 1996 2014
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000115	9.90E-05	-1.164139	0.2653
DLOG(JUB)	0.000878	0.000480	1.829379	0.0904
D(SB)	1.61E-05	7.96E-06	2.023132	0.0641
D(INFLASI)	-3.71E-06	2.82E-06	-1.313126	0.2118
DLOG(PDB)	0.002097	0.000946	2.215781	0.0452
ECT01(-1)	-0.003172	0.002375	-1.335691	0.2046

R-squared	0.435661	Mean dependent var	9.96E-05
Adjusted R-squared	0.218608	S.D. dependent var	0.000146
S.E. of regression	0.000129	Akaike info criterion	-14.82404
Sum squared resid	2.16E-07	Schwarz criterion	-14.52580
Log likelihood	146.8284	Hannan-Quinn criter.	-14.77357
F-statistic	2.007162	Durbin-Watson stat	0.905484
Prob(F-statistic)	0.144511		

c. Uji Normalitas