LAMPIRAN I

DATA PENELITIAN

Data Ekspor Kopi Indonesia Ke Amerika Serikat, GDP perkapita Amerika Serikat, Kurs Dollar Terhadap Rupiah dan Harga Kopi Internasional.

TAHUN	Y (TON)	X1 (US$)	X2 (Rupiah)	X3 (US$/lb)
2000	4582.1	36450	9595	64
2001	5896.5	37274	10400	45
2002	3824.1	38166	8940	47
2003	4054.7	39677	8465	51
2004	3740.2	41922	9290	62
2005	3731.1	44308	9830	89
2006	4623.4	46437	9020	95
2007	5164.3	48062	9419	107
2008	5687.9	48401	10950	124
2009	4876.7	47002	9400	115
2010	6109.9	48374	8991	147
2011	6465.5	49791	9068	210
2012	6097.5	51450	9670	156
2013	6180.5	52787	12189	119
2014	6554.3	54599	12440	155
2015	5850.1	56207	13795	124

Sumber BPS, World Bank, BI, ICO data dioalah

Y = Volume Ekspor Kopi Indonesia Ke Amerika Serikat (TON)

X1 = GDP Perkapita Amerika Serikat (US$)

X2 = Kurs Dollar Terhadap Rupiah (Rupiah)

X3 = Harga Kopi Internasional (US$/lb)

LAMPIRAN II

Uji MWD Z1

Dependent Variable: Y
Method: Least Squares
Date: 10/02/17 Time: 16:09
Sample: 2000 2015
Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X1	0.617387	0.875285	0.705356	0.4953
X2	0.381526	0.354873	1.075107	0.3053
X3	0.042096	0.229353	0.183540	0.8577
C	-1.801586	6.258034	-0.287884	0.7788
Z1	82.40226	33.75942	2.440867	0.0328

R-squared	0.760834	Mean dependent var	8.540350
Adjusted R-squared	0.673865	S.D. dependent var	0.204110
S.E. of regression	0.116564	Akaike info criterion	-1.210450
Sum squared resid	0.149458	Schwarz criterion	-0.969017
Log likelihood	14.68360	Hannan-Quinn criter.	-1.198087
F-statistic	8.748289	Durbin-Watson stat	2.156691
Prob(F-statistic)	0.001984		

Uji MWD Z2

Dependent Variable: Y
Method: Least Squares
Date: 10/02/17 Time: 16:10
Sample: 2000 2015
Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X1	0.128203	2.637731	0.048603	0.9621
X2	-0.175852	2.474605	-0.071062	0.9446
X3	-0.082689	1.376419	-0.060076	0.9532
C	7.907510	5.894242	1.341565	0.2068
Z2	0.000242	0.000618	0.391896	0.7026

R-squared	0.636374	Mean dependent var	8.540350
Adjusted R-squared	0.504146	S.D. dependent var	0.204110
S.E. of regression	0.143728	Akaike info criterion	-0.791481
Sum squared resid	0.227235	Schwarz criterion	-0.550047
Log likelihood	11.33185	Hannan-Quinn criter.	-0.779118
F-statistic	4.812707	Durbin-Watson stat	2.030689
Prob(F-statistic)	0.017251		

LAMPIRAN III

UJI STASIONER TINGKAT LEVEL

VARIABEL Y

Null Hypothesis: Y has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.589401	0.2885
Test critical values:	1% level	-4.728363	
	5% level	-3.759743	
	10% level	-3.324976	

*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 15

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(Y)
Method: Least Squares
Date: 10/02/17 Time: 15:52
Sample (adjusted): 2001 2015
Included observations: 15 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
Y(-1)	-0.706315	0.272772	-2.589401	0.0237
C	5.851101	2.256890	2.592550	0.0235
@TREND("2000")	0.023882	0.012688	1.882325	0.0843

R-squared	0.358651	Mean dependent var	0.016287
Adjusted R-squared	0.251759	S.D. dependent var	0.173685
S.E. of regression	0.150239	Akaike info criterion	-0.776320
Sum squared resid	0.270862	Schwarz criterion	-0.634710
Log likelihood	8.822398	Hannan-Quinn criter.	-0.777828
F-statistic	3.355276	Durbin-Watson stat	1.849732
Prob(F-statistic)	0.069593		

VARIABEL X1

Null Hypothesis: X1 has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.587235	0.2896
Test critical values:	1% level	-4.800080	
	5% level	-3.791172	
	10% level	-3.342253	

*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 14

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(X1)
Method: Least Squares
Date: 10/02/17 Time: 15:53
Sample (adjusted): 2002 2015
Included observations: 14 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X1(-1)	-0.397949	0.153813	-2.587235	0.0271
D(X1(-1))	0.608971	0.229759	2.650480	0.0243
C	4.196114	1.612685	2.601943	0.0264
@TREND("2000")	0.010378	0.004455	2.329376	0.0421

R-squared	0.539188	Mean dependent var	0.029340
Adjusted R-squared	0.400945	S.D. dependent var	0.021088
S.E. of regression	0.016322	Akaike info criterion	-5.157697
Sum squared resid	0.002664	Schwarz criterion	-4.975110
Log likelihood	40.10388	Hannan-Quinn criter.	-5.174599
F-statistic	3.900281	Durbin-Watson stat	2.320731
Prob(F-statistic)	0.044088		

VARIABEL X2

Null Hypothesis: X2 has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.458791	0.7975
Test critical values:	1% level	-4.728363	
	5% level	-3.759743	
	10% level	-3.324976	

*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 15

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(X2)
Method: Least Squares
Date: 10/02/17 Time: 15:53
Sample (adjusted): 2001 2015
Included observations: 15 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X2(-1)	-0.400204	0.274340	-1.458791	0.1703
C	3.597868	2.494384	1.442388	0.1748
@TREND("2000")	0.012953	0.006903	1.876308	0.0851

R-squared	0.245568	Mean dependent var	0.024204
Adjusted R-squared	0.119829	S.D. dependent var	0.107417
S.E. of regression	0.100776	Akaike info criterion	-1.574978
Sum squared resid	0.121869	Schwarz criterion	-1.433368
Log likelihood	14.81233	Hannan-Quinn criter.	-1.576486
F-statistic	1.953001	Durbin-Watson stat	1.809255
Prob(F-statistic)	0.184383		

VARIABEL X3

Null Hypothesis: X3 has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 3 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.197741	0.9937
Test critical values:	1% level	-4.992279	
	5% level	-3.875302	
	10% level	-3.388330	

*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(X3)
Method: Least Squares
Date: 10/02/17 Time: 15:54
Sample (adjusted): 2004 2015
Included observations: 12 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X3(-1)	0.131408	0.664547	0.197741	0.8498
D(X3(-1))	-0.240902	0.577576	-0.417091	0.6911
D(X3(-2))	-0.872680	0.549317	-1.588664	0.1632
D(X3(-3))	0.422830	0.334335	1.264688	0.2529
C	0.205941	2.263245	0.090994	0.9305
@TREND("2000")	-0.072408	0.082585	-0.876769	0.4143

R-squared	0.736207	Mean dependent var	0.074038
Adjusted R-squared	0.516380	S.D. dependent var	0.236963
S.E. of regression	0.164791	Akaike info criterion	-0.461429
Sum squared resid	0.162936	Schwarz criterion	-0.218976
Log likelihood	8.768575	Hannan-Quinn criter.	-0.551194
F-statistic	3.349028	Durbin-Watson stat	1.766067
Prob(F-statistic)	0.086676		

LAMPIRAN IV

UJI STASIONER TINGKAT FIRST DIFFERENT

VARIABEL Y

Null Hypothesis: D(Y) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.560998	0.0031
Test critical values:	1% level	-4.800080	
	5% level	-3.791172	
	10% level	-3.342253	

*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 14

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(Y,2)
Method: Least Squares
Date: 10/02/17 Time: 15:55
Sample (adjusted): 2002 2015
Included observations: 14 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(Y(-1))	-1.406196	0.252868	-5.560998	0.0002
C	-0.080924	0.099638	-0.812179	0.4339
@TREND("2000")	0.010676	0.010659	1.001583	0.3381

R-squared	0.738305	Mean dependent var	-0.026133
Adjusted R-squared	0.690724	S.D. dependent var	0.286964
S.E. of regression	0.159588	Akaike info criterion	-0.645035
Sum squared resid	0.280151	Schwarz criterion	-0.508094
Log likelihood	7.515244	Hannan-Quinn criter.	-0.657711
F-statistic	15.51685	Durbin-Watson stat	1.134220
Prob(F-statistic)	0.000628		

VARIABEL X1

Null Hypothesis: D(X1) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.149029	0.4780
Test critical values:	1% level	-4.800080	
	5% level	-3.791172	
	10% level	-3.342253	

*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 14

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(X1,2)
Method: Least Squares
Date: 10/02/17 Time: 15:56
Sample (adjusted): 2002 2015
Included observations: 14 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(X1(-1))	-0.577550	0.268749	-2.149029	0.0547
C	0.023857	0.016070	1.484517	0.1658
@TREND("2000")	-0.000789	0.001360	-0.580390	0.5733

R-squared	0.296814	Mean dependent var	0.000478
Adjusted R-squared	0.168963	S.D. dependent var	0.022056
S.E. of regression	0.020107	Akaike info criterion	-4.788103
Sum squared resid	0.004447	Schwarz criterion	-4.651162
Log likelihood	36.51672	Hannan-Quinn criter.	-4.800780
F-statistic	2.321549	Durbin-Watson stat	1.776639
Prob(F-statistic)	0.144173		

VARIABEL X2

Null Hypothesis: D(X2) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.203368	0.0260
Test critical values:	1% level	-4.800080	
	5% level	-3.791172	
	10% level	-3.342253	

*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 14

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(X2,2)
Method: Least Squares
Date: 10/02/17 Time: 15:56
Sample (adjusted): 2002 2015
Included observations: 14 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(X2(-1))	-1.173707	0.279230	-4.203368	0.0015
C	-0.087141	0.066909	-1.302380	0.2194
@TREND("2000")	0.013005	0.007284	1.785345	0.1018

R-squared	0.621685	Mean dependent var	0.001630
Adjusted R-squared	0.552901	S.D. dependent var	0.157799
S.E. of regression	0.105513	Akaike info criterion	-1.472561
Sum squared resid	0.122462	Schwarz criterion	-1.335620
Log likelihood	13.30793	Hannan-Quinn criter.	-1.485237
F-statistic	9.038168	Durbin-Watson stat	1.928210
Prob(F-statistic)	0.004766		

VARIABEL X3

Null Hypothesis: D(X3) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.610636	0.0695
Test critical values:	1% level	-4.886426	
	5% level	-3.828975	
	10% level	-3.362984	

*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 13

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(X3,2)
Method: Least Squares
Date: 10/02/17 Time: 15:57
Sample (adjusted): 2003 2015
Included observations: 13 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(X3(-1))	-1.470808	0.407354	-3.610636	0.0057
D(X3(-1),2)	0.262828	0.270288	0.972403	0.3563
C	0.363829	0.172929	2.103921	0.0647
@TREND("2000")	-0.028542	0.016799	-1.699021	0.1235

R-squared	0.649811	Mean dependent var	-0.020510
Adjusted R-squared	0.533081	S.D. dependent var	0.322118
S.E. of regression	0.220108	Akaike info criterion	0.058265
Sum squared resid	0.436029	Schwarz criterion	0.232095
Log likelihood	3.621279	Hannan-Quinn criter.	0.022535
F-statistic	5.566799	Durbin-Watson stat	1.962542
Prob(F-statistic)	0.019433		

LAMPIRAN V

UJI STASIONER TINGKAT SECOND DIFFERENT

VARIABEL Y

Null Hypothesis: D(Y,2) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.168885	0.0327
Test critical values:	1% level	-4.992279	
	5% level	-3.875302	
	10% level	-3.388330	

*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(Y,3)
Method: Least Squares
Date: 10/02/17 Time: 15:59
Sample (adjusted): 2004 2015
Included observations: 12 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(Y(-1),2)	-2.111880	0.506582	-4.168885	0.0031
D(Y(-1),3)	0.320632	0.225697	1.420633	0.1932
C	0.166774	0.143345	1.163445	0.2782
@TREND("2000")	-0.016324	0.013928	-1.172014	0.2749

R-squared	0.854440	Mean dependent var	-0.055331
Adjusted R-squared	0.799855	S.D. dependent var	0.353899
S.E. of regression	0.158326	Akaike info criterion	-0.587118
Sum squared resid	0.200537	Schwarz criterion	-0.425483
Log likelihood	7.522710	Hannan-Quinn criter.	-0.646962
F-statistic	15.65335	Durbin-Watson stat	2.240297
Prob(F-statistic)	0.001038		

VARIABEL X1

Null Hypothesis: D(X1,2) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.435048	0.0902
Test critical values:	1% level	-4.886426	
	5% level	-3.828975	
	10% level	-3.362984	

*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 13

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(X1,3)
Method: Least Squares
Date: 10/02/17 Time: 15:59
Sample (adjusted): 2003 2015
Included observations: 13 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(X1(-1),2)	-1.084079	0.315594	-3.435048	0.0064
C	0.002606	0.018096	0.144025	0.8883
@TREND("2000")	-0.000235	0.001856	-0.126857	0.9016

R-squared	0.541446	Mean dependent var	-0.000463
Adjusted R-squared	0.449735	S.D. dependent var	0.033754
S.E. of regression	0.025039	Akaike info criterion	-4.337611
Sum squared resid	0.006269	Schwarz criterion	-4.207238
Log likelihood	31.19447	Hannan-Quinn criter.	-4.364408
F-statistic	5.903840	Durbin-Watson stat	1.987389
Prob(F-statistic)	0.020275		

VARIABEL X2

Null Hypothesis: D(X2,2) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.836261	0.0125
Test critical values:	1% level	-4.992279	
	5% level	-3.875302	
	10% level	-3.388330	

*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(X2,3)
Method: Least Squares
Date: 10/02/17 Time: 16:00
Sample (adjusted): 2004 2015
Included observations: 12 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(X2(-1),2)	-2.205002	0.455931	-4.836261	0.0013
D(X2(-1),3)	0.625484	0.280133	2.232813	0.0561
C	0.002374	0.115165	0.020616	0.9841
@TREND("2000")	0.002837	0.011491	0.246854	0.8112

R-squared	0.804436	Mean dependent var	-0.001139
Adjusted R-squared	0.731099	S.D. dependent var	0.253159
S.E. of regression	0.131277	Akaike info criterion	-0.961809
Sum squared resid	0.137870	Schwarz criterion	-0.800174
Log likelihood	9.770854	Hannan-Quinn criter.	-1.021652
F-statistic	10.96908	Durbin-Watson stat	2.326517
Prob(F-statistic)	0.003306		

VARIABEL X3

Null Hypothesis: D(X3,2) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=3)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.720395	0.0010
Test critical values:	1% level	-4.992279	
	5% level	-3.875302	
	10% level	-3.388330	

*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(X3,3)
Method: Least Squares
Date: 10/02/17 Time: 16:00
Sample (adjusted): 2004 2015
Included observations: 12 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(X3(-1),2)	-2.475355	0.368335	-6.720395	0.0001
D(X3(-1),3)	0.959360	0.262740	3.651368	0.0065
C	0.387561	0.205264	1.888111	0.0957
@TREND("2000")	-0.041785	0.020440	-2.044231	0.0752

R-squared	0.871517	Mean dependent var	-0.043803
Adjusted R-squared	0.823336	S.D. dependent var	0.528937
S.E. of regression	0.222320	Akaike info criterion	0.091805
Sum squared resid	0.395410	Schwarz criterion	0.253440
Log likelihood	3.449172	Hannan-Quinn criter.	0.031961
F-statistic	18.08831	Durbin-Watson stat	1.540797
Prob(F-statistic)	0.000635		

LAMPIRAN VI

HASIL ESTIMASI ARDL

Dependent Variable: Y
Method: ARDL
Date: 10/04/17 Time: 20:48
Sample (adjusted): 2004 2015
Included observations: 12 after adjustments
Maximum dependent lags: 4 (Automatic selection)
Model selection method: Akaike info criterion (AIC)
Dynamic regressors (0 lag, automatic): X1 X2 X3
Fixed regressors: C @TREND
Number of models evalulated: 4
Selected Model: ARDL(4, 0, 0, 0)

Variable	Coefficient	Std. Error	t-Statistic	Prob.*
Y(-1)	0.208619	0.192859	1.081717	0.3586
Y(-2)	0.814114	0.286668	2.839924	0.0657
Y(-3)	0.584352	0.170508	3.427127	0.0416
Y(-4)	-0.269873	0.087802	-3.073640	0.0544
X1	6.103174	1.779604	3.429512	0.0416
X2	-0.208544	0.223170	-0.934462	0.4190
X3	0.450738	0.100937	4.465539	0.0209
C	-67.21691	22.16031	-3.033211	0.0562
@TREND	-0.181904	0.064727	-2.810319	0.0673

R-squared	0.988357	Mean dependent var	8.581405
Adjusted R-squared	0.957309	S.D. dependent var	0.198494
S.E. of regression	0.041012	Akaike info criterion	-3.436188
Sum squared resid	0.005046	Schwarz criterion	-3.072508
Log likelihood	29.61713	Hannan-Quinn criter.	-3.570835
F-statistic	31.83342	Durbin-Watson stat	2.465836
Prob(F-statistic)	0.008073		

*Note: p-values and any subsequent tests do not account for model selection.

UJI BOND TEST

ARDL Bounds Test
Date: 10/04/17 Time: 20:49
Sample: 2004 2015
Included observations: 12
Null Hypothesis: No long-run relationships exist

Test Statistic	Value	k
F-statistic	8.498299	3

Critical Value Bounds

Significance	I0 Bound	I1 Bound
10%	3.47	4.45
5%	4.01	5.07
2.5%	4.52	5.62
1%	5.17	6.36

Test Equation:
Dependent Variable: D(Y)
Method: Least Squares
Date: 10/04/17 Time: 20:49
Sample: 2004 2015
Included observations: 12

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(Y(-1))	3.546810	1.218666	2.910405	0.0620
D(Y(-2))	2.739527	0.958852	2.857089	0.0647
D(Y(-3))	1.229942	0.389208	3.160115	0.0509
C	141.2680	51.63521	2.735886	0.0716
@TREND	0.454244	0.149169	3.045171	0.0556
X1(-1)	-9.914605	4.366743	-2.270481	0.1079
X2(-1)	-0.317988	0.377218	-0.842982	0.4611
X3(-1)	-0.600465	0.254528	-2.359127	0.0995
Y(-1)	-3.885378	0.926311	-4.194465	0.0247

R-squared	0.927465	Mean dependent var	0.030549
Adjusted R-squared	0.734037	S.D. dependent var	0.120814
S.E. of regression	0.062306	Akaike info criterion	-2.599816
Sum squared resid	0.011646	Schwarz criterion	-2.236136
Log likelihood	24.59889	Hannan-Quinn criter.	-2.734463
F-statistic	4.794896	Durbin-Watson stat	2.935521
Prob(F-statistic)	0.112314		

LAMPIRAN VII

HASIL ESTIMASI JANGKA PENDEK

Dependent Variable: D(Y)
Method: Least Squares
Date: 10/04/17 Time: 20:56
Sample (adjusted): 2005 2015
Included observations: 11 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(Y(-1))	0.944038	0.066113	14.27910	0.0445
D(Y(-2))	1.075660	0.045382	23.70245	0.0268
D(Y(-3))	1.258770	0.051771	24.31440	0.0262
D(Y(-4))	0.453476	0.053042	8.549455	0.0741
D(X1)	7.138977	0.248643	28.71174	0.0222
D(X2)	0.732098	0.084539	8.659918	0.0732
D(X3)	0.379226	0.021138	17.94008	0.0354
ECT(-1)	-1.596199	0.135185	-11.80751	0.0538
C	-0.358063	0.025722	-13.92021	0.0457
@TREND	0.002884	0.001869	1.543042	0.3661

R-squared	0.999610	Mean dependent var	0.040665
Adjusted R-squared	0.996103	S.D. dependent var	0.121263
S.E. of regression	0.007570	Akaike info criterion	-7.509023
Sum squared resid	5.73E-05	Schwarz criterion	-7.147300
Log likelihood	51.29963	Hannan-Quinn criter.	-7.737039
F-statistic	285.0226	Durbin-Watson stat	2.018407
Prob(F-statistic)	0.045939		

HASIL ESTIMASI JANGKA PANJANG

Dependent Variable: Y
Method: Least Squares
Date: 10/04/17 Time: 21:09
Sample (adjusted): 2004 2015
Included observations: 12 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
Y(-1)	0.208619	0.192859	1.081717	0.3586
Y(-2)	0.814114	0.286668	2.839924	0.0657
Y(-3)	0.584352	0.170508	3.427127	0.0416
Y(-4)	-0.269873	0.087802	-3.073640	0.0544
X1	6.103174	1.779604	3.429512	0.0416
X2	-0.208544	0.223170	-0.934462	0.4190
X3	0.450738	0.100937	4.465539	0.0209
C	-67.21691	22.16031	-3.033211	0.0562
@TREND	-0.181904	0.064727	-2.810319	0.0673

R-squared	0.988357	Mean dependent var	8.581405
Adjusted R-squared	0.957309	S.D. dependent var	0.198494
S.E. of regression	0.041012	Akaike info criterion	-3.436188
Sum squared resid	0.005046	Schwarz criterion	-3.072508
Log likelihood	29.61713	Hannan-Quinn criter.	-3.570835
F-statistic	31.83342	Durbin-Watson stat	2.465836
Prob(F-statistic)	0.008073		

LAMPIRAN VIII

UJI ASUMSI KLASIK

AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.004082	Prob. F(2,10)	0.9959
Obs*R-squared	0.013052	Prob. Chi-Square(2)	0.9935

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 10/04/17 Time: 21:33
Sample: 2000 2015
Included observations: 16
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
X1	-0.000475	0.829345	-0.000573	0.9996
X2	0.006033	0.420530	0.014346	0.9888
X3	-0.000956	0.205069	-0.004662	0.9964
C	-0.046005	6.046908	-0.007608	0.9941
RESID(-1)	-0.003700	0.323709	-0.011432	0.9911
RESID(-2)	-0.029286	0.325803	-0.089889	0.9302

R-squared	0.000816	Mean dependent var	1.44E-15
Adjusted R-squared	-0.498776	S.D. dependent var	0.123938
S.E. of regression	0.151730	Akaike info criterion	-0.653432
Sum squared resid	0.230220	Schwarz criterion	-0.363711
Log likelihood	11.22746	Hannan-Quinn criter.	-0.638596
F-statistic	0.001633	Durbin-Watson stat	1.956673
Prob(F-statistic)	1.000000		

HETEROKEDASTISITAS

Heteroskedasticity Test: White

F-statistic	0.997804	Prob. F(3,12)	0.4271
Obs*R-squared	3.194376	Prob. Chi-Square(3)	0.3626
Scaled explained SS	2.946346	Prob. Chi-Square(3)	0.4000

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 10/04/17 Time: 21:34
Sample: 2000 2015
Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.421940	0.514568	0.819990	0.4282
X1^2	-0.006354	0.006638	-0.957325	0.3573
X2^2	0.003616	0.003943	0.917205	0.3771
X3^2	0.000851	0.003871	0.219728	0.8298

R-squared	0.199648	Mean dependent var	0.014400
Adjusted R-squared	-0.000439	S.D. dependent var	0.026934
S.E. of regression	0.026940	Akaike info criterion	-4.178128
Sum squared resid	0.008709	Schwarz criterion	-3.984981
Log likelihood	37.42502	Hannan-Quinn criter.	-4.168237
F-statistic	0.997804	Durbin-Watson stat	2.368353
Prob(F-statistic)	0.427128		

MULTIKOLINIERITAS

	X1	X2	X3
X1	1.000000	0.585938	0.877504
X2	0.585938	1.000000	0.310611
X3	0.877504	0.310611	1.000000