

Lampiran 1

Data Penelitian.

Tahun	Impor Beras (Ton)	Harga (Kuintal)	Kurs (Rp)	Produksi Padi (Ton)	PDB (Miliar Rp)
1985	33,800.00	36,085	1,125	39,032.95	701,261.31
1986	27,800.00	43,115	1,655	39,726,761	742,463.98
1987	54,982.00	48,220	1,652	40,078,195	779,034.54
1988	32,730.00	50,468	1,729	41,676,170	824,061.58
1989	268,321.00	50,445	1,805	44,725,582	885,515.29
1990	49,577.00	54,414	1,901	45,178,751	949,639.46
1991	170,994.00	62,171	1,992	44,688,247	1,015,642.85
1992	611,697.00	66,368	2,062	48,240,009	1,081,250.62
1993	24,317.00	67,337	2,110	48,181,087	1,151,490.49
1994	633,048.00	81,522	2,200	46,641,524	1,238,312.49
1995	1,807,875.00	100,209	2,308	49,744,140	1,340,100.07
1996	2,149,758.00	101,382	2,383	51,101,506	1,444,873.07
1997	349,681.00	111,183	4,650	49,377,054	1,512,780.34
1998	2,895,118.00	246,123	8,025	49,236,692	1,314,201.87
1999	4,751,398.00	270,357	6,900	50,866,387	1,324,596.76
2000	1,355,666.00	231,358	9,595	51,898,852	1,389,770.00
2001	644,733.00	250,720	10,400	50,460,782	1,440,410.00
2002	1,805,380.00	289,794	8,940	51,489,694	1,505,220.00
2003	1,428,506.00	306,229	8,465	52,137,604	1,577,170.00
2004	236,866.70	318,180	9,290	54,088,468	1,656,520.00
2005	189,616.60	312,174	9,830	54,151,097	1,750,820.00
2006	438,108.50	451,616	9,020	54,454,937	1,847,130.00
2007	1,406,848.00	539,798	9,419	57,157,432	1,963,090.00
2008	289,689.40	552,760	10,950	60,325,925	2,082,100.00
2009	250,473.10	546,643	9,400	64,398,890	2,176,975.50
2010	687,581.50	677,188	8,991	66,469,394	2,314,458.80
2011	2,750,476.00	724,479	9,068	65,756,904	2,464,676.50
2012	1,810,372.00	873,750	9,670	69,056,126	2,618,139.20
2013	472,664.70	882,292	12,189	71,279,709	2,770,345.00
2014	884,163.70	935,227	12,440	70,831,753	2,909,181.50
2015	229,611.10	1,053,250	13,795	50,866,387	3,020,890.60

Lampiran 2

Data Penelitian (LOG).

Tahun	LOG (IMPOR)	LOG (HARGA)	LOG (KURS)	LOG (PRODUKSI)	LOG (PDB)
1985	1.042.822	1.049.363	7.025.538	1.747.992	1.346.064
1986	1.023.153	1.067.163	7.411.556	1.749.754	1.351.773
1987	1.091.476	1.078.353	7.409.742	1.750.634	1.356.581
1988	1.039.605	1.082.909	7.455.298	1.754.544	1.362.200
1989	1.249.994	1.082.864	7.498.316	1.761.606	1.369.392
1990	1.081.128	1.090.438	7.550.135	1.762.614	1.376.384
1991	1.204.938	1.103.764	7.596.894	1.761.522	1.383.103
1992	1.332.399	1.110.297	7.631.432	1.769.170	1.389.363
1993	1.009.893	1.111.747	7.654.443	1.769.048	1.395.657
1994	1.335.830	1.130.863	7.696.213	1.765.800	1.402.926
1995	1.440.766	1.151.501	7.744.137	1.768.137	1.410.825
1996	1.458.087	1.152.665	7.776.115	1.774.932	1.418.353
1997	1.276.478	1.161.893	8.444.622	1.771.500	1.422.946
1998	1.487.854	1.241.359	8.990.317	1.771.215	1.408.874
1999	1.537.395	1.250.750	8.839.277	1.774.471	1.409.662
2000	1.411.980	1.235.172	9.168.997	1.776.481	1.414.465
2001	1.337.659	1.243.209	9.249.561	1.773.671	1.418.044
2002	1.440.628	1.257.693	9.098.291	1.775.689	1.422.445
2003	1.417.214	1.263.209	9.043.695	1.776.940	1.427.114
2004	1.237.525	1.267.037	9.136.694	1.780.613	1.432.023
2005	1.215.276	1.265.132	9.193.194	1.780.729	1.437.559
2006	1.299.022	1.302.059	9.107.200	1.781.288	1.442.914
2007	1.415.686	1.319.895	9.150.484	1.786.132	1.449.003
2008	1.257.656	1.322.268	9.301.095	1.791.527	1.454.889
2009	1.243.111	1.321.155	9.148.465	1.798.061	1.459.345
2010	1.344.094	1.342.570	9.103.979	1.801.225	1.465.469
2011	1.482.728	1.349.321	9.112.507	1.800.148	1.471.757
2012	1.440.904	1.368.055	9.176.784	1.805.043	1.477.797
2013	1.306.614	1.369.028	9.408.289	1.808.212	1.483.448
2014	1.364.610	1.374.854	9.428.672	1.807.582	1.488.338
2015	1.366.655	1.386.739	9.532.061	1.813.780	1.492.106

Lampiran 3

Uji Stasioner Level.

Null Hypothesis: LOG(IMPOR) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.148762	0.0335
Test critical values: 1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(IMPOR))

Method: Least Squares

Date: 03/24/17 Time: 01:28

Sample (adjusted): 1986 2015

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(IMPOR(-1))	-0.472413	0.150031	-3.148762	0.0039
C	6.221998	1.954680	3.183128	0.0036
R-squared	0.261500	Mean dependent var		0.107944
Adjusted R-squared	0.235125	S.D. dependent var		1.406684
S.E. of regression	1.230245	Akaike info criterion		3.316645
Sum squared resid	42.37809	Schwarz criterion		3.410058
Log likelihood	-47.74967	Hannan-Quinn criter.		3.346528
F-statistic	9.914702	Durbin-Watson stat		2.238671
Prob(F-statistic)	0.003875			

First Difference

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

Exogenous: Constant

Lag Length: 2 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.288299	0.0002
Test critical values: 1% level	-3.699871	
5% level	-2.976263	
10% level	-2.627420	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(IMPOR),2)

Method: Least Squares

Date: 03/09/17 Time: 13:23

Sample (adjusted): 1989 2015

Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(IMPOR(-1)))	-2.597075	0.491098	-5.288299	0.0000
D(LOG(IMPOR(-1)),2)	0.938444	0.350985	2.673746	0.0136
D(LOG(IMPOR(-2)),2)	0.313464	0.201747	1.553752	0.1339
C	0.299588	0.244862	1.223496	0.2335
R-squared	0.770659	Mean dependent var		0.019969
Adjusted R-squared	0.740745	S.D. dependent var		2.427430
S.E. of regression	1.235977	Akaike info criterion		3.397554
Sum squared resid	35.13568	Schwarz criterion		3.589529
Log likelihood	-41.86697	Hannan-Quinn criter.		3.454638
F-statistic	25.76245	Durbin-Watson stat		1.781157
Prob(F-statistic)	0.000000			

Level

Null Hypothesis: LOG(HARGA) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.512803	0.8752
Test critical values:		
1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(HARGA))

Method: Least Squares

Date: 03/24/17 Time: 01:30

Sample (adjusted): 1986 2015

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(HARGA(-1))	-0.014532	0.028338	-0.512803	0.6121
C	0.289099	0.345745	0.836163	0.4101
R-squared	0.009304	Mean dependent var		0.112459
Adjusted R-squared	-0.026078	S.D. dependent var		0.160977
S.E. of regression	0.163063	Akaike info criterion		-0.725025
Sum squared resid	0.744503	Schwarz criterion		-0.631612
Log likelihood	12.87538	Hannan-Quinn criter.		-0.695142
F-statistic	0.262967	Durbin-Watson stat		2.062079
Prob(F-statistic)	0.612111			

First Difference

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

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.850452	0.0000
Test critical values:		
1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(HARGA),2)

Method: Least Squares

Date: 03/24/17 Time: 01:30

Sample (adjusted): 1988 2015

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(HARGA(-1)))	-1.506176	0.257446	-5.850452	0.0000
D(LOG(HARGA(-1)),2)	0.448844	0.178507	2.514430	0.0187
C	0.167681	0.041018	4.087940	0.0004
R-squared	0.616795	Mean dependent var		0.000248
Adjusted R-squared	0.586139	S.D. dependent var		0.239870
S.E. of regression	0.154313	Akaike info criterion		-0.798709
Sum squared resid	0.595313	Schwarz criterion		-0.655973
Log likelihood	14.18192	Hannan-Quinn criter.		-0.755073
F-statistic	20.11963	Durbin-Watson stat		2.012923
Prob(F-statistic)	0.000006			

Level

Null Hypothesis: LOG(KURS) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.400728	0.5686
Test critical values:		
1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(KURS))

Method: Least Squares

Date: 03/24/17 Time: 01:31

Sample (adjusted): 1986 2015

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(KURS(-1))	-0.058434	0.041717	-1.400728	0.1723
C	0.579366	0.355540	1.629537	0.1144
R-squared	0.065484	Mean dependent var		0.083551
Adjusted R-squared	0.032109	S.D. dependent var		0.185854
S.E. of regression	0.182846	Akaike info criterion		-0.496001
Sum squared resid	0.936117	Schwarz criterion		-0.402588
Log likelihood	9.440020	Hannan-Quinn criter.		-0.466118
F-statistic	1.962039	Durbin-Watson stat		1.681838
Prob(F-statistic)	0.172281			

First Difference

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

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.856291	0.0005
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(KURS),2)

Method: Least Squares

Date: 03/24/17 Time: 01:31

Sample (adjusted): 1987 2015

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(KURS(-1)))	-0.882755	0.181775	-4.856291	0.0000
C	0.063405	0.036983	1.714418	0.0979
R-squared	0.466230	Mean dependent var		-0.009746
Adjusted R-squared	0.446461	S.D. dependent var		0.244481
S.E. of regression	0.181894	Akaike info criterion		-0.504311
Sum squared resid	0.893308	Schwarz criterion		-0.410015
Log likelihood	9.312514	Hannan-Quinn criter.		-0.474779
F-statistic	23.58356	Durbin-Watson stat		1.873333
Prob(F-statistic)	0.000045			

Level

Null Hypothesis: LOG(PRODUKSI) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.717919	0.9904
Test critical values:		
1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LOG(PRODUKSI))
Method: Least Squares
Date: 03/24/17 Time: 01:32
Sample (adjusted): 1988 2015
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(PRODUKSI(-1))	0.027235	0.037936	0.717919	0.4797
D(LOG(PRODUKSI(-1)))	-0.160485	0.189214	-0.848170	0.4047
D(LOG(PRODUKSI(-2)))	-0.478657	0.194000	-2.467309	0.0211
C	-0.448220	0.673180	-0.665826	0.5119
R-squared	0.212084	Mean dependent var		0.022552
Adjusted R-squared	0.113594	S.D. dependent var		0.032132
S.E. of regression	0.030252	Akaike info criterion		-4.026943
Sum squared resid	0.021964	Schwarz criterion		-3.836628
Log likelihood	60.37720	Hannan-Quinn criter.		-3.968762
F-statistic	2.153363	Durbin-Watson stat		1.660098
Prob(F-statistic)	0.119893			

First Difference

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

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.836718	0.0000
Test critical values:		
1% level	-3.689194	
5% level	-2.971853	
10% level	-2.625121	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(PRODUKSI),2)

Method: Least Squares

Date: 03/24/17 Time: 01:32

Sample (adjusted): 1988 2015

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(PRODUKSI(-1)))	-1.585769	0.271688	-5.836718	0.0000
D(LOG(PRODUKSI(-1)),2)	0.447945	0.187381	2.390554	0.0247
C	0.035033	0.008055	4.349217	0.0002
R-squared	0.626223	Mean dependent var		0.001899
Adjusted R-squared	0.596320	S.D. dependent var		0.047150
S.E. of regression	0.029957	Akaike info criterion		-4.077124
Sum squared resid	0.022436	Schwarz criterion		-3.934387
Log likelihood	60.07973	Hannan-Quinn criter.		-4.033488
F-statistic	20.94237	Durbin-Watson stat		1.636898
Prob(F-statistic)	0.000005			

Level

Null Hypothesis: LOG(PDB) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.538732	0.8697
Test critical values:		
1% level	-3.670170	
5% level	-2.963972	
10% level	-2.621007	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(PDB))

Method: Least Squares

Date: 03/24/17 Time: 01:33

Sample (adjusted): 1986 2015

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(PDB(-1))	-0.009685	0.017977	-0.538732	0.5943
C	0.186043	0.255071	0.729375	0.4718
R-squared	0.010259	Mean dependent var		0.048681
Adjusted R-squared	-0.025089	S.D. dependent var		0.038424
S.E. of regression	0.038903	Akaike info criterion		-3.591152
Sum squared resid	0.042376	Schwarz criterion		-3.497738
Log likelihood	55.86727	Hannan-Quinn criter.		-3.561268
F-statistic	0.290232	Durbin-Watson stat		1.425120
Prob(F-statistic)	0.594330			

First Difference

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

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.867362	0.0063
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(PDB),2)

Method: Least Squares

Date: 03/24/17 Time: 01:33

Sample (adjusted): 1987 2015

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(PDB(-1)))	-0.713561	0.184508	-3.867362	0.0006
C	0.034338	0.011491	2.988131	0.0059
R-squared	0.356476	Mean dependent var		-0.000669
Adjusted R-squared	0.332642	S.D. dependent var		0.046666
S.E. of regression	0.038122	Akaike info criterion		-3.629553
Sum squared resid	0.039240	Schwarz criterion		-3.535257
Log likelihood	54.62852	Hannan-Quinn criter.		-3.600021
F-statistic	14.95649	Durbin-Watson stat		1.924020
Prob(F-statistic)	0.000628			

Lampiran 4.

Uji Lag Optimum.

VAR Lag Order Selection Criteria

Endogenous variables: D(LOG(IMPOR)) D(LOG(HARGA)) D(LOG(KURS)) D(LOG(PRODUKSI))
D(LOG(PDB))

Exogenous variables: C

Date: 03/24/17 Time: 01:36

Sample: 1985 2015

Included observations: 27

Lag	LogL	LR	FPE	AIC	SC	HQ
0	94.11828	NA	9.35e-10	-6.601354	-6.361384*	-6.529998
1	130.6204	56.78115*	4.14e-10*	-7.453366	-6.013547	-7.025233*
2	152.1516	25.51836	6.63e-10	-7.196412	-4.556744	-6.411500
3	188.8144	29.87345	5.29e-10	-8.060328*	-4.220812	-6.918639

* indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error

AIC: Akaike information criterion

SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion

Lampiran 5.

Uji Stabilitas VAR.

Roots of Characteristic Polynomial
Endogenous variables: D(LOG(IMPOR)) D(LOG(HARGA))
D(LOG(KURS)) D(LOG(PRODUKSI)) D(LOG(PDB))
Exogenous variables: C
Lag specification: 1 1
Date: 03/24/17 Time: 01:39

Root	Modulus
-0.130161 - 0.507993i	0.524403
-0.130161 + 0.507993i	0.524403
-0.490931	0.490931
0.203484 - 0.354228i	0.408513
0.203484 + 0.354228i	0.408513

No root lies outside the unit circle.
VAR satisfies the stability condition.

Lampiran 6.

Uji Kointegrasi.

Date: 03/24/17 Time: 01:43

Sample (adjusted): 1988 2015

Included observations: 28 after adjustments

Trend assumption: Linear deterministic trend

Series: D(LOG(IMPOR)) D(LOG(HARGA)) D(LOG(KURS)) D(LOG(PRODUKSI)) D(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 *	0.748492	108.3199	69.81889	0.0000
At most 1 *	0.617523	69.67197	47.85613	0.0001
At most 2 *	0.467296	42.76154	29.79707	0.0010
At most 3 *	0.447549	25.12742	15.49471	0.0013
At most 4 *	0.262151	8.512461	3.841466	0.0035

Trace test indicates 5 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 *	0.748492	38.64790	33.87687	0.0125
At most 1	0.617523	26.91043	27.58434	0.0608
At most 2	0.467296	17.63413	21.13162	0.1441
At most 3 *	0.447549	16.61495	14.26460	0.0209
At most 4 *	0.262151	8.512461	3.841466	0.0035

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

Unrestricted Cointegrating Coefficients (normalized by b*S11*b=I):

D(LOG(IMPOR))	D(LOG(HARGA))	D(LOG(KURS))	D(LOG(PRODUKSI))	D(LOG(PDB))
1.137720	-0.820433	-5.201033	-32.18210	-9.965788
-1.339930	17.83925	1.044059	3.338716	32.49505
0.114818	-1.366311	10.51261	-20.25044	41.70090
1.181651	-0.766729	6.087151	45.40020	-7.114005
0.002508	-5.620216	1.549660	-25.94041	-33.47178

Unrestricted Adjustment Coefficients (alpha):

D(LOG(IMPOR),2)	-0.741021	0.302143	-0.105500	-0.536073	0.112194
D(LOG(HARGA),2)	-0.057040	-0.066159	0.047137	-0.027358	-0.030400

D(LOG(KURS),2)	0.029414	0.013911	-0.002104	-0.007825	-0.083976
D(LOG(PRODUKSI),2)	0.020824	0.009042	0.011688	-0.011167	0.007588
D(LOG(PDB),2)	0.004383	-0.000109	-0.017882	-0.000605	0.008295

1 Cointegrating Equation(s): Log likelihood 124.1542

Normalized cointegrating coefficients (standard error in parentheses)

D(LOG(IMPOR))	D(LOG(HARGA))	D(LOG(KURS))	D(LOG(PRODUKSI))	D(LOG(PDB))
1.000000	-0.721120	-4.571454	-28.28649	-8.759441
	(1.58685)	(1.48273)	(7.17797)	(6.38932)

Adjustment coefficients (standard error in parentheses)

D(LOG(IMPOR),2)	-0.843074
	(0.25395)
D(LOG(HARGA),2)	-0.064895
	(0.03343)
D(LOG(KURS),2)	0.033465
	(0.04128)
D(LOG(PRODUKSI),2)	0.023691
	(0.00812)
D(LOG(PDB),2)	0.004987
	(0.00767)

2 Cointegrating Equation(s): Log likelihood 137.6095

Normalized cointegrating coefficients (standard error in parentheses)

D(LOG(IMPOR))	D(LOG(HARGA))	D(LOG(KURS))	D(LOG(PRODUKSI))	D(LOG(PDB))
1.000000	0.000000	-4.788622	-29.76366	-7.872283
		(1.57065)	(7.23580)	(5.96730)
0.000000	1.000000	-0.301154	-2.048433	1.230250
		(0.17969)	(0.82780)	(0.68268)

Adjustment coefficients (standard error in parentheses)

D(LOG(IMPOR),2)	-1.247924	5.997956
	(0.37485)	(3.80826)
D(LOG(HARGA),2)	0.023753	-1.133430
	(0.04499)	(0.45707)
D(LOG(KURS),2)	0.014825	0.224036
	(0.06356)	(0.64574)
D(LOG(PRODUKSI),2)	0.011576	0.144217
	(0.01205)	(0.12243)
D(LOG(PDB),2)	0.005132	-0.005535
	(0.01185)	(0.12037)

3 Cointegrating Equation(s): Log likelihood 146.4265

Normalized cointegrating coefficients (standard error in parentheses)

D(LOG(IMPOR))	D(LOG(HARGA))	D(LOG(KURS))	D(LOG(PRODUKSI))	D(LOG(PDB))
1.000000	0.000000	0.000000	-38.59004	12.03836
			(9.41464)	(6.05228)
0.000000	1.000000	0.000000	-2.603519	2.482419
			(0.91012)	(0.58508)
0.000000	0.000000	1.000000	-1.843198	4.157906
			(1.30946)	(0.84179)

Adjustment coefficients (standard error in parentheses)			
D(LOG(IMPOR),2)	-1.260037 (0.37345)	6.142102 (3.79706)	3.060451 (2.49640)
D(LOG(HARGA),2)	0.029165 (0.04128)	-1.197833 (0.41976)	0.723121 (0.27597)
D(LOG(KURS),2)	0.014583 (0.06369)	0.226910 (0.64757)	-0.160575 (0.42575)
D(LOG(PRODUKSI),2)	0.012918 (0.01121)	0.128247 (0.11397)	0.024013 (0.07493)
D(LOG(PDB),2)	0.003079 (0.00968)	0.018898 (0.09843)	-0.210895 (0.06471)

4 Cointegrating Equation(s): Log likelihood 154.7340

Normalized cointegrating coefficients (standard error in parentheses)				
D(LOG(IMPOR))	D(LOG(HARGA))	D(LOG(KURS))	D(LOG(PRODUKSI))	D(LOG(PDB))
1.000000	0.000000	0.000000	0.000000	-5.190432 (4.18605)
0.000000	1.000000	0.000000	0.000000	1.320060 (0.47656)
0.000000	0.000000	1.000000	0.000000	3.334997 (0.65465)
0.000000	0.000000	0.000000	1.000000	-0.446457 (0.13543)

Adjustment coefficients (standard error in parentheses)				
D(LOG(IMPOR),2)	-1.893488 (0.37504)	6.553124 (3.16960)	-0.202704 (2.34370)	2.654989 (10.4872)
D(LOG(HARGA),2)	-0.003162 (0.04807)	-1.176857 (0.40628)	0.556589 (0.30042)	-0.581816 (1.34426)
D(LOG(KURS),2)	0.005337 (0.07661)	0.232910 (0.64744)	-0.208210 (0.47874)	-1.212844 (2.14217)
D(LOG(PRODUKSI),2)	-0.000278 (0.01247)	0.136809 (0.10538)	-0.043965 (0.07792)	-1.383655 (0.34867)
D(LOG(PDB),2)	0.002364 (0.01165)	0.019361 (0.09849)	-0.214578 (0.07283)	0.193228 (0.32588)

Lampiran 7.

Uji Kausalitas Granger.

Pairwise Granger Causality Tests

Date: 03/24/17 Time: 01:47

Sample: 1985 2015

Lags: 1

Null Hypothesis:	Obs	F-Statistic	Prob.
LOG(HARGA) does not Granger Cause LOG(IMPOR) LOG(IMPOR) does not Granger Cause LOG(HARGA)	30	2.28438 0.86831	0.1423 0.3597
LOG(KURS) does not Granger Cause LOG(IMPOR) LOG(IMPOR) does not Granger Cause LOG(KURS)	30	3.15596 3.93510	0.0869 0.0575
LOG(PRODUKSI) does not Granger Cause LOG(IMPOR) LOG(IMPOR) does not Granger Cause LOG(PRODUKSI)	30	1.73422 0.14219	0.1989 0.7091
LOG(PDB) does not Granger Cause LOG(IMPOR) LOG(IMPOR) does not Granger Cause LOG(PDB)	30	3.55163 0.15673	0.0703 0.6953
LOG(KURS) does not Granger Cause LOG(HARGA) LOG(HARGA) does not Granger Cause LOG(KURS)	30	1.50504 0.92228	0.2305 0.3454
LOG(PRODUKSI) does not Granger Cause LOG(HARGA) LOG(HARGA) does not Granger Cause LOG(PRODUKSI)	30	0.68449 3.34921	0.4153 0.0783
LOG(PDB) does not Granger Cause LOG(HARGA) LOG(HARGA) does not Granger Cause LOG(PDB)	30	7.13982 0.93033	0.0126 0.3433
LOG(PRODUKSI) does not Granger Cause LOG(KURS) LOG(KURS) does not Granger Cause LOG(PRODUKSI)	30	1.25109 0.13418	0.2732 0.7170
LOG(PDB) does not Granger Cause LOG(KURS) LOG(KURS) does not Granger Cause LOG(PDB)	30	2.79543 0.80658	0.1061 0.3771
LOG(PDB) does not Granger Cause LOG(PRODUKSI) LOG(PRODUKSI) does not Granger Cause LOG(PDB)	30	1.81184 4.62870	0.1895 0.0405

Lampiran 8.

Uji VECM.

Vector Error Correction Estimates
 Date: 03/24/17 Time: 01:50
 Sample (adjusted): 1987 2015
 Included observations: 29 after adjustments
 Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1					
LOG(IMPOR(-1))	1.000000					
LOG(HARGA(-1))	7.665090 (1.56600) [4.89471]					
LOG(KURS(-1))	-7.460805 (1.37006) [-5.44562]					
LOG(PRODUKSI(-1))	-22.58347 (7.57367) [-2.98184]					
LOG(PDB(-1))	0.395364 (3.17005) [0.12472]					
C	352.8495					
Error Correction:	D(LOG(IMPOR))	D(LOG(HARGA))	D(LOG(KURS))	D(LOG(PRODUKSI))	D(LOG(PDB))	
CointEq1	-0.357609 (0.14957) [-2.39095]	-0.036217 (0.01850) [-1.95765]	0.078890 (0.02344) [3.36628]	0.003288 (0.00474) [0.69354]	-0.001609 (0.00445) [-0.36166]	
D(LOG(IMPOR(-1)))	-0.290294 (0.19337) [-1.50122]	0.025301 (0.02392) [1.05779]	-0.048818 (0.03030) [-1.61121]	0.002533 (0.00613) [0.41318]	0.002606 (0.00575) [0.45324]	
D(LOG(HARGA(-1)))	6.042293 (2.14827) [2.81263]	0.124213 (0.26572) [0.46745]	-0.556428 (0.33661) [-1.65305]	0.038959 (0.06810) [0.57207]	0.050372 (0.06388) [0.78852]	
D(LOG(KURS(-1)))	-1.217561 (1.21242) [-1.00424]	0.369235 (0.14997) [2.46210]	0.407992 (0.18997) [2.14765]	-0.030813 (0.03844) [-0.80169]	-0.136024 (0.03605) [-3.77290]	
D(LOG(PRODUKSI(-1)))	-21.35749 (6.70893) [-3.18344]	-1.935055 (0.82984) [-2.33183]	-0.111217 (1.05121) [-0.10580]	-0.162132 (0.21268) [-0.76233]	0.235589 (0.19950) [1.18090]	
D(LOG(PDB(-1)))	14.78701	1.616426	0.050992	0.058942	0.146873	

	(7.76043) [1.90544]	(0.95991) [1.68394]	(1.21596) [0.04194]	(0.24601) [0.23959]	(0.23077) [0.63646]
C	-0.713215 (0.66304) [-1.07568]	0.023313 (0.08201) [0.28426]	0.106965 (0.10389) [1.02960]	0.020418 (0.02102) [0.97139]	0.041673 (0.01972) [2.11365]
R-squared	0.625711	0.560857	0.419639	0.232026	0.556405
Adj. R-squared	0.523633	0.441091	0.261358	0.022579	0.435424
Sum sq. Resids	21.44226	0.328063	0.526430	0.021549	0.018960
S.E. equation	0.987243	0.122114	0.154689	0.031297	0.029357
F-statistic	6.129694	4.682931	2.651237	1.107801	4.599125
Log likelihood	-36.77120	23.83755	16.98031	63.31951	65.17497
Akaike AIC	3.018704	-1.161211	-0.688297	-3.884104	-4.012067
Schwarz SC	3.348740	-0.831174	-0.358260	-3.554067	-3.682030
Mean dependent	0.118449	0.110199	0.073121	0.022078	0.048391
S.D. dependent	1.430385	0.163341	0.179987	0.031656	0.039071
Determinant resid covariance (dof adj.)		3.93E-11			
Determinant resid covariance		9.86E-12			
Log likelihood		161.7152			
Akaike information criterion		-8.394151			
Schwarz criterion		-6.508226			

Lampiran 9.

Uji IRF.

Period	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.987243	0.000000	0.000000	0.000000	0.000000
2	0.400831	0.302967	0.220805	-0.492951	0.230626
3	0.370461	-0.168818	0.330583	0.018684	0.185264
4	0.387942	-0.251629	0.005619	0.114394	0.057163
5	0.537539	-0.039466	0.037825	0.020453	0.056627
6	0.413899	0.022346	0.209207	-0.092969	0.126442
7	0.392655	-0.122164	0.184714	0.021449	0.104913
8	0.454830	-0.115232	0.079226	0.033035	0.069974
9	0.472367	-0.029128	0.118658	-0.034706	0.091190
10	0.424378	-0.046372	0.174532	-0.039184	0.111880

Period	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.015164	0.121169	0.000000	0.000000	0.000000
2	0.003041	0.137843	0.077059	-0.044491	0.025229
3	-0.012447	0.096236	0.059747	-0.025329	0.022073
4	0.017450	0.097427	0.026432	-0.018527	0.012344
5	0.016679	0.126074	0.040048	-0.044679	0.021553
6	0.001327	0.115528	0.058149	-0.040062	0.027442
7	0.001284	0.097863	0.044500	-0.023944	0.020885
8	0.011218	0.105977	0.035461	-0.026446	0.017629
9	0.008768	0.115777	0.045284	-0.035886	0.021856
10	0.003380	0.109217	0.049474	-0.032417	0.022930

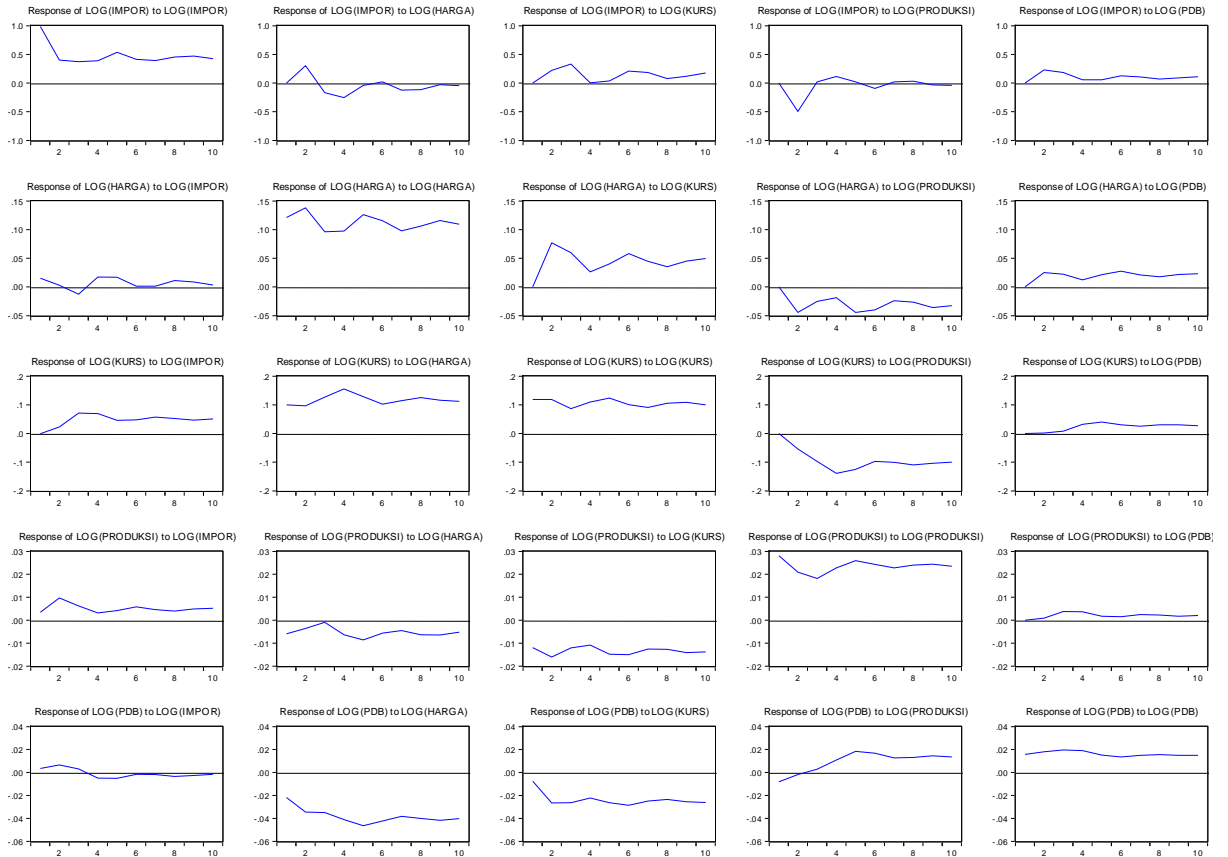
Period	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	-0.001119	0.099578	0.118370	0.000000	0.000000
2	0.023186	0.096919	0.118956	-0.053860	0.001294
3	0.070767	0.126419	0.086907	-0.097387	0.008098
4	0.069476	0.155318	0.109453	-0.139104	0.031700
5	0.045883	0.128374	0.123711	-0.125201	0.040335
6	0.047103	0.102532	0.100600	-0.097686	0.029993
7	0.057431	0.114639	0.091076	-0.100221	0.025674
8	0.052454	0.125386	0.105359	-0.109892	0.030479
9	0.046385	0.116212	0.108944	-0.104281	0.030658
10	0.050801	0.112318	0.100062	-0.099619	0.027052

Period	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.003489	-0.005956	-0.011927	0.028100	0.000000
2	0.009657	-0.003603	-0.016108	0.020964	0.000949
3	0.006254	-0.000911	-0.012096	0.018199	0.003773
4	0.003156	-0.006306	-0.010821	0.022762	0.003675
5	0.004204	-0.008617	-0.014828	0.025932	0.001695
6	0.005849	-0.005599	-0.015081	0.024299	0.001512

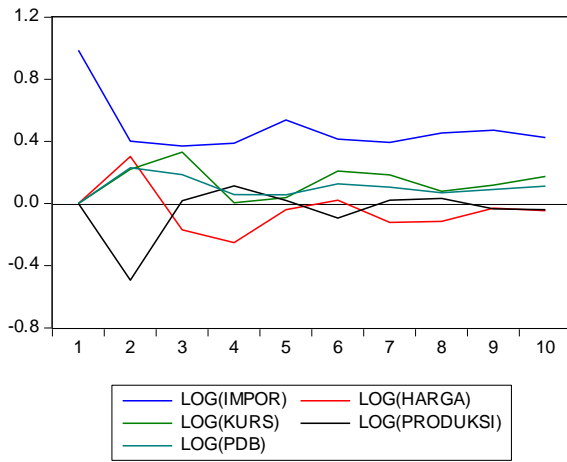
7	0.004638	-0.004474	-0.012557	0.022811	0.002451
8	0.004013	-0.006310	-0.012652	0.024056	0.002288
9	0.004908	-0.006485	-0.014129	0.024475	0.001763
10	0.005219	-0.005267	-0.013774	0.023518	0.002004

Period	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.003491	-0.021889	-0.007463	-0.008176	0.015747
2	0.006651	-0.034450	-0.026478	-0.001731	0.018050
3	0.003066	-0.034882	-0.026324	0.002792	0.019664
4	-0.004962	-0.041058	-0.022231	0.010797	0.019015
5	-0.005031	-0.046459	-0.026322	0.018510	0.015120
6	-0.001598	-0.042369	-0.028628	0.016882	0.013549
7	-0.001871	-0.038319	-0.024900	0.012795	0.015025
8	-0.003447	-0.040145	-0.023407	0.013178	0.015625
9	-0.002579	-0.041701	-0.025628	0.014567	0.014875
10	-0.001624	-0.040199	-0.026131	0.013581	0.014892

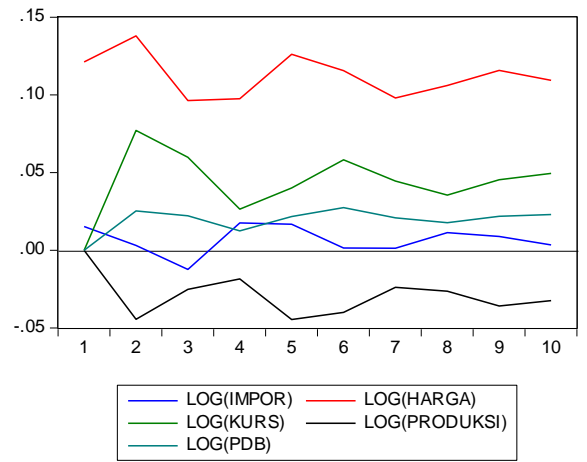
Response to Cholesky One S.D. Innovations



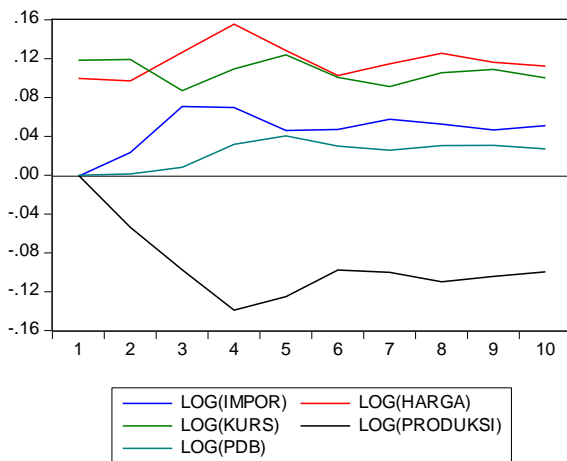
Response of LOG(IMPOR) to Cholesky
One S.D. Innovations



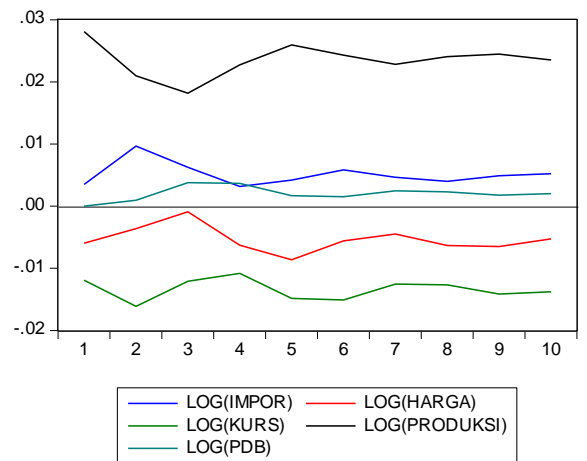
Response of LOG(HARGA) to Cholesky
One S.D. Innovations



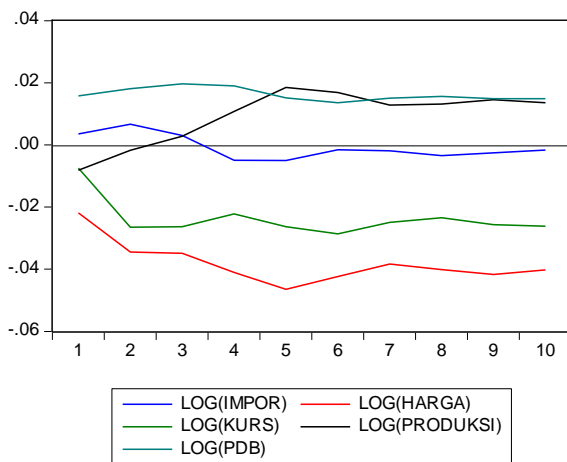
Response of LOG(KURS) to Cholesky
One S.D. Innovations



Response of LOG(PRODUKSI) to Cholesky
One S.D. Innovations



Response of LOG(PDB) to Cholesky
One S.D. Innovations



Lampiran 10.

Uji VD.

Period	S.E.	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.987243	100.0000	0.000000	0.000000	0.000000	0.000000
2	1.253813	72.21884	5.838832	3.101369	15.45759	3.383376
3	1.371767	67.62634	6.392408	8.398603	12.93212	4.650526
4	1.453254	67.38118	8.693687	7.484653	12.14214	4.298341
5	1.551615	71.11098	7.691090	6.625217	10.66887	3.903839
6	1.627181	71.12974	7.012187	7.677188	10.02739	4.153494
7	1.691865	71.18112	7.007633	8.293359	9.291386	4.226498
8	1.759210	72.52001	6.910428	7.873363	8.628888	4.067310
9	1.828223	73.82405	6.423943	7.711409	8.025765	4.014829
10	1.889222	74.17967	6.076057	8.074936	7.558880	4.110455

Period	S.E.	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.122114	1.541994	98.45801	0.000000	0.000000	0.000000
2	0.206097	0.563116	79.29825	13.98007	4.660124	1.498447
3	0.237888	0.696422	75.88546	16.80104	4.631450	1.985627
4	0.259964	1.033736	77.58953	15.10245	4.386109	1.888173
5	0.296342	1.112297	77.80875	13.44850	5.648432	1.982016
6	0.326966	0.915347	76.40079	14.21015	6.141184	2.332537
7	0.345652	0.820433	76.37959	14.37273	5.974991	2.452256
8	0.364828	0.830996	76.99921	13.84623	5.888834	2.434729
9	0.387810	0.786544	77.05606	13.61724	6.067841	2.472314
10	0.407874	0.717935	76.83191	13.78180	6.117245	2.551115

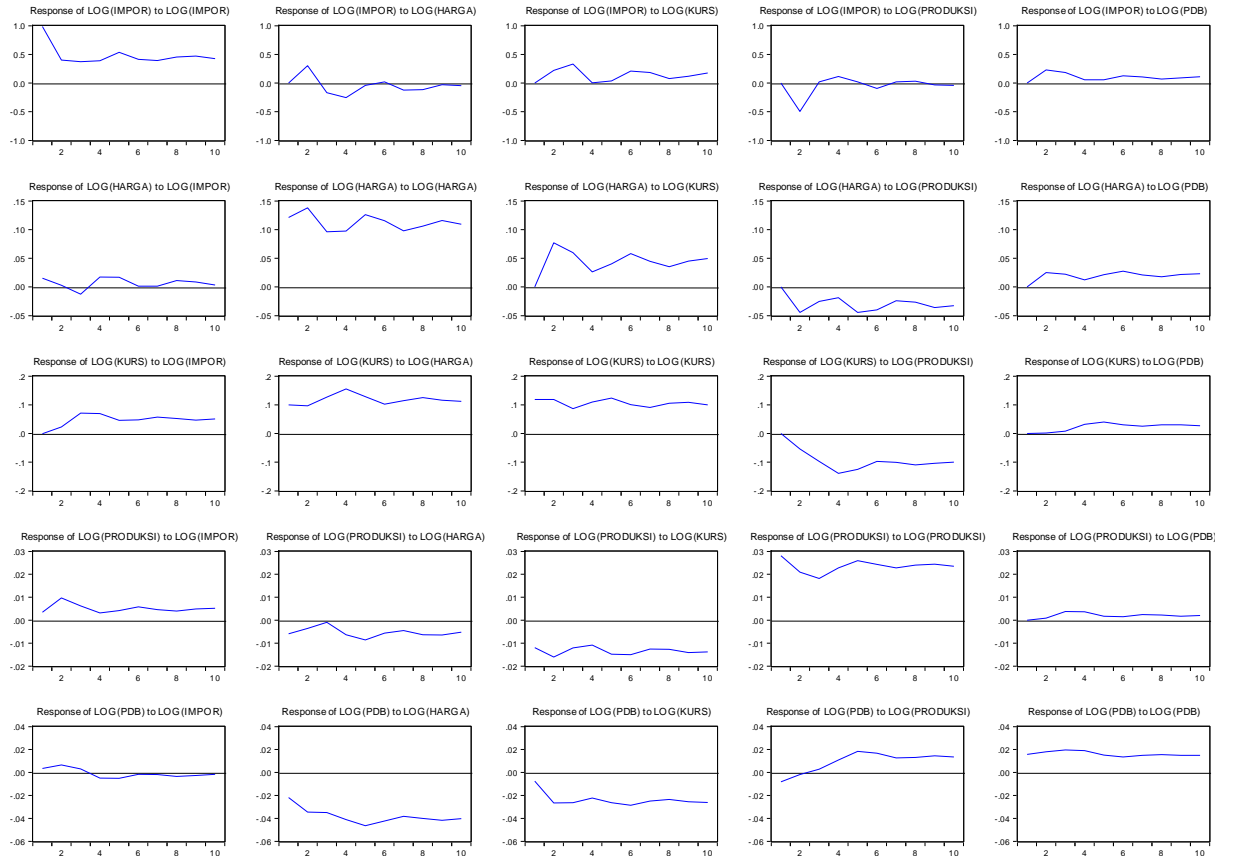
Period	S.E.	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.154689	0.005229	41.43920	58.55558	0.000000	0.000000
2	0.225638	1.058378	37.92619	55.31441	5.697728	0.003290
3	0.298337	6.232011	39.65058	40.12680	13.91504	0.075569
4	0.387673	6.902434	39.53319	31.73512	21.11586	0.713397
5	0.448868	6.193583	37.66808	31.26788	23.53083	1.339631
6	0.484537	6.260276	36.80410	31.14438	24.25843	1.532820
7	0.519822	6.659858	36.84085	30.12948	24.79408	1.575722
8	0.559280	6.632913	36.85214	29.57698	25.27976	1.658212
9	0.593409	6.502888	36.57032	29.64320	25.54371	1.739879
10	0.622895	6.566950	36.44139	29.48367	25.74033	1.767663

Period	S.E.	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.031297	1.243080	3.621819	14.52271	80.61239	0.000000
2	0.042256	5.904301	2.713862	22.49807	68.83337	0.050399
3	0.048138	6.237445	2.126971	23.65004	67.33230	0.653243
4	0.054916	5.123091	2.953072	22.05585	68.91815	0.949837
5	0.063268	4.301182	4.079609	22.10970	68.72211	0.787396
6	0.069918	4.221778	3.981657	22.75651	68.34857	0.691482
7	0.074928	4.059406	3.823679	22.62401	68.78380	0.709101

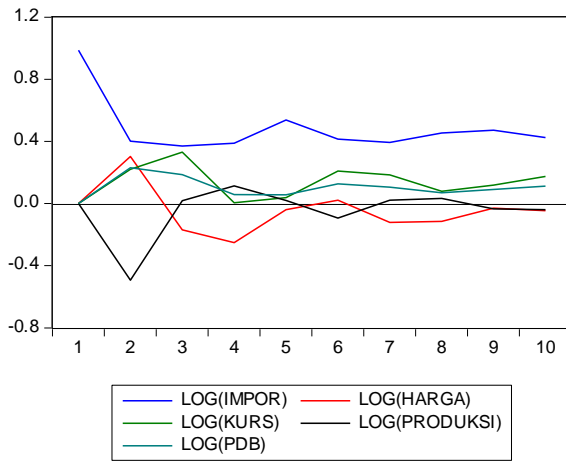
8	0.080088	3.804188	3.967654	22.29818	69.22771	0.702266
9	0.085334	3.681586	4.072327	22.38204	69.20278	0.661260
10	0.089910	3.653315	4.011628	22.50896	69.18074	0.645349

Period	S.E.	LOG(IMPOR)	LOG(HARGA)	LOG(KURS)	LOG(PRODUKSI)	LOG(PDB)
1	0.029357	1.414432	55.59414	6.461835	7.757130	28.77247
2	0.055881	1.807097	53.34841	24.23373	2.236861	18.37390
3	0.073731	1.210953	53.02651	26.66716	1.428326	17.66704
4	0.090106	1.114025	56.26810	23.94273	2.392300	16.28285
5	0.107549	1.000787	58.15620	22.79586	4.641258	13.40590
6	0.121048	0.807447	58.15983	23.58839	5.608846	11.83549
7	0.130897	0.710939	58.30687	23.79105	5.752116	11.43902
8	0.140439	0.677852	58.82370	23.44571	5.877491	11.17524
9	0.150196	0.622123	59.13752	23.40984	6.079221	10.75130
10	0.158955	0.565891	59.19590	23.60365	6.157709	10.47685

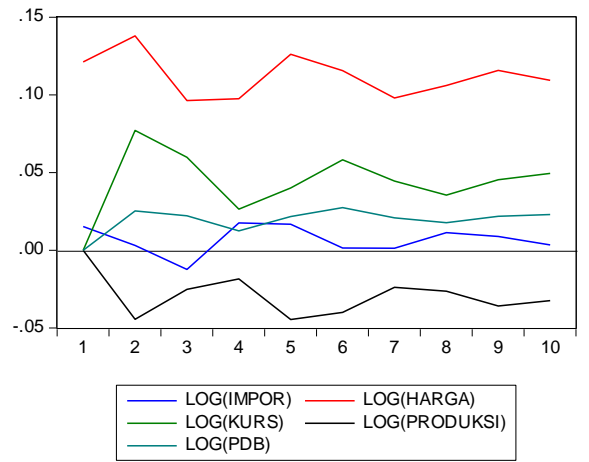
Response to Cholesky One S.D. Innovations



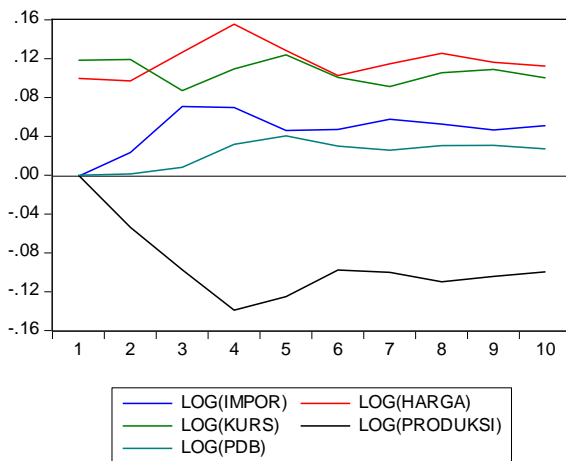
Response of LOG(IMPOR) to Cholesky
One S.D. Innovations



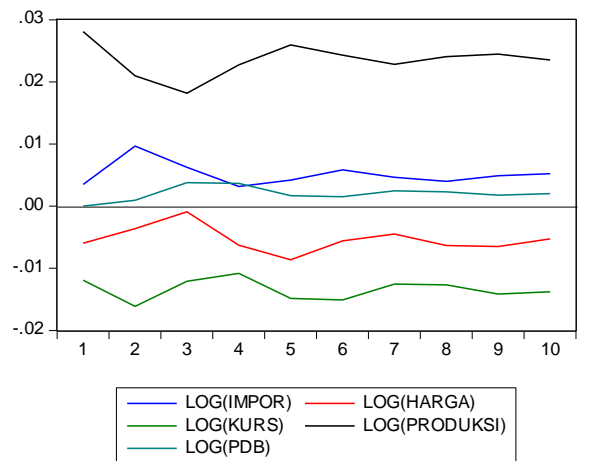
Response of LOG(HARGA) to Cholesky
One S.D. Innovations



Response of LOG(KURS) to Cholesky
One S.D. Innovations



Response of LOG(PRODUKSI) to Cholesky
One S.D. Innovations



Response of LOG(PDB) to Cholesky
One S.D. Innovations

