UNIT ROOT LEVEL

BUMD

Null Hypothesis: BUMD has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		3.687837	1.0000
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(BUMD)
Method: Least Squares
Date: 03/24/17 Time: 17:19
Sample (adjusted): 5 32
Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BUMD(-1)	0.353130	0.095755	3.687837	0.0012
D(BUMD(-1))	-0.924910	0.243530	-3.797926	0.0009
D(BUMD(-2))	-0.906593	0.234483	-3.866338	0.0008
D(BUMD(-3))	-0.612594	0.224214	-2.732184	0.0119
C	43852.69	75432.87	0.581347	0.5667

R-squared	0.445447	Mean dependent var	108016.2
Adjusted R-squared	0.349003	S.D. dependent var	351464.9
S.E. of regression	283577.2	Akaike info criterion	28.10879
Sum squared resid	1.85E+12	Schwarz criterion	28.34668
Log likelihood	-388.5230	Hannan-Quinn criter.	28.18152
F-statistic	4.618716	Durbin-Watson stat	1.976973
Prob(F-statistic)	0.006955		

DAU (Dana Alokasi Umum)

Null Hypothesis: DAU has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.652267	0.9889
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DAU)
Method: Least Squares
Date: 03/24/17 Time: 17:20
Sample (adjusted): 2 32
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DAU(-1)	0.021900	0.033575	0.652267	0.5194
C	172447.8	120599.6	1.429921	0.1634

R-squared	0.014459	Mean dependent var	235411.5
Adjusted R-squared	-0.019526	S.D. dependent var	398630.3
S.E. of regression	402503.2	Akaike info criterion	28.71113
Sum squared resid	4.70E+12	Schwarz criterion	28.80365
Log likelihood	-443.0226	Hannan-Quinn criter.	28.74129
F-statistic	0.425452	Durbin-Watson stat	2.107109
Prob(F-statistic)	0.519366		

JUMLAH PENDUDUK

Null Hypothesis: JUMLAH_PENDUDUK has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.069926	0.2574
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(JUMLAH_PENDUDUK)
Method: Least Squares
Date: 03/24/17 Time: 17:20
Sample (adjusted): 2 32
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
JUMLAH_PENDUDUK(-1)	-0.224900	0.108651	-2.069926	0.0475
C	26.58775	12.88794	2.062994	0.0482

R-squared	0.128726	Mean dependent var	-0.079645
Adjusted R-squared	0.098682	S.D. dependent var	2.037932
S.E. of regression	1.934767	Akaike info criterion	4.220192
Sum squared resid	108.5564	Schwarz criterion	4.312707
Log likelihood	-63.41297	Hannan-Quinn criter.	4.250349
F-statistic	4.284595	Durbin-Watson stat	1.738297
Prob(F-statistic)	0.047470		

PENDAPATAN ASLI DAERAH (PAD)

Null Hypothesis: PAD has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		1.157799	0.9971
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PAD)
Method: Least Squares
Date: 03/24/17 Time: 17:21
Sample (adjusted): 2 32
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PAD(-1)	0.039988	0.034538	1.157799	0.2564
C	183053.5	277834.7	0.658857	0.5152

R-squared	0.044182	Mean dependent var	460091.7
Adjusted R-squared	0.011223	S.D. dependent var	790612.0
S.E. of regression	786163.1	Akaike info criterion	30.05006
Sum squared resid	1.79E+13	Schwarz criterion	30.14257
Log likelihood	-463.7759	Hannan-Quinn criter.	30.08021
F-statistic	1.340499	Durbin-Watson stat	2.585241
Prob(F-statistic)	0.256393		

RETRIBUSI DAERAH

Null Hypothesis: RETRIBUSI_DAERAH has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.129086	0.2352
Test critical values:	1% level	-3.661661	
	5% level	-2.960411	
	10% level	-2.619160	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RETRIBUSI_DAERAH)
Method: Least Squares
Date: 03/24/17 Time: 17:21
Sample (adjusted): 2 32
Included observations: 31 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RETRIBUSI_DAERAH(-1)	-0.176581	0.082937	-2.129086	0.0419
C	391920.3	154962.2	2.529135	0.0171

R-squared	0.135180	Mean dependent var	87304.71
Adjusted R-squared	0.105359	S.D. dependent var	350396.2
S.E. of regression	331423.9	Akaike info criterion	28.32252
Sum squared resid	3.19E+12	Schwarz criterion	28.41504
Log likelihood	-436.9991	Hannan-Quinn criter.	28.35268
F-statistic	4.533009	Durbin-Watson stat	2.291740
Prob(F-statistic)	0.041864		

Unit root fiest different

PAD (Pendapatan Asli Daerah)

Null Hypothesis: D(PAD) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.407838	0.0000
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(PAD,2)
Method: Least Squares
Date: 03/23/17 Time: 20:16
Sample (adjusted): 3 32
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PAD(-1))	-1.195804	0.186616	-6.407838	0.0000
C	552021.5	171419.9	3.220289	0.0032

R-squared	0.594558	Mean dependent var	-17788.63
Adjusted R-squared	0.580078	S.D. dependent var	1238700.
S.E. of regression	802695.1	Akaike info criterion	30.09368
Sum squared resid	1.80E+13	Schwarz criterion	30.18709
Log likelihood	-449.4052	Hannan-Quinn criter.	30.12356
F-statistic	41.06039	Durbin-Watson stat	1.987247
Prob(F-statistic)	0.000001		

BUMD

Null Hypothesis: D(BUMD) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.278080	0.0000
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(BUMD,2)
Method: Least Squares
Date: 03/23/17 Time: 20:14
Sample (adjusted): 3 32
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(BUMD(-1))	-1.180898	0.188099	-6.278080	0.0000
C	127412.0	65650.23	1.940770	0.0624

R-squared	0.584658	Mean dependent var	-5313.400
Adjusted R-squared	0.569824	S.D. dependent var	519039.5
S.E. of regression	340426.6	Akaike info criterion	28.37813
Sum squared resid	3.24E+12	Schwarz criterion	28.47154
Log likelihood	-423.6719	Hannan-Quinn criter.	28.40801
F-statistic	39.41429	Durbin-Watson stat	2.077375
Prob(F-statistic)	0.000001		

DAU (Dana Alokasi Umum)

Null Hypothesis: D(DAU) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.424881	0.0001
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(DAU,2)
Method: Least Squares
Date: 03/23/17 Time: 20:15
Sample (adjusted): 3 32
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DAU(-1))	-1.042546	0.192179	-5.424881	0.0000
C	251263.7	86122.71	2.917507	0.0069

R-squared	0.512444	Mean dependent var	21232.77
Adjusted R-squared	0.495032	S.D. dependent var	577779.9
S.E. of regression	410576.9	Akaike info criterion	28.75285
Sum squared resid	4.72E+12	Schwarz criterion	28.84627
Log likelihood	-429.2928	Hannan-Quinn criter.	28.78274
F-statistic	29.42934	Durbin-Watson stat	1.984158
Prob(F-statistic)	0.000009		

JUMLAH PENDUDUK

Null Hypothesis: D(JUMLAH_PENDUDUK) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.090148	0.0003
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(JUMLAH_PENDUDUK,2)
Method: Least Squares
Date: 03/23/17 Time: 20:15
Sample (adjusted): 3 32
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(JUMLAH_PENDUDUK(-1))	-0.954263	0.187472	-5.090148	0.0000
C	-0.120555	0.382184	-0.315438	0.7548

R-squared	0.480612	Mean dependent var	-0.031300
Adjusted R-squared	0.462062	S.D. dependent var	2.851078
S.E. of regression	2.091101	Akaike info criterion	4.377599
Sum squared resid	122.4357	Schwarz criterion	4.471012
Log likelihood	-63.66398	Hannan-Quinn criter.	4.407483
F-statistic	25.90961	Durbin-Watson stat	1.556461
Prob(F-statistic)	0.000022		

RETRIBUSI DAERAH

Null Hypothesis: D(RETRIBUSI_DAERAH) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=9)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.380599	0.0000
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(RETRIBUSI_DAERAH,2)
Method: Least Squares
Date: 03/23/17 Time: 20:18
Sample (adjusted): 3 32
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(RETRIBUSI_DAERAH(-1))	-1.184813	0.185690	-6.380599	0.0000
C	106242.8	67114.32	1.583013	0.1246

R-squared	0.592502	Mean dependent var	336.0667
Adjusted R-squared	0.577949	S.D. dependent var	548262.0
S.E. of regression	356181.0	Akaike info criterion	28.46861
Sum squared resid	3.55E+12	Schwarz criterion	28.56202
Log likelihood	-425.0291	Hannan-Quinn criter.	28.49849
F-statistic	40.71204	Durbin-Watson stat	1.886669
Prob(F-statistic)	0.000001		

UJI PANJANG LAG

Vector Autoregression Estimates
Date: 03/23/17 Time: 20:40
Sample (adjusted): 4 32
Included observations: 29 after adjustments
Standard errors in ( ) & t-statistics in [ ]

	DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(PAD)	DLOG(RETRIBUSI_DAERAH)
DLOG(BUMD(-1))	-0.260879	-0.143315	-0.001022	0.097472	-0.207443
	(0.22217)	(0.10632)	(0.00777)	(0.05065)	(0.08464)
	[-1.17424]	[-1.34790]	[-0.13157]	[1.92452]	[-2.45098]
DLOG(BUMD(-2))	-0.318156	-0.045103	-0.000982	0.011819	-0.048327
	(0.21529)	(0.10303)	(0.00753)	(0.04908)	(0.08202)
	[-1.47781]	[-0.43776]	[-0.13050]	[0.24081]	[-0.58924]
DLOG(DAU(-1))	-0.545518	0.021781	-0.022905	-0.106908	0.087356
	(0.46975)	(0.22481)	(0.01642)	(0.10709)	(0.17895)
	[-1.16130]	[0.09689]	[-1.39462]	[-0.99832]	[0.48815]
DLOG(DAU(-2))	-0.221987	0.292092	-0.000106	0.100967	-0.103301
	(0.42149)	(0.20171)	(0.01474)	(0.09609)	(0.16057)
	[-0.52667]	[1.44805]	[-0.00717]	[1.05080]	[-0.64334]
DLOG(JUMLAH_PENDUDUK(-1))	0.848736	1.942950	0.154751	0.640046	0.286969
	(6.13501)	(2.93605)	(0.21450)	(1.39859)	(2.33718)
	[0.13834]	[0.66176]	[0.72144]	[0.45764]	[0.12278]
DLOG(JUMLAH_PENDUDUK(-2))	-2.419176	-2.657756	-0.026690	-0.123329	-0.877033
	(5.85879)	(2.80387)	(0.20484)	(1.33562)	(2.23195)
	[-0.41291]	[-0.94789]	[-0.13030]	[-0.09234]	[-0.39294]
DLOG(PAD(-1))	-0.524132	-0.661430	-0.005815	-0.344621	0.974459
	(1.05395)	(0.50439)	(0.03685)	(0.24027)	(0.40151)
	[-0.49730]	[-1.31133]	[-0.15779]	[-1.43431]	[2.42698]
DLOG(PAD(-2))	-0.481472	-0.147361	-0.056017	0.007731	0.097224
	(1.02753)	(0.49175)	(0.03593)	(0.23424)	(0.39145)
	[-0.46857]	[-0.29967]	[-1.55923]	[0.03300]	[0.24837]
DLOG(RETRIBUSI_DAERAH(-1))	0.631577	-0.092254	0.003789	-0.037881	0.019427
	(0.26438)	(0.12653)	(0.00924)	(0.06027)	(0.10072)
	[2.38889]	[-0.72913]	[0.40993]	[-0.62852]	[0.19289]
DLOG(RETRIBUSI_DAERAH(-2))	0.090732	0.031041	-0.004039	0.042514	0.213618
	(0.27121)	(0.12979)	(0.00948)	(0.06183)	(0.10332)

	[0.33455]	[0.23915]	[-0.42594]	[0.68762]	[2.06756]
C	0.329653	0.174740	0.008445	0.066226	-0.013706
	(0.17298)	(0.08278)	(0.00605)	(0.03943)	(0.06590)
	[1.90575]	[2.11083]	[1.39640]	[1.67942]	[-0.20799]
R-squared	0.587345	0.433488	0.179945	0.533689	0.436764
Adj. R-squared	0.358092	0.118759	-0.275640	0.274628	0.123856
Sum sq. resids	3.852736	0.882403	0.004710	0.200226	0.559142
S.E. equation	0.462646	0.221410	0.016176	0.105469	0.176248
F-statistic	2.561994	1.377336	0.394976	2.060086	1.395821
Log likelihood	-11.88079	9.490611	85.36914	30.99705	16.10618
Akaike AIC	1.577986	0.104096	-5.128907	-1.379107	-0.352150
Schwarz SC	2.096615	0.622725	-4.610277	-0.860478	0.166479
Mean dependent	0.167117	0.129984	0.000683	0.064313	0.041225
S.D. dependent	0.577447	0.235858	0.014322	0.123835	0.188294

Determinant resid covariance (dof adj.)	5.65E-10
Determinant resid covariance	5.20E-11
Log likelihood	137.6065
Akaike information criterion	-5.696998
Schwarz criterion	-3.103851

VAR Lag Order Selection Criteria
Endogenous variables: DLOG(BUMD) DLOG(DAU) DLOG(JUMLAH_PENDUDUK) DLOG(PAD) DLOG(RETRIBUSI_DAERAH)
Exogenous variables: C
Date: 03/23/17 Time: 20:38
Sample: 1 32
Included observations: 28

Lag	LogL	LR	FPE	AIC	SC	HQ
0	92.67522	NA	1.31e-09	-6.262516	-6.024622*	-6.189789*
1	118.9086	41.22384*	1.24e-09*	-6.350612*	-4.923250	-5.914253
2	136.2641	21.07460	2.59e-09	-5.804580	-3.187750	-5.004589
3	159.5087	19.92393	5.14e-09	-5.679194	-1.872895	-4.515570

* 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

UJI STABILITAS

Roots of Characteristic Polynomial
Endogenous variables: DLOG(BUMD) DLOG(DAU) DLOG(JUMLAH_PENDUDUK) DLOG(PAD) DLOG(RETRIBUSI_DAERAH)
Exogenous variables: C
Lag specification: 1 2
Date: 03/23/17 Time: 20:41

Root	Modulus
-0.094725 - 0.654230i	0.661052
-0.094725 + 0.654230i	0.661052
0.645641	0.645641
-0.590400 - 0.130927i	0.604743
-0.590400 + 0.130927i	0.604743
0.508286	0.508286
-0.260407 - 0.406087i	0.482410
-0.260407 + 0.406087i	0.482410
0.163799 - 0.177515i	0.241540
0.163799 + 0.177515i	0.241540

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

UJI KOINTEGRASI

Date: 03/23/17 Time: 20:43
Sample (adjusted): 6 32
Included observations: 27 after adjustments
Trend assumption: Linear deterministic trend
Series: DLOG(BUMD) DLOG(DAU) DLOG(JUMLAH_PENDUDUK) DLOG(PAD) DLOG(RETRIBUSI_DAERAH)
Lags interval (in first differences): 1 to 3

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.995297	234.7545	69.81889	0.0000
At most 1 *	0.840983	90.04706	47.85613	0.0000
At most 2 *	0.509111	40.40095	29.79707	0.0021
At most 3 *	0.394802	21.18945	15.49471	0.0062
At most 4 *	0.246174	7.630039	3.841466	0.0057

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 *	0.995297	144.7074	33.87687	0.0000
At most 1 *	0.840983	49.64611	27.58434	0.0000
At most 2	0.509111	19.21150	21.13162	0.0909
At most 3	0.394802	13.55941	14.26460	0.0644
At most 4 *	0.246174	7.630039	3.841466	0.0057

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):

DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(PAD)	DLOG(RETRIBUSI_DAERAH)
2.517107	-2.073983	-77.12388	-35.08477	11.01317
-1.368377	-2.587809	65.46884	-22.11771	-3.916056
10.33533	5.225769	58.17824	-0.675242	-4.639853
2.199110	-7.021709	-96.19003	-11.18795	-2.216583
-1.142502	-6.599256	56.40689	-8.683564	7.580611

Unrestricted Adjustment Coefficients (alpha):

D(DLOG(BUMD))	0.049413	0.145002	-0.122352	0.082199	-0.002591
D(DLOG(DAU))	0.008732	-0.035384	0.034780	0.061735	0.032008
D(DLOG(JUMLAH_PENDUDUK))	0.002570	-0.001543	-0.000581	0.005234	-0.005294
D(DLOG(PAD))	0.005383	0.042860	0.030373	0.006493	-0.011535
D(DLOG(RETRIBUSI_DAERAH))	-0.109220	-1.33E-05	0.002466	0.039993	-0.018583

1 Cointegrating Equation(s): Log likelihood 217.4010

Normalized cointegrating coefficients (standard error in parentheses)

DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(PAD)	DLOG(RETRIBUSI_DAERAH)
1.000000	-0.823955	-30.63989	-13.93853	4.375329
	(0.09256)	(1.39356)	(0.37333)	(0.12630)

Adjustment coefficients (standard error in parentheses)

D(DLOG(BUMD))	0.124378
	(0.21293)
D(DLOG(DAU))	0.021980
	(0.10584)
D(DLOG(JUMLAH_PENDUDUK))	0.006470

	(0.01088)	
D(DLOG(PAD))	0.013549	
	(0.05424)	
D(DLOG(RETRIBUSI_DAERAH))	-0.274918	
	(0.05915)	

2 Cointegrating Equation(s): Log likelihood 242.2241

Normalized cointegrating coefficients (standard error in parentheses)

DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(PAD)	DLOG(RETRIBUSI_DAERAH)
1.000000	0.000000	-35.86088	-4.803462	3.916025
		(4.72275)	(1.04427)	(0.41874)
0.000000	1.000000	-6.336493	11.08685	-0.557438
		(5.64418)	(1.24802)	(0.50043)

Adjustment coefficients (standard error in parentheses)

D(DLOG(BUMD))	-0.074040	-0.477719	
	(0.20366)	(0.23575)	
D(DLOG(DAU))	0.070398	0.073455	
	(0.11612)	(0.13442)	
D(DLOG(JUMLAH_PENDUDUK))	0.008581	-0.001337	
	(0.01230)	(0.01424)	
D(DLOG(PAD))	-0.045100	-0.122078	
	(0.04800)	(0.05556)	
D(DLOG(RETRIBUSI_DAERAH))	-0.274900	0.226555	
	(0.06733)	(0.07793)	

3 Cointegrating Equation(s): Log likelihood 251.8298

Normalized cointegrating coefficients (standard error in parentheses)

DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(PAD)	DLOG(RETRIBUSI_DAERAH)
1.000000	0.000000	0.000000	-5.499620	0.639874
			(0.86626)	(0.34093)
0.000000	1.000000	0.000000	10.96384	-1.136322
			(1.02466)	(0.40327)
0.000000	0.000000	1.000000	-0.019413	-0.091357
			(0.04336)	(0.01707)

Adjustment coefficients (standard error in parentheses)

D(DLOG(BUMD))	-1.338590	-1.117103	-1.436054
	(0.63959)	(0.36909)	(6.95937)
D(DLOG(DAU))	0.429856	0.255205	-0.966578
	(0.41840)	(0.24145)	(4.55259)
D(DLOG(JUMLAH_PENDUDUK))	0.002580	-0.004372	-0.333046
	(0.04601)	(0.02655)	(0.50064)
D(DLOG(PAD))	0.268819	0.036646	4.157930
	(0.14722)	(0.08496)	(1.60192)

D(DLOG(RETRIBUSI_DAERAH))	-0.249408	0.239444	8.566090
	(0.25189)	(0.14536)	(2.74087)

4 Cointegrating Equation(s): Log likelihood 258.6095

Normalized cointegrating coefficients (standard error in parentheses)

DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(PAD)	DLOG(RETRIBUSI_DAERAH)
1.000000	0.000000	0.000000	0.000000	-0.835174
				(0.46410)
0.000000	1.000000	0.000000	0.000000	1.804281
				(0.68412)
0.000000	0.000000	1.000000	0.000000	-0.096564
				(0.01512)
0.000000	0.000000	0.000000	1.000000	-0.268209
				(0.06463)

Adjustment coefficients (standard error in parentheses)

D(DLOG(BUMD))	-1.157825	-1.694282	-9.342791	-5.777773
	(0.58760)	(0.50237)	(8.11689)	(2.30584)
D(DLOG(DAU))	0.565619	-0.178281	-6.904886	-0.237946
	(0.36977)	(0.31613)	(5.10786)	(1.45104)
D(DLOG(JUMLAH_PENDUDUK))	0.014090	-0.041123	-0.836494	-0.114211
	(0.04333)	(0.03705)	(0.59855)	(0.17004)
D(DLOG(PAD))	0.283097	-0.008944	3.533390	-1.229978
	(0.14859)	(0.12704)	(2.05260)	(0.58310)
D(DLOG(RETRIBUSI_DAERAH))	-0.161460	-0.041372	4.719209	3.383149
	(0.21667)	(0.18524)	(2.99301)	(0.85025)

DLOG(BUMD) = C(1)*DLOG(BUMD(-1)) + C(2)*DLOG(BUMD(-2)) + C(3)*DLOG(DAU(-1)) + C(4)*DLOG(DAU(-2)) + C(5)*DLOG(JUMLAH_PENDUDUK(-1)) + C(6)*DLOG(JUMLAH_PENDUDUK(-2)) + C(7)*DLOG(PAD(-1)) + C(8)*DLOG(PAD(-2)) + C(9)*DLOG(RETRIBUSI_DAERAH(-1)) + C(10)*DLOG(RETRIBUSI_DAERAH(-2)) + C(11)

DLOG(DAU) = C(12)*DLOG(BUMD(-1)) + C(13)*DLOG(BUMD(-2)) + C(14)*DLOG(DAU(-1)) + C(15)*DLOG(DAU(-2)) + C(16)*DLOG(JUMLAH_PENDUDUK(-1)) + C(17)*DLOG(JUMLAH_PENDUDUK(-2)) + C(18)*DLOG(PAD(-1)) + C(19)*DLOG(PAD(-2)) + C(20)*DLOG(RETRIBUSI_DAERAH(-1)) + C(21)*DLOG(RETRIBUSI_DAERAH(-2)) + C(22)

DLOG(JUMLAH_PENDUDUK) = C(23)*DLOG(BUMD(-1)) + C(24)*DLOG(BUMD(-2)) + C(25)*DLOG(DAU(-1)) + C(26)*DLOG(DAU(-2)) + C(27)*DLOG(JUMLAH_PENDUDUK(-1)) + C(28)*DLOG(JUMLAH_PENDUDUK(-2)) + C(29)*DLOG(PAD(-1)) + C(30)*DLOG(PAD(-2)) + C(31)*DLOG(RETRIBUSI_DAERAH(-1)) + C(32)*DLOG(RETRIBUSI_DAERAH(-2)) + C(33)

DLOG(PAD) = C(34)*DLOG(BUMD(-1)) + C(35)*DLOG(BUMD(-2)) + C(36)*DLOG(DAU(-1)) + C(37)*DLOG(DAU(-2)) + C(38)*DLOG(JUMLAH_PENDUDUK(-1)) + C(39)*DLOG(JUMLAH_PENDUDUK(-2)) + C(40)*DLOG(PAD(-1)) + C(41)*DLOG(PAD(-2)) + C(42)*DLOG(RETRIBUSI_DAERAH(-1)) + C(43)*DLOG(RETRIBUSI_DAERAH(-2)) + C(44)

DLOG(RETRIBUSI_DAERAH) = C(45)*DLOG(BUMD(-1)) + C(46)*DLOG(BUMD(-2)) + C(47)*DLOG(DAU(-1)) + C(48)*DLOG(DAU(-2)) + C(49)*DLOG(JUMLAH_PENDUDUK(-1)) + C(50)*DLOG(JUMLAH_PENDUDUK(-2)) +

C(51)*DLOG(PAD(-1)) + C(52)*DLOG(PAD(-2)) + C(53)*DLOG(RETRIBUSI_DAERAH(-1)) + C(54)*DLOG(RETRIBUSI_DAERAH(-2)) + C(55)

System: UNTITLED
Estimation Method: Least Squares
Date: 03/23/17 Time: 20:49
Sample: 4 32
Included observations: 29
Total system (balanced) observations 145

	Coefficient	Std. Error	t-Statistic	Prob.
C(1)	-0.260879	0.222169	-1.174235	0.2434
C(2)	-0.318156	0.215289	-1.477809	0.1430
C(3)	-0.545518	0.469748	-1.161298	0.2486
C(4)	-0.221987	0.421490	-0.526672	0.5997
C(5)	0.848736	6.135006	0.138343	0.8903
C(6)	-2.419176	5.858794	-0.412914	0.6807
C(7)	-0.524132	1.053954	-0.497301	0.6202
C(8)	-0.481472	1.027530	-0.468572	0.6405
C(9)	0.631577	0.264381	2.388892	0.0190
C(10)	0.090732	0.271208	0.334546	0.7387
C(11)	0.329653	0.172978	1.905752	0.0599
C(12)	-0.143315	0.106324	-1.347903	0.1811
C(13)	-0.045103	0.103032	-0.437761	0.6626
C(14)	0.021781	0.224809	0.096888	0.9230
C(15)	0.292092	0.201714	1.448049	0.1511
C(16)	1.942950	2.936053	0.661756	0.5098
C(17)	-2.657756	2.803865	-0.947890	0.3457
C(18)	-0.661430	0.504395	-1.311334	0.1931
C(19)	-0.147361	0.491749	-0.299668	0.7651
C(20)	-0.092254	0.126526	-0.729131	0.4678
C(21)	0.031041	0.129793	0.239154	0.8115
C(22)	0.174740	0.082783	2.110831	0.0376
C(23)	-0.001022	0.007768	-0.131569	0.8956
C(24)	-0.000982	0.007527	-0.130499	0.8965
C(25)	-0.022905	0.016424	-1.394618	0.1666
C(26)	-0.000106	0.014737	-0.007172	0.9943
C(27)	0.154751	0.214502	0.721441	0.4725
C(28)	-0.026690	0.204845	-0.130296	0.8966
C(29)	-0.005815	0.036850	-0.157793	0.8750
C(30)	-0.056017	0.035926	-1.559228	0.1225
C(31)	0.003789	0.009244	0.409929	0.6828
C(32)	-0.004039	0.009482	-0.425938	0.6712
C(33)	0.008445	0.006048	1.396397	0.1660
C(34)	0.097472	0.050648	1.924520	0.0574
C(35)	0.011819	0.049079	0.240810	0.8103
C(36)	-0.106908	0.107088	-0.998322	0.3208
C(37)	0.100967	0.096086	1.050795	0.2962
C(38)	0.640046	1.398590	0.457637	0.6483
C(39)	-0.123329	1.335623	-0.092338	0.9266
C(40)	-0.344621	0.240269	-1.434314	0.1549
C(41)	0.007731	0.234245	0.033004	0.9737
C(42)	-0.037881	0.060271	-0.628522	0.5313
C(43)	0.042514	0.061827	0.687624	0.4935
C(44)	0.066226	0.039434	1.679420	0.0965

C(45)	-0.207443	0.084637	-2.450980	0.0162
C(46)	-0.048327	0.082016	-0.589243	0.5572
C(47)	0.087356	0.178954	0.488150	0.6266
C(48)	-0.103301	0.160570	-0.643340	0.5216
C(49)	0.286969	2.337176	0.122784	0.9026
C(50)	-0.877033	2.231951	-0.392945	0.6953
C(51)	0.974459	0.401512	2.426977	0.0172
C(52)	0.097224	0.391445	0.248373	0.8044
C(53)	0.019427	0.100718	0.192890	0.8475
C(54)	0.213618	0.103319	2.067559	0.0416
C(55)	-0.013706	0.065897	-0.207992	0.8357

Determinant residual covariance	5.20E-11

Equation: DLOG(BUMD) = C(1)*DLOG(BUMD(-1)) + C(2)*DLOG(BUMD(-2)) + C(3)*DLOG(DAU(-1)) + C(4)*DLOG(DAU(-2)) + C(5) *DLOG(JUMLAH_PENDUDUK(-1)) + C(6)*DLOG(JUMLAH_PENDUDUK(-2)) + C(7)*DLOG(PAD(-1)) + C(8)*DLOG(PAD(-2)) + C(9) *DLOG(RETRIBUSI_DAERAH(-1)) + C(10)*DLOG(RETRIBUSI_DAERAH(-2)) + C(11)

Observations: 29

R-squared	0.587345	Mean dependent var	0.167117
Adjusted R-squared	0.358092	S.D. dependent var	0.577447
S.E. of regression	0.462646	Sum squared resid	3.852736
Durbin-Watson stat	2.223731		

Equation: DLOG(DAU) = C(12)*DLOG(BUMD(-1)) + C(13)*DLOG(BUMD(-2)) + C(14)*DLOG(DAU(-1)) + C(15)*DLOG(DAU(-2)) + C(16) *DLOG(JUMLAH_PENDUDUK(-1)) + C(17)*DLOG(JUMLAH_PENDUDUK(-2)) + C(18)*DLOG(PAD(-1)) + C(19)*DLOG(PAD(-2)) + C(20) *DLOG(RETRIBUSI_DAERAH(-1)) + C(21)*DLOG(RETRIBUSI_DAERAH(-2)) + C(22)

Observations: 29

R-squared	0.433488	Mean dependent var	0.129984
Adjusted R-squared	0.118759	S.D. dependent var	0.235858
S.E. of regression	0.221410	Sum squared resid	0.882403
Durbin-Watson stat	1.947117		

Equation: DLOG(JUMLAH_PENDUDUK) = C(23)*DLOG(BUMD(-1)) + C(24) *DLOG(BUMD(-2)) + C(25)*DLOG(DAU(-1)) + C(26)*DLOG(DAU(-2)) + C(27)*DLOG(JUMLAH_PENDUDUK(-1)) + C(28)*DLOG(JUMLAH_PENDUDUK(-2)) + C(29)*DLOG(PAD(-1)) + C(30)*DLOG(PAD(-2)) + C(31) *DLOG(RETRIBUSI_DAERAH(-1)) + C(32)*DLOG(RETRIBUSI_DAERAH(-2)) + C(33)

Observations: 29

R-squared	0.179945	Mean dependent var	0.000683
Adjusted R-squared	-0.275640	S.D. dependent var	0.014322
S.E. of regression	0.016176	Sum squared resid	0.004710
Durbin-Watson stat	2.007244		

Equation: DLOG(PAD) = C(34)*DLOG(BUMD(-1)) + C(35)*DLOG(BUMD(-2)) + C(36)*DLOG(DAU(-1)) + C(37)*DLOG(DAU(-2)) + C(38) *DLOG(JUMLAH_PENDUDUK(-1)) + C(39)*DLOG(JUMLAH_PENDUDUK(-2)) + C(40)*DLOG(PAD(-1)) + C(41)*DLOG(PAD(-2)) + C(42) *DLOG(RETRIBUSI_DAERAH(-1)) + C(43)*DLOG(RETRIBUSI_DAERAH(-2)) + C(44)

Observations: 29

R-squared	0.533689	Mean dependent var	0.064313
Adjusted R-squared	0.274628	S.D. dependent var	0.123835
S.E. of regression	0.105469	Sum squared resid	0.200226
Durbin-Watson stat	1.773335		

Equation: DLOG(RETRIBUSI_DAERAH) = C(45)*DLOG(BUMD(-1)) + C(46)
*DLOG(BUMD(-2)) + C(47)*DLOG(DAU(-1)) + C(48)*DLOG(DAU(-2)) +
C(49)*DLOG(JUMLAH_PENDUDUK(-1)) + C(50)*DLOG(JUMLAH_PEN
DUDUK(-2)) + C(51)*DLOG(PAD(-1)) + C(52)*DLOG(PAD(-2)) + C(53)
*DLOG(RETRIBUSI_DAERAH(-1)) + C(54)*DLOG(RETRIBUSI_DAERA
H(-2)) + C(55)

Observations: 29

R-squared	0.436764	Mean dependent var	0.041225
Adjusted R-squared	0.123856	S.D. dependent var	0.188294
S.E. of regression	0.176248	Sum squared resid	0.559142
Durbin-Watson stat	2.107293		

UJI KAUSALITAS

Pairwise Granger Causality Tests
Date: 03/23/17 Time: 20:51
Sample: 1 32
Lags: 3

Null Hypothesis:	Obs	F-Statistic	Prob.
DAU does not Granger Cause BUMD	29	1.25210	0.3151
BUMD does not Granger Cause DAU		0.31513	0.8143
JUMLAH_PENDUDUK does not Granger Cause BUMD	29	0.66422	0.5829
BUMD does not Granger Cause JUMLAH_PENDUDUK		2.10130	0.1291
PAD does not Granger Cause BUMD	29	1.16495	0.3456
BUMD does not Granger Cause PAD		1.22220	0.3252
RETRIBUSI_DAERAH does not Granger Cause BUMD	29	0.35518	0.7859
BUMD does not Granger Cause RETRIBUSI_DAERAH		2.00489	0.1427
JUMLAH_PENDUDUK does not Granger Cause DAU	29	1.83083	0.1710
DAU does not Granger Cause JUMLAH_PENDUDUK		1.36557	0.2793
PAD does not Granger Cause DAU	29	0.77227	0.5219
DAU does not Granger Cause PAD		1.84580	0.1684
RETRIBUSI_DAERAH does not Granger Cause DAU	29	1.82447	0.1722
DAU does not Granger Cause RETRIBUSI_DAERAH		0.86081	0.4761
PAD does not Granger Cause JUMLAH_PENDUDUK	29	3.57404	0.0303
JUMLAH_PENDUDUK does not Granger Cause PAD		1.00765	0.4081
RETRIBUSI_DAERAH does not Granger Cause JUMLAH_PENDUDUK	29	0.07254	0.9741
JUMLAH_PENDUDUK does not Granger Cause RETRIBUSI_DAERAH		1.78632	0.1792
RETRIBUSI_DAERAH does not Granger Cause PAD	29	0.69685	0.5639
PAD does not Granger Cause RETRIBUSI_DAERAH		2.72104	0.0690

LANGKAH MENGGUNAKAN REGRESI VAR

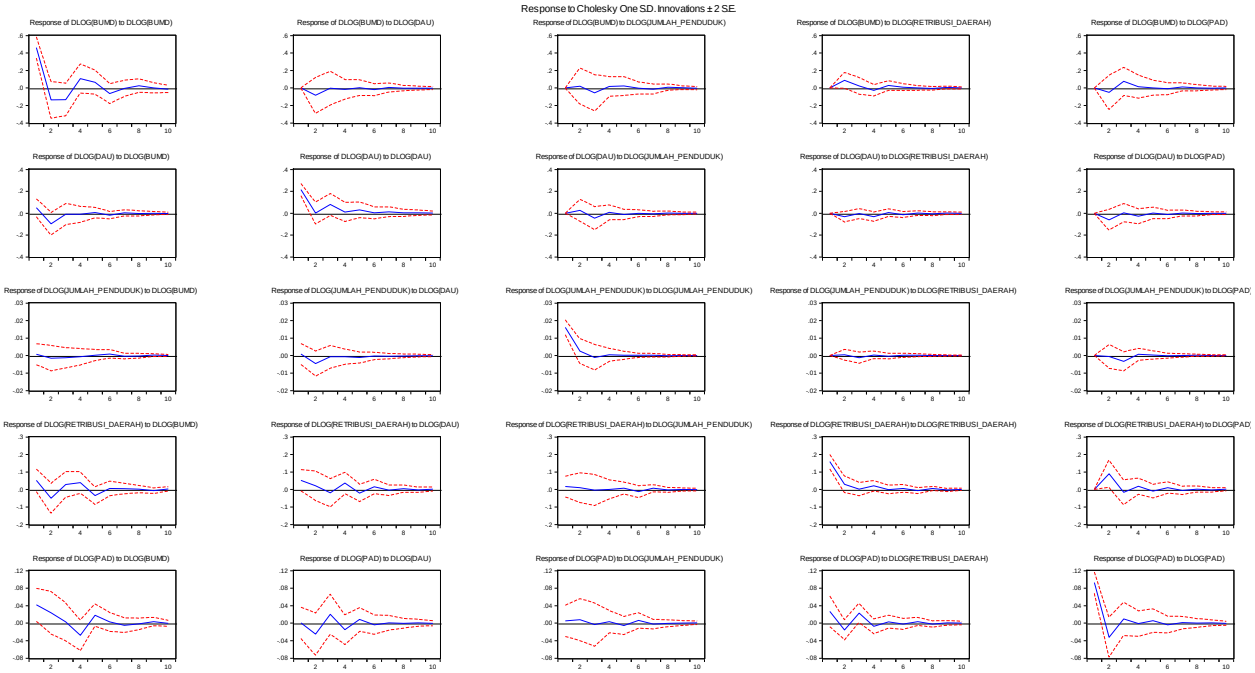
Est Equasion

Dependent Variable: LOG(BUMD)
Method: Least Squares
Date: 03/23/17 Time: 20:59
Sample: 1 32
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(DAU)	-0.069341	0.154198	-0.449684	0.6565
LOG(JUMLAH_PENDUDUK)	0.880737	5.034861	0.174928	0.8624
LOG(PAD)	2.068905	0.423843	4.881303	0.0000
LOG(RETRIBUSI_DAERAH)	0.183667	0.167902	1.093894	0.2837
C	-25.18492	21.99695	-1.144928	0.2623

R-squared	0.883284	Mean dependent var	12.93565
Adjusted R-squared	0.865993	S.D. dependent var	1.378834
S.E. of regression	0.504750	Akaike info criterion	1.613093
Sum squared resid	6.878854	Schwarz criterion	1.842114
Log likelihood	-20.80949	Hannan-Quinn criter.	1.689007
F-statistic	51.08271	Durbin-Watson stat	1.868561
Prob(F-statistic)	0.000000		

impulse response VAR



Variance DeCOPOSITION

Variance Decomposition of DLOG(BUMD):

Period	S.E.	DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(RETRIBUSI_DAERAH)	DLOG(PAD)
1	0.462646	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.499947	93.05851	2.830679	0.188938	2.975501	0.946374
3	0.526046	90.37478	2.558184	1.294680	2.890017	2.882340
4	0.538374	90.29857	2.520026	1.335409	3.021407	2.824587
5	0.543483	90.04139	2.474770	1.487890	3.222937	2.773012
6	0.547757	90.01894	2.567820	1.465109	3.195992	2.752138
7	0.548056	89.92642	2.573453	1.510913	3.192538	2.796679
8	0.548808	89.92236	2.568121	1.530793	3.189044	2.789682
9	0.548856	89.90693	2.569104	1.532599	3.201362	2.790005
10	0.549002	89.90941	2.568898	1.533483	3.199676	2.788536

Variance Decomposition of DLOG(DAU):

Period	S.E.	DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(RETRIBUSI_DAERAH)	DLOG(PAD)
1	0.221410	5.071342	94.92866	0.000000	0.000000	0.000000
2	0.252687	18.46380	72.88499	1.092702	1.658772	5.899743
3	0.269336	16.37334	72.94058	3.993970	1.480162	5.211951
4	0.273334	16.06151	70.94481	3.938304	2.880210	6.175161
5	0.275265	15.86704	71.10146	4.067739	2.868412	6.095350
6	0.276555	16.16761	70.45057	4.030493	3.103727	6.247596
7	0.276939	16.12972	70.47170	4.072878	3.095139	6.230567
8	0.277053	16.12354	70.42028	4.070953	3.138002	6.247230
9	0.277095	16.11932	70.42072	4.075859	3.137118	6.246985
10	0.277124	16.12404	70.40962	4.075312	3.142907	6.248128

Variance Decomposition of DLOG(JUMLAH_PENDUDUK

):

Period	S.E.	DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(RETRIBUSI_DAERAH)	DLOG(PAD)
1	0.016176	0.174142	0.276238	99.54962	0.000000	0.000000
2	0.017096	0.984019	7.532426	91.31612	0.067827	0.099609
3	0.017545	1.445911	7.322715	87.04922	0.555357	3.626796
4	0.017593	1.594727	7.408185	86.62736	0.601680	3.768050
5	0.017638	1.605420	7.776717	86.19146	0.635770	3.790630
6	0.017666	1.880878	7.771866	85.92466	0.640021	3.782571
7	0.017674	1.909473	7.807677	85.85337	0.649831	3.779652
8	0.017677	1.919753	7.820763	85.82553	0.650658	3.783292
9	0.017680	1.945310	7.820193	85.80057	0.650470	3.783453
10	0.017681	1.947347	7.822765	85.79470	0.652037	3.783148

Variance Decomposition of DLOG(RETRIBUSI_DAERAH):

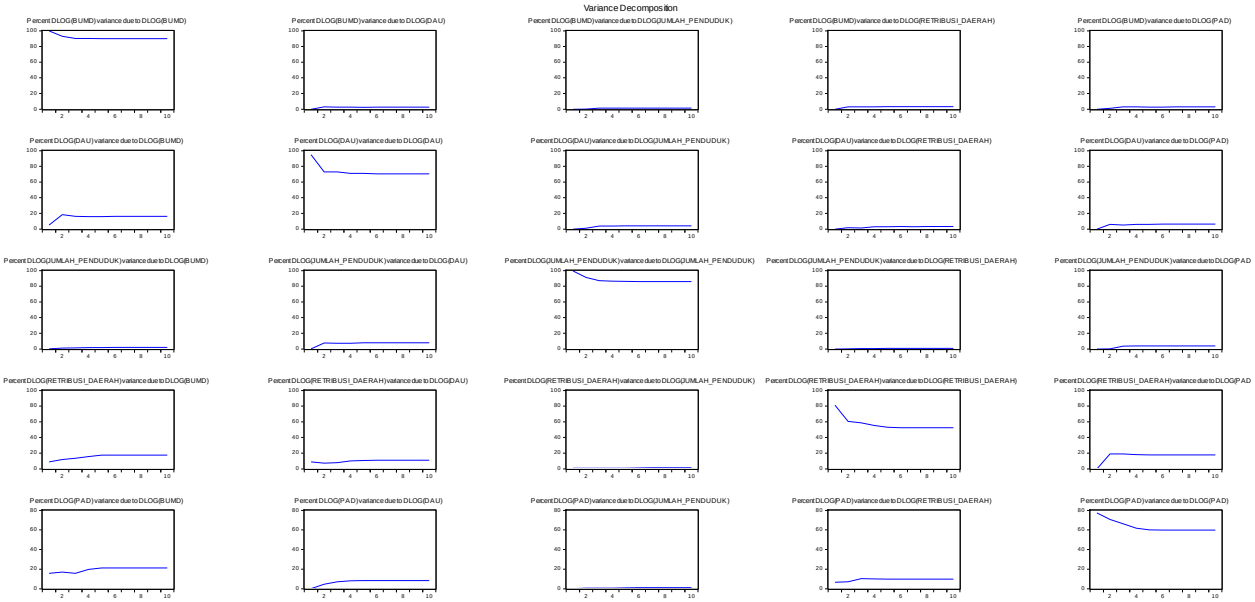
Period	S.E.	DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(RETRIBUSI_DAERAH)	DLOG(PAD)
1	0.176248	8.822179	8.890461	0.925908	81.36145	0.000000
2	0.207588	12.06206	7.408116	0.896712	60.65929	18.97383
3	0.211078	13.52090	7.994579	0.896257	58.67566	18.91260
4	0.219541	15.66550	10.18465	0.829411	55.13220	18.18824
5	0.223543	17.56061	10.61491	0.921184	53.17717	17.72613
6	0.224883	17.42948	11.00895	1.207957	52.60937	17.74425
7	0.225226	17.42988	11.01325	1.299696	52.52249	17.73468
8	0.225369	17.41573	11.03790	1.306568	52.51691	17.72289
9	0.225502	17.48340	11.03141	1.305104	52.46917	17.71091
10	0.225540	17.49195	11.03782	1.307896	52.45312	17.70922

Variance Decomposition of DLOG(PAD):

Period	S.E.	DLOG(BUMD)	DLOG(DAU)	DLOG(JUMLAH_PENDUDUK)	DLOG(RETRIBUSI_DAERAH)	DLOG(PAD)
1	0.105469	15.78614	0.003912	0.234673	6.567931	77.40734
2	0.116711	17.04032	4.495342	0.652923	7.090513	70.72091
3	0.121223	15.84455	6.995443	0.684958	10.26952	66.20553
4	0.125547	19.67043	7.971695	0.708950	9.917457	61.73146
5	0.127424	21.14280	8.173634	0.869532	9.687290	60.12675
6	0.127706	21.09479	8.211683	1.090932	9.667330	59.93527
7	0.127882	21.18889	8.190903	1.118355	9.723924	59.77792

8	0.127912	21.19809	8.187940	1.118876	9.745706	59.74939
9	0.127970	21.26283	8.182607	1.118674	9.738646	59.69725
10	0.127973	21.26336	8.183163	1.120151	9.738164	59.69516

Cholesky Ordering: DLOG(BUMD) DLOG(DAU) DLOG(JUMLAH_PENDUDUK) DLOG(RETRIBUSI_DAERAH) DLOG(PAD)



Variance Decomposition of D(BUMD):

Period	S.E.	D(BUMD)	D(DAU)	D(JUMLAH_PENDUDUK)	D(PAD)	D(RETRIBUSI_DAERAH)
1	360249.4	100.0000	0.000000	0.000000	0.000000	0.000000
2	368646.5	97.47514	1.220111	0.182288	0.000371	1.122089
3	397764.2	85.82896	8.535768	1.313379	2.322992	1.998902
4	412606.8	80.64251	10.42601	1.979296	5.082198	1.869987
5	419783.2	79.06289	10.11794	2.165127	5.730979	2.923056
6	425864.8	77.42648	10.19830	2.104342	5.773492	4.497390
7	428827.5	76.37931	10.14040	2.283671	6.739422	4.457195
8	429839.1	76.16546	10.11619	2.274201	6.878829	4.565318
9	430962.7	75.92193	10.14311	2.291933	6.922732	4.720287
10	431499.4	75.76416	10.13681	2.330266	7.059411	4.709357

Variance Decomposition of D(DAU):

Period	S.E.	D(BUMD)	D(DAU)	D(JUMLAH_PENDUDUK)	D(PAD)	D(RETRIBUSI_DAERAH)
1	400392.1	22.26378	77.73622	0.000000	0.000000	0.000000
2	429380.0	19.66839	67.80451	5.240988	4.348247	2.937859
3	474811.5	19.20808	56.87524	9.207709	4.952292	9.756677
4	480067.5	19.52326	55.89168	9.056751	5.673370	9.854934
5	488830.6	19.71766	53.92103	8.816252	7.988476	9.556578
6	492023.8	19.46663	53.48272	8.819492	8.513592	9.717567
7	492647.6	19.48258	53.35780	8.865795	8.520084	9.773735
8	493526.0	19.63739	53.18678	8.834510	8.514032	9.827292
9	493556.1	19.63541	53.18718	8.836743	8.513116	9.827550
10	493878.3	19.66578	53.17191	8.825723	8.511119	9.825462

Variance Decomposition

Variance Decomposition of D(JUMLAH_PENDUDUK):

Period	S.E.	D(BUMD)	D(DAU)	D(JUMLAH_PENDUDUK)	D(PAD)	D(RETRIBUSI_DAERAH)
1	1.895765	6.537905	6.938165	86.52393	0.000000	0.000000
2	1.935408	6.427335	6.964733	86.18880	0.349143	0.069989
3	2.096752	13.36493	5.938860	73.51980	7.107272	0.069134
4	2.137420	13.10016	6.463793	70.74874	7.818518	1.868789
5	2.148657	13.18193	6.433098	70.64796	7.882334	1.854679
6	2.157099	13.30542	6.399063	70.18995	7.849219	2.256343
7	2.157835	13.31944	6.397538	70.17251	7.846835	2.263678
8	2.161255	13.45170	6.496470	69.95326	7.842047	2.256524
9	2.161490	13.44940	6.499388	69.93992	7.846450	2.264840
10	2.162402	13.45431	6.502746	69.89647	7.841951	2.304521

Variance Decomposition of D(PAD):

Period	S.E.	D(BUMD)	D(DAU)	D(JUMLAH_PENDUDUK)	D(PAD)	D(RETRIBUSI_DAERAH)
1	828881.8	53.29687	0.976476	0.468792	45.25786	0.000000
2	936412.9	42.37260	8.483884	0.608758	45.74222	2.792532
3	954441.2	41.09256	9.754037	2.087550	44.15741	2.908439
4	981660.1	41.27930	9.342823	2.245787	41.75136	5.380731
5	986505.8	41.43179	9.269859	2.316839	41.35217	5.629341
6	991013.7	41.57304	9.538280	2.319032	40.99137	5.578277
7	992505.0	41.54198	9.603939	2.321389	40.87289	5.659802
8	993598.4	41.45903	9.584656	2.420859	40.84458	5.690878
9	993948.1	41.44411	9.599093	2.419172	40.81636	5.721257
10	994324.3	41.41285	9.599648	2.421712	40.84135	5.724439

Variance Decomposition of D(RETRIBUSI_DAERAH):

Period	S.E.	D(BUMD)	D(DAU)	D(JUMLAH_PENDUDUK)	D(PAD)	D(RETRIBUSI_DAERAH)
1	351250.4	2.346764	1.048211	0.291204	4.205878	92.10794
2	387400.3	1.983836	4.389842	1.054505	16.06281	76.50900
3	397025.1	1.972251	4.236625	1.147282	19.79086	72.85298
4	405260.9	3.278604	4.145058	1.187283	19.28057	72.10848
5	411177.7	4.088253	4.384550	1.449691	19.62643	70.45107
6	412104.1	4.103921	4.365428	1.573668	19.82187	70.13511
7	413740.0	4.311098	4.586282	1.562151	19.70582	69.83465

8	415247.6	4.389875	4.735820	1.592568	19.91070	69.37104
9	415676.6	4.397170	4.726054	1.619407	19.98047	69.27690
10	416242.5	4.477095	4.764268	1.615504	19.93836	69.20477

Cholesky Ordering: D(BUMD) D(DAU) D(JUMLAH_PENDUDUK) D(PAD) D(RETRIBUSI_DAERAH)