

LAMPIRAN

1. Hasil Uji Panjang Lag Optimal

a. Banten

VAR Lag Order Selection Criteria

Endogenous variables: NPF INFLASI GDP1 IPM1 UMP1

Exogenous variables:

Date: 08/28/17 Time: 09:20

Sample: 1 72

Included observations: 61

Lag	LogL	LR	FPE	AIC	SC	HQ
1	181.3957	NA	4.09e-09	-5.127727	-4.262615*	-4.788682*
2	211.0731	49.62452*	3.55e-09*	-5.281085*	-3.550860	-4.602994
3	227.8602	25.31826	4.82e-09	-5.011810	-2.416473	-3.994673
4	239.9838	16.29736	7.92e-09	-4.589634	-1.129185	-3.233452

* 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

b. DKI Jakarta

VAR Lag Order Selection Criteria

Endogenous variables: NPF INFLASI GDP1 IPM1 UMP1

Exogenous variables:

Date: 08/28/17 Time: 09:10

Sample: 1 72

Included observations: 61

Lag	LogL	LR	FPE	AIC	SC	HQ
1	243.1912	NA	5.39e-10*	-7.153811*	-6.288699*	-6.814766*
2	261.6245	30.82281	6.77e-10	-6.938508	-5.208283	-6.260417
3	275.9116	21.54784	9.98e-10	-6.587267	-3.991930	-5.570130
4	284.6899	11.80032	1.83e-09	-6.055408	-2.594959	-4.699225

* 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

c. Jawa Barat

VAR Lag Order Selection Criteria

Endogenous variables: NPF GDP1 INFLASI IPM1 UMP1

Exogenous variables:

Date: 08/28/17 Time: 08:12

Sample: 1 72

Included observations: 61

Lag	LogL	LR	FPE	AIC	SC	HQ
1	269.7778	NA	2.25e-10*	-8.025503	-7.160391*	-7.686458*
2	295.0728	42.29653*	2.26e-10	-8.035175*	-6.304950	-7.357084
3	303.2568	12.34298	4.07e-10	-7.483828	-4.888492	-6.466692
4	308.6916	7.305864	8.33e-10	-6.842348	-3.381899	-5.486166

* 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

d. Jawa Tengah

VAR Lag Order Selection Criteria

Endogenous variables: GDP1 INFLASI IPM1 NPF UMP1

Exogenous variables:

Date: 08/29/17 Time: 08:24

Sample: 1 72

Included observations: 56

Lag	LogL	LR	FPE	AIC	SC	HQ
1	166.0311	NA	4.48e-09	-5.036824	-4.132649*	-4.686277
2	212.2031	75.85397	2.14e-09	-5.792966	-3.984617	-5.091873
3	249.4122	54.48488*	1.45e-09*	-6.229009*	-3.516484	-5.177369*
4	257.4008	10.27096	2.94e-09	-5.621456	-2.004756	-4.219269

* 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

e. DI Yogyakarta

VAR Lag Order Selection Criteria

Endogenous variables: NPF INFLASI GDP1 IPM1 UMP1

Exogenous variables:

Date: 08/29/17 Time: 08:36

Sample: 1 72

Included observations: 61

Lag	LogL	LR	FPE	AIC	SC	HQ
1	214.3173	NA	1.39e-09	-6.207124	-5.342012*	-5.868079*
2	245.8286	52.69110*	1.14e-09*	-6.420611*	-4.690387	-5.742520
3	253.6609	11.81262	2.07e-09	-5.857735	-3.262398	-4.840598
4	258.3895	6.356493	4.33e-09	-5.193100	-1.732651	-3.836917

* 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

f. Jawa Timur

VAR Lag Order Selection Criteria

Endogenous variables: NPF INFLASI GDP1 IPM1 UMP1

Exogenous variables:

Date: 08/29/17 Time: 08:43

Sample: 1 72

Included observations: 61

Lag	LogL	LR	FPE	AIC	SC	HQ
1	230.4949	NA	8.17e-10*	-6.737539*	-5.872427*	-6.398494*
2	253.8379	39.03253*	8.74e-10	-6.683211	-4.952986	-6.005120
3	260.7919	10.48800	1.64e-09	-6.091539	-3.496202	-5.074402
4	267.4410	8.938094	3.22e-09	-5.489869	-2.029420	-4.133686

* 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

2. Hasil Uji Kointegrasi

a. Banten

Date: 08/20/17 Time: 12:22

Sample (adjusted): 5 66

Included observations: 62 after adjustments

Trend assumption: Linear deterministic trend

Series: GDP_LOG1 INDEKS_GINI1 INFLASI IPM1 NPF UMP_LOG1

Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.691326	164.7485	95.75366	0.0000
At most 1 *	0.411782	91.86933	69.81889	0.0003
At most 2 *	0.271288	58.96856	47.85613	0.0032
At most 3 *	0.256394	39.34702	29.79707	0.0030
At most 4 *	0.244543	20.97986	15.49471	0.0067
At most 5	0.056306	3.593081	3.841466	0.0580

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 *	0.691326	72.87920	40.07757	0.0000
At most 1	0.411782	32.90077	33.87687	0.0650
At most 2	0.271288	19.62154	27.58434	0.3679
At most 3	0.256394	18.36716	21.13162	0.1167
At most 4 *	0.244543	17.38678	14.26460	0.0155
At most 5	0.056306	3.593081	3.841466	0.0580

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

b. DKI Jakarta

Date: 08/29/17 Time: 06:40

Sample (adjusted): 5 66

Included observations: 62 after adjustments

Trend assumption: Linear deterministic trend

Series: GDP1 INFLASI IPM1 NPF UMP1

Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.487626	115.9793	69.81889	0.0000
At most 1 *	0.328535	74.51987	47.85613	0.0000
At most 2 *	0.289437	49.82569	29.79707	0.0001
At most 3 *	0.243577	28.64039	15.49471	0.0003
At most 4 *	0.167055	11.33283	3.841466	0.0008

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 *	0.487626	41.45946	33.87687	0.0052
At most 1	0.328535	24.69418	27.58434	0.1123
At most 2 *	0.289437	21.18529	21.13162	0.0491
At most 3 *	0.243577	17.30757	14.26460	0.0160
At most 4 *	0.167055	11.33283	3.841466	0.0008

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

c. Jawa Barat

Date: 08/29/17 Time: 06:45

Sample (adjusted): 5 66

Included observations: 62 after adjustments

Trend assumption: Linear deterministic trend

Series: GDP1 INFLASI IPM1 NPF UMP1

Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.472964	102.4548	69.81889	0.0000
At most 1 *	0.283652	62.74468	47.85613	0.0011
At most 2 *	0.252132	42.06213	29.79707	0.0012
At most 3 *	0.227351	24.04935	15.49471	0.0020
At most 4 *	0.121871	8.057623	3.841466	0.0045

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 *	0.472964	39.71013	33.87687	0.0090
At most 1	0.283652	20.68255	27.58434	0.2959
At most 2	0.252132	18.01279	21.13162	0.1294
At most 3 *	0.227351	15.99172	14.26460	0.0264
At most 4 *	0.121871	8.057623	3.841466	0.0045

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

d. Jawa Tengah

Date: 08/29/17 Time: 06:49

Sample (adjusted): 5 66

Included observations: 58 after adjustments

Trend assumption: Linear deterministic trend

Series: GDP1 INFLASI IPM1 NPF UMP1

Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.508510	109.4906	69.81889	0.0000
At most 1 *	0.353674	68.29234	47.85613	0.0002
At most 2 *	0.250064	42.97821	29.79707	0.0009
At most 3 *	0.235185	26.28773	15.49471	0.0008
At most 4 *	0.168992	10.73671	3.841466	0.0010

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 *	0.508510	41.19825	33.87687	0.0056
At most 1	0.353674	25.31413	27.58434	0.0950
At most 2	0.250064	16.69048	21.13162	0.1871
At most 3 *	0.235185	15.55101	14.26460	0.0311
At most 4 *	0.168992	10.73671	3.841466	0.0010

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

e. DI Yogyakarta

Date: 08/29/17 Time: 08:15

Sample (adjusted): 5 66

Included observations: 62 after adjustments

Trend assumption: Linear deterministic trend

Series: GDP1 INFLASI IPM1 NPF UMP1

Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.496720	119.8165	69.81889	0.0000
At most 1 *	0.384509	77.24672	47.85613	0.0000
At most 2 *	0.252483	47.15598	29.79707	0.0002
At most 3 *	0.245296	29.11411	15.49471	0.0003
At most 4 *	0.171512	11.66549	3.841466	0.0006

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 *	0.496720	42.56975	33.87687	0.0036
At most 1 *	0.384509	30.09075	27.58434	0.0233
At most 2	0.252483	18.04186	21.13162	0.1283
At most 3 *	0.245296	17.44862	14.26460	0.0152
At most 4 *	0.171512	11.66549	3.841466	0.0006

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

f. Jawa Timur

Date: 08/29/17 Time: 08:18

Sample (adjusted): 5 66

Included observations: 62 after adjustments

Trend assumption: Linear deterministic trend

Series: GDP1 INFLASI IPM1 NPF UMP1

Lags interval (in first differences): 1 to 2

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.523859	112.0821	69.81889	0.0000
At most 1 *	0.317805	66.07554	47.85613	0.0004
At most 2 *	0.261261	42.36428	29.79707	0.0011
At most 3 *	0.245101	23.59003	15.49471	0.0024
At most 4 *	0.094541	6.157439	3.841466	0.0131

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 *	0.523859	46.00661	33.87687	0.0011
At most 1	0.317805	23.71127	27.58434	0.1451
At most 2	0.261261	18.77424	21.13162	0.1036
At most 3 *	0.245101	17.43259	14.26460	0.0153
At most 4 *	0.094541	6.157439	3.841466	0.0131

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

3. Hasil Variance Decomposition

a. Banten

Period	Variance Decomposition of NPF:					
	S.E.	NPF	INFLASI	GDP1	IPM1	UMP1
1	2.026384	100.0000	0.000000	0.000000	0.000000	0.000000
2	2.268391	98.51656	0.469841	0.042782	0.231465	0.739349
3	2.408020	96.85292	0.532296	0.069010	0.766708	1.779070
4	2.719585	97.29054	0.417403	0.057966	0.601133	1.632959
5	2.870607	97.23131	0.418064	0.095793	0.616328	1.638504
6	3.035818	97.07917	0.389520	0.093064	0.742550	1.695699
7	3.235839	97.23030	0.342968	0.082452	0.670788	1.673496
8	3.380957	97.18263	0.319950	0.094114	0.672266	1.731040
9	3.536449	97.15706	0.292434	0.089816	0.689686	1.771001

10	3.692024	97.20017	0.269289	0.085173	0.666669	1.778699
11	3.825961	97.18780	0.251092	0.087879	0.672022	1.801210
12	3.962804	97.19537	0.234055	0.085657	0.671666	1.813249
13	4.096682	97.21360	0.219605	0.083945	0.661456	1.821389
14	4.222656	97.21090	0.207087	0.084001	0.661996	1.836017
15	4.347532	97.21523	0.195546	0.082617	0.660097	1.846511
16	4.468235	97.22158	0.185435	0.081794	0.656313	1.854877
17	4.584759	97.22328	0.176339	0.081413	0.655588	1.863376
18	4.699486	97.22776	0.168030	0.080607	0.653579	1.870020
19	4.811196	97.23143	0.160562	0.080062	0.651500	1.876444
20	4.920170	97.23343	0.153731	0.079615	0.650432	1.882792
21	5.027080	97.23628	0.147456	0.079076	0.648958	1.888229
22	5.131579	97.23871	0.141707	0.078662	0.647643	1.893275
23	5.233974	97.24074	0.136393	0.078278	0.646624	1.897965
24	5.334506	97.24294	0.131474	0.077888	0.645494	1.902207
25	5.433117	97.24481	0.126916	0.077554	0.644495	1.906220
26	5.529978	97.24651	0.122671	0.077236	0.643613	1.909968
27	5.625194	97.24819	0.118711	0.076932	0.642735	1.913431
28	5.718798	97.24971	0.115009	0.076657	0.641939	1.916685
29	5.810904	97.25114	0.111539	0.076395	0.641198	1.919728
30	5.901578	97.25251	0.108281	0.076149	0.640484	1.922579
31	5.990872	97.25377	0.105216	0.075919	0.639824	1.925271
32	6.078858	97.25496	0.102327	0.075701	0.639201	1.927807
33	6.165590	97.25610	0.099599	0.075496	0.638609	1.930198
34	6.251115	97.25716	0.097020	0.075302	0.638053	1.932462
35	6.335488	97.25818	0.094577	0.075118	0.637525	1.934604
36	6.418752	97.25914	0.092260	0.074943	0.637024	1.936636
37	6.500949	97.26005	0.090060	0.074778	0.636549	1.938567
38	6.582120	97.26091	0.087967	0.074620	0.636096	1.940403
39	6.662302	97.26174	0.085975	0.074470	0.635665	1.942151
40	6.741530	97.26253	0.084075	0.074327	0.635255	1.943817
41	6.819838	97.26328	0.082263	0.074190	0.634863	1.945407
42	6.897257	97.26399	0.080531	0.074060	0.634489	1.946926
43	6.973816	97.26468	0.078875	0.073935	0.634131	1.948379
44	7.049544	97.26534	0.077289	0.073816	0.633788	1.949770
45	7.124468	97.26597	0.075770	0.073702	0.633460	1.951102
46	7.198611	97.26657	0.074314	0.073592	0.633145	1.952380
47	7.271999	97.26715	0.072916	0.073487	0.632843	1.953607
48	7.344653	97.26770	0.071572	0.073386	0.632552	1.954785
49	7.416596	97.26824	0.070281	0.073288	0.632273	1.955918
50	7.487847	97.26875	0.069039	0.073195	0.632005	1.957007
51	7.558427	97.26925	0.067842	0.073105	0.631746	1.958057
52	7.628354	97.26973	0.066690	0.073018	0.631497	1.959068
53	7.697645	97.27019	0.065579	0.072934	0.631257	1.960043
54	7.766319	97.27063	0.064507	0.072854	0.631025	1.960983
55	7.834390	97.27106	0.063472	0.072776	0.630801	1.961891
56	7.901875	97.27147	0.062472	0.072700	0.630585	1.962768
57	7.968789	97.27187	0.061506	0.072628	0.630376	1.963616
58	8.035145	97.27226	0.060571	0.072557	0.630174	1.964436
59	8.100958	97.27264	0.059667	0.072489	0.629979	1.965229
60	8.166240	97.27300	0.058791	0.072423	0.629790	1.965997
61	8.231005	97.27335	0.057943	0.072359	0.629606	1.966741
62	8.295264	97.27369	0.057121	0.072297	0.629429	1.967462
63	8.359029	97.27402	0.056324	0.072237	0.629256	1.968161
64	8.422312	97.27434	0.055551	0.072179	0.629089	1.968839
65	8.485122	97.27465	0.054801	0.072123	0.628927	1.969497
66	8.547471	97.27495	0.054073	0.072068	0.628770	1.970136

b. DKI Jakarta

Varian ce Decom position of NPF: Period	S.E.	NPF	INFLASI	GDP1	IPM1	UMP1
1	2.943431	100.0000	0.000000	0.000000	0.000000	0.000000
2	3.260547	97.08926	1.712304	0.002793	0.463472	0.732172
3	3.672940	94.50557	3.358593	0.158221	0.817050	1.160564
4	3.994821	93.90840	4.050006	0.140221	0.792854	1.108516
5	4.355152	93.98283	4.045394	0.135132	0.769629	1.067017
6	4.668303	93.82276	4.198812	0.127181	0.776543	1.074707
7	4.957219	93.55429	4.400075	0.130373	0.805599	1.109661
8	5.227360	93.36601	4.568815	0.129272	0.816248	1.119655
9	5.488299	93.26277	4.666005	0.128124	0.820804	1.122293
10	5.737697	93.17820	4.744699	0.126653	0.824916	1.125535
11	5.976059	93.09295	4.818776	0.126050	0.830780	1.131440
12	6.204771	93.01676	4.885938	0.125506	0.835634	1.136162
13	6.425572	92.95450	4.941669	0.124978	0.839328	1.139520
14	6.639186	92.90182	4.989072	0.124450	0.842387	1.142273
15	6.846122	92.85464	5.031139	0.124018	0.845256	1.144946
16	7.046919	92.81208	5.069009	0.123649	0.847865	1.147396
17	7.242148	92.77416	5.102826	0.123317	0.850165	1.149536
18	7.432268	92.74029	5.133072	0.123012	0.852203	1.151421
19	7.617652	92.70970	5.160379	0.122736	0.854050	1.153134
20	7.798624	92.68185	5.185227	0.122487	0.855738	1.154703
21	7.975488	92.65641	5.207912	0.122261	0.857278	1.156135
22	8.148515	92.63314	5.228681	0.122053	0.858686	1.157442
23	8.317944	92.61175	5.247767	0.121861	0.859979	1.158643
24	8.483991	92.59202	5.265375	0.121685	0.861173	1.159752
25	8.646850	92.57375	5.281672	0.121521	0.862278	1.160778
26	8.806697	92.55680	5.296796	0.121370	0.863304	1.161731
27	8.963694	92.54103	5.310870	0.121229	0.864258	1.162617
28	9.117988	92.52631	5.323998	0.121098	0.865148	1.163444
29	9.269715	92.51255	5.336274	0.120975	0.865980	1.164217
30	9.418997	92.49966	5.347779	0.120859	0.866760	1.164941
31	9.565951	92.48755	5.358581	0.120751	0.867493	1.165621
32	9.710680	92.47616	5.368745	0.120649	0.868182	1.166261
33	9.853284	92.46543	5.378324	0.120553	0.868831	1.166865
34	9.993854	92.45529	5.387368	0.120463	0.869445	1.167434
35	10.13247	92.44570	5.395921	0.120377	0.870025	1.167973
36	10.26922	92.43663	5.404021	0.120296	0.870574	1.168483
37	10.40417	92.42802	5.411704	0.120219	0.871095	1.168967
38	10.53740	92.41984	5.419000	0.120146	0.871589	1.169426
39	10.66896	92.41206	5.425939	0.120076	0.872060	1.169863
40	10.79891	92.40466	5.432546	0.120010	0.872508	1.170279
41	10.92732	92.39760	5.438844	0.119947	0.872935	1.170676
42	11.05424	92.39086	5.444855	0.119887	0.873342	1.171054

43	11.17972	92.38443	5.450597	0.119829	0.873732	1.171416
44	11.30381	92.37827	5.456088	0.119774	0.874104	1.171762
45	11.42655	92.37238	5.461345	0.119722	0.874461	1.172093
46	11.54798	92.36673	5.466382	0.119671	0.874802	1.172410
47	11.66815	92.36132	5.471212	0.119623	0.875130	1.172714
48	11.78710	92.35613	5.475848	0.119576	0.875444	1.173006
49	11.90486	92.35113	5.480302	0.119532	0.875746	1.173287
50	12.02146	92.34633	5.484584	0.119489	0.876036	1.173556
51	12.13695	92.34172	5.488704	0.119448	0.876316	1.173816
52	12.25134	92.33727	5.492670	0.119408	0.876585	1.174065
53	12.36468	92.33299	5.496492	0.119370	0.876844	1.174306
54	12.47698	92.32886	5.500177	0.119333	0.877094	1.174538
55	12.58829	92.32487	5.503732	0.119297	0.877335	1.174762
56	12.69862	92.32103	5.507164	0.119263	0.877567	1.174978
57	12.80800	92.31731	5.510479	0.119230	0.877792	1.175187
58	12.91645	92.31372	5.513684	0.119197	0.878009	1.175389
59	13.02400	92.31025	5.516783	0.119166	0.878219	1.175584
60	13.13067	92.30689	5.519782	0.119136	0.878423	1.175773
61	13.23648	92.30363	5.522685	0.119107	0.878620	1.175956
62	13.34145	92.30048	5.525497	0.119079	0.878810	1.176133
63	13.44560	92.29743	5.528222	0.119052	0.878995	1.176304
64	13.54895	92.29446	5.530865	0.119025	0.879174	1.176471
65	13.65152	92.29159	5.533428	0.119000	0.879348	1.176632
66	13.75333	92.28880	5.535916	0.118975	0.879517	1.176789

c. Jawa Barat

Period	Variance Decomposition of NPF:					
	S.E.	NPF	INFLASI	GDP1	IPM1	UMP1
1	2.558105	100.0000	0.000000	0.000000	0.000000	0.000000
2	2.745557	98.35343	0.010918	0.087937	1.138718	0.408997
3	2.983087	97.82628	0.526687	0.178362	1.116569	0.352099
4	3.248928	97.92230	0.605272	0.168805	1.000480	0.303147
5	3.505578	97.84577	0.522530	0.147408	1.133329	0.350966
6	3.739881	98.00664	0.459718	0.130372	1.059025	0.344246
7	3.932270	98.08450	0.432729	0.124700	1.028231	0.329838
8	4.139360	98.08902	0.434860	0.130024	1.034845	0.311249
9	4.332028	98.08522	0.432397	0.134181	1.048584	0.299618
10	4.510772	98.10794	0.420431	0.128763	1.047908	0.294962
11	4.686594	98.15076	0.401187	0.121592	1.035549	0.290915
12	4.856827	98.18628	0.382827	0.116640	1.027222	0.287032
13	5.020517	98.20881	0.371581	0.114309	1.023241	0.282064
14	5.178028	98.22094	0.366603	0.113439	1.022192	0.276825
15	5.331284	98.23147	0.361728	0.112116	1.021967	0.272722
16	5.480695	98.24588	0.354389	0.109789	1.020003	0.269935
17	5.625980	98.26190	0.346373	0.107305	1.016773	0.267651
18	5.767599	98.27595	0.339582	0.105400	1.013871	0.265199

19	5.905825	98.28650	0.334522	0.104154	1.012172	0.262652
20	6.040812	98.29486	0.330491	0.103137	1.011204	0.260309
21	6.172831	98.30298	0.326546	0.102007	1.010149	0.258316
22	6.302142	98.31145	0.322388	0.100771	1.008772	0.256618
23	6.428891	98.31971	0.318331	0.099599	1.007304	0.255060
24	6.553168	98.32708	0.314739	0.098610	1.006034	0.253539
25	6.675105	98.33346	0.311652	0.097781	1.005042	0.252070
26	6.794849	98.33922	0.308855	0.097013	1.004200	0.250709
27	6.912528	98.34476	0.306154	0.096249	1.003360	0.249480
28	7.028245	98.35014	0.303521	0.095497	1.002487	0.248355
29	7.142091	98.35524	0.301033	0.094795	1.001640	0.247294
30	7.254147	98.35993	0.298746	0.094161	1.000879	0.246279
31	7.364493	98.36426	0.296643	0.093580	1.000202	0.245316
32	7.473209	98.36832	0.294666	0.093029	0.999573	0.244413
33	7.580368	98.37220	0.292775	0.092497	0.998961	0.243569
34	7.686035	98.37590	0.290966	0.091988	0.998366	0.242775
35	7.790270	98.37942	0.289254	0.091509	0.997800	0.242020
36	7.893127	98.38272	0.287643	0.091060	0.997272	0.241301
37	7.994659	98.38585	0.286123	0.090636	0.996779	0.240616
38	8.094919	98.38882	0.284676	0.090231	0.996310	0.239967
39	8.193952	98.39165	0.283292	0.089844	0.995859	0.239351
40	8.291803	98.39437	0.281969	0.089473	0.995426	0.238764
41	8.388513	98.39695	0.280709	0.089121	0.995013	0.238203
42	8.484120	98.39942	0.279507	0.088785	0.994621	0.237666
43	8.578661	98.40177	0.278361	0.088464	0.994248	0.237153
44	8.672172	98.40403	0.277262	0.088157	0.993890	0.236663
45	8.764685	98.40619	0.276208	0.087862	0.993546	0.236193
46	8.856232	98.40827	0.275197	0.087579	0.993216	0.235742
47	8.946843	98.41026	0.274227	0.087308	0.992899	0.235310
48	9.036544	98.41217	0.273296	0.087048	0.992595	0.234894
49	9.125364	98.41400	0.272401	0.086798	0.992303	0.234495
50	9.213328	98.41577	0.271540	0.086557	0.992023	0.234111
51	9.300460	98.41747	0.270711	0.086325	0.991752	0.233741
52	9.386783	98.41911	0.269912	0.086101	0.991491	0.233385
53	9.472320	98.42069	0.269142	0.085886	0.991240	0.233042
54	9.557091	98.42221	0.268400	0.085678	0.990998	0.232710
55	9.641116	98.42368	0.267683	0.085478	0.990764	0.232390
56	9.724416	98.42511	0.266990	0.085284	0.990538	0.232082
57	9.807008	98.42648	0.266321	0.085097	0.990320	0.231783
58	9.888910	98.42781	0.265674	0.084916	0.990108	0.231494
59	9.970140	98.42909	0.265048	0.084741	0.989904	0.231215
60	10.05071	98.43034	0.264442	0.084571	0.989706	0.230945
61	10.13065	98.43154	0.263854	0.084407	0.989515	0.230683
62	10.20995	98.43271	0.263286	0.084248	0.989329	0.230429
63	10.28865	98.43384	0.262734	0.084094	0.989149	0.230183
64	10.36674	98.43494	0.262199	0.083944	0.988974	0.229944
65	10.44426	98.43600	0.261680	0.083799	0.988805	0.229713
66	10.52120	98.43704	0.261176	0.083658	0.988641	0.229488

d. Jawa Tengah

Varian ce Decom position of NPF: Period	S.E.	NPF	INFLASI	GDP1	IPM1	UMP1
1	4.899166	100.0000	0.000000	0.000000	0.000000	0.000000
2	5.000722	99.53555	0.008875	0.140396	0.292196	0.022983
3	5.156061	98.08680	0.747723	0.261583	0.866678	0.037215
4	5.316821	97.88078	0.871942	0.246842	0.949125	0.051314
5	5.507879	97.53395	0.862944	0.447407	1.105663	0.050033
6	5.728970	97.66365	0.805620	0.418428	1.058126	0.054179
7	6.006216	97.72097	0.829195	0.391589	1.008600	0.049641
8	6.175537	97.71352	0.849306	0.393128	0.996759	0.047287
9	6.335730	97.62014	0.873178	0.447762	1.012951	0.045965
10	6.510207	97.63115	0.880353	0.447320	0.996720	0.044455
11	6.683496	97.65138	0.878302	0.443530	0.983390	0.043400
12	6.857201	97.68883	0.858498	0.442809	0.967443	0.042423
13	7.026005	97.70658	0.850290	0.446333	0.955970	0.040830
14	7.183680	97.70451	0.856664	0.446786	0.952893	0.039151
15	7.337631	97.69641	0.865347	0.451547	0.948828	0.037863
16	7.491209	97.69943	0.865757	0.456266	0.941537	0.037014
17	7.641857	97.71134	0.860967	0.457493	0.933798	0.036398
18	7.790165	97.72447	0.856252	0.456707	0.926991	0.035585
19	7.935400	97.73179	0.854675	0.457572	0.921366	0.034599
20	8.077241	97.73311	0.855826	0.459927	0.917488	0.033653
21	8.216566	97.73389	0.857309	0.462119	0.913790	0.032892
22	8.353864	97.73757	0.857145	0.463522	0.909464	0.032300
23	8.489024	97.74377	0.855289	0.464382	0.904801	0.031762
24	8.622190	97.74982	0.853389	0.465027	0.900592	0.031173
25	8.753325	97.75378	0.852696	0.465844	0.897136	0.030546
26	8.882375	97.75588	0.852975	0.467010	0.894177	0.029957
27	9.009500	97.75791	0.853164	0.468239	0.891237	0.029451
28	9.134884	97.76094	0.852687	0.469181	0.888176	0.029012
29	9.258638	97.76466	0.851771	0.469832	0.885145	0.028591
30	9.380813	97.76809	0.850972	0.470432	0.882350	0.028159
31	9.501408	97.77067	0.850597	0.471144	0.879860	0.027729
32	9.620440	97.77267	0.850500	0.471937	0.877572	0.027325
33	9.737985	97.77467	0.850343	0.472691	0.875333	0.026960
34	9.854138	97.77700	0.849955	0.473330	0.873096	0.026623
35	9.968970	97.77946	0.849444	0.473874	0.870926	0.026296
36	10.08251	97.78172	0.849014	0.474397	0.868897	0.025973
37	10.19478	97.78363	0.848748	0.474948	0.867016	0.025658
38	10.30581	97.78533	0.848565	0.475513	0.865230	0.025360
39	10.41564	97.78704	0.848344	0.476047	0.863490	0.025082
40	10.52434	97.78882	0.848047	0.476528	0.861789	0.024818
41	10.63193	97.79059	0.847726	0.476969	0.860150	0.024561
42	10.73845	97.79225	0.847449	0.477399	0.858594	0.024311
43	10.84392	97.79375	0.847234	0.477832	0.857118	0.024070
44	10.94837	97.79516	0.847045	0.478259	0.855700	0.023839
45	11.05183	97.79655	0.846840	0.478665	0.854322	0.023619
46	11.15433	97.79795	0.846613	0.479045	0.852984	0.023408

47	11.25590	97.79931	0.846386	0.479405	0.851694	0.023203
48	11.35657	97.80060	0.846183	0.479756	0.850458	0.023004
49	11.45635	97.80181	0.846003	0.480103	0.849270	0.022812
50	11.55526	97.80298	0.845833	0.480440	0.848122	0.022627
51	11.65334	97.80412	0.845659	0.480763	0.847008	0.022449
52	11.75059	97.80524	0.845481	0.481072	0.845927	0.022277
53	11.84705	97.80633	0.845307	0.481369	0.844882	0.022110
54	11.94274	97.80738	0.845145	0.481658	0.843873	0.021948
55	12.03766	97.80838	0.844995	0.481941	0.842898	0.021791
56	12.13183	97.80934	0.844848	0.482216	0.841953	0.021640
57	12.22528	97.81029	0.844702	0.482480	0.841034	0.021493
58	12.31803	97.81121	0.844558	0.482736	0.840142	0.021350
59	12.41008	97.81211	0.844418	0.482984	0.839277	0.021212
60	12.50145	97.81298	0.844284	0.483225	0.838438	0.021077
61	12.59216	97.81381	0.844156	0.483461	0.837623	0.020946
62	12.68222	97.81463	0.844032	0.483690	0.836832	0.020819
63	12.77164	97.81542	0.843909	0.483911	0.836061	0.020696
64	12.86045	97.81620	0.843789	0.484127	0.835312	0.020576
65	12.94864	97.81695	0.843672	0.484336	0.834584	0.020459
66	13.03624	97.81768	0.843560	0.484540	0.833875	0.020346

e. DI Yogyakarta

Varian ce Decom position of NPF: Period	Varian					
	S.E.	NPF	INFLASI	GDP1	IPM1	UMP1
1	7.066513	100.0000	0.000000	0.000000	0.000000	0.000000
2	7.465200	97.44039	0.020651	0.021291	0.184041	2.333624
3	7.930014	97.23816	0.386814	0.019059	0.223382	2.132587
4	8.559510	97.54377	0.347713	0.043939	0.192714	1.871866
5	9.093112	97.32259	0.388804	0.108364	0.171724	2.008522
6	9.692597	97.38699	0.415876	0.098512	0.196005	1.902614
7	10.14818	97.37929	0.413525	0.107130	0.196879	1.903181
8	10.59925	97.40201	0.411828	0.111096	0.186284	1.888785
9	11.05654	97.45361	0.422985	0.104111	0.176515	1.842783
10	11.48434	97.45305	0.439265	0.106923	0.170445	1.830315
11	11.90195	97.46617	0.444108	0.107470	0.166422	1.815826
12	12.29872	97.48488	0.444717	0.105059	0.163229	1.802113
13	12.68661	97.49945	0.448104	0.104137	0.159633	1.788671
14	13.06345	97.51064	0.452503	0.103591	0.156013	1.777251
15	13.42732	97.51926	0.456869	0.103123	0.152895	1.767856
16	13.78340	97.52889	0.459810	0.102621	0.150366	1.758312
17	14.13051	97.53743	0.461915	0.102091	0.148110	1.750455
18	14.46880	97.54491	0.464134	0.101543	0.146037	1.743376
19	14.79936	97.55188	0.466414	0.101107	0.144074	1.736528
20	15.12267	97.55804	0.468533	0.100781	0.142235	1.730409
21	15.43939	97.56380	0.470399	0.100437	0.140589	1.724775
22	15.74975	97.56915	0.472042	0.100098	0.139106	1.719602
23	16.05403	97.57407	0.473561	0.099795	0.137726	1.714849

24	16.35263	97.57865	0.475006	0.099512	0.136428	1.710400
25	16.64589	97.58290	0.476377	0.099255	0.135216	1.706252
26	16.93410	97.58685	0.477646	0.099018	0.134090	1.702395
27	17.21748	97.59055	0.478815	0.098792	0.133044	1.698798
28	17.49626	97.59402	0.479906	0.098578	0.132065	1.695427
29	17.77067	97.59728	0.480937	0.098379	0.131142	1.692259
30	18.04091	97.60034	0.481911	0.098192	0.130273	1.689279
31	18.30716	97.60323	0.482829	0.098017	0.129455	1.686471
32	18.56959	97.60595	0.483693	0.097851	0.128684	1.683821
33	18.82836	97.60853	0.484508	0.097694	0.127955	1.681317
34	19.08363	97.61097	0.485280	0.097545	0.127264	1.678946
35	19.33552	97.61328	0.486014	0.097404	0.126609	1.676696
36	19.58418	97.61547	0.486711	0.097270	0.125987	1.674561
37	19.82972	97.61756	0.487373	0.097143	0.125396	1.672530
38	20.07225	97.61955	0.488003	0.097021	0.124833	1.670598
39	20.31189	97.62144	0.488603	0.096906	0.124296	1.668756
40	20.54874	97.62325	0.489176	0.096796	0.123785	1.666998
41	20.78288	97.62497	0.489723	0.096690	0.123296	1.665319
42	21.01442	97.62662	0.490247	0.096590	0.122828	1.663714
43	21.24343	97.62820	0.490748	0.096493	0.122381	1.662177
44	21.47001	97.62971	0.491228	0.096401	0.121952	1.660705
45	21.69421	97.63117	0.491688	0.096313	0.121541	1.659294
46	21.91612	97.63256	0.492129	0.096228	0.121146	1.657939
47	22.13581	97.63389	0.492553	0.096146	0.120767	1.656638
48	22.35334	97.63518	0.492961	0.096068	0.120403	1.655387
49	22.56877	97.63642	0.493353	0.095992	0.120053	1.654184
50	22.78216	97.63761	0.493731	0.095920	0.119716	1.653026
51	22.99358	97.63875	0.494095	0.095850	0.119391	1.651910
52	23.20306	97.63986	0.494446	0.095782	0.119077	1.650834
53	23.41068	97.64093	0.494784	0.095717	0.118775	1.649797
54	23.61646	97.64196	0.495110	0.095654	0.118483	1.648795
55	23.82048	97.64295	0.495426	0.095594	0.118202	1.647827
56	24.02275	97.64391	0.495731	0.095535	0.117929	1.646892
57	24.22334	97.64484	0.496026	0.095478	0.117666	1.645988
58	24.42228	97.64574	0.496311	0.095423	0.117411	1.645113
59	24.61962	97.64661	0.496587	0.095370	0.117164	1.644266
60	24.81538	97.64746	0.496854	0.095319	0.116926	1.643446
61	25.00961	97.64827	0.497114	0.095269	0.116694	1.642651
62	25.20235	97.64907	0.497365	0.095221	0.116470	1.641880
63	25.39362	97.64983	0.497609	0.095174	0.116252	1.641132
64	25.58346	97.65058	0.497845	0.095128	0.116041	1.640407
65	25.77191	97.65130	0.498075	0.095084	0.115835	1.639702
66	25.95899	97.65201	0.498298	0.095041	0.115636	1.639018

f. Jawa Timur

Varian ce Decom position of NPF: Period	S.E.	NPF	INFLASI	GDP1	IPM1	UMP1
1	3.211075	100.0000	0.000000	0.000000	0.000000	0.000000
2	3.476192	97.39757	0.678670	0.330797	1.120316	0.472644
3	3.900075	95.11577	2.025369	0.524942	1.483043	0.850875
4	4.202025	94.13275	2.677022	0.582991	1.648468	0.958772
5	4.559653	94.01756	2.818303	0.581404	1.615286	0.967450
6	4.870649	93.83525	2.927190	0.593885	1.654680	0.988993
7	5.162957	93.58092	3.071374	0.615669	1.702758	1.029276
8	5.432961	93.33824	3.216488	0.633967	1.748457	1.062845
9	5.693420	93.17080	3.322968	0.645891	1.774434	1.085905
10	5.943157	93.04627	3.402092	0.654531	1.794716	1.102391
11	6.183074	92.93866	3.468721	0.662439	1.812808	1.117370
12	6.413449	92.84038	3.529023	0.669700	1.829898	1.130999
13	6.635761	92.75414	3.582287	0.676039	1.844567	1.142970
14	6.850931	92.67983	3.628444	0.681439	1.857107	1.153185
15	7.059627	92.61490	3.668756	0.686167	1.868047	1.162133
16	7.262317	92.55695	3.704652	0.690397	1.877873	1.170126
17	7.459480	92.50479	3.736940	0.694211	1.886724	1.177332
18	7.651558	92.45777	3.766067	0.697646	1.894695	1.183821
19	7.838936	92.41526	3.792414	0.700749	1.901894	1.189687
20	8.021942	92.37661	3.816362	0.703570	1.908440	1.195019
21	8.200865	92.34129	3.838245	0.706149	1.914424	1.199893
22	8.375965	92.30888	3.858325	0.708516	1.919916	1.204366
23	8.547479	92.27904	3.876811	0.710694	1.924971	1.208484
24	8.715618	92.25149	3.893882	0.712706	1.929639	1.212286
25	8.880575	92.22596	3.909696	0.714570	1.933963	1.215808
26	9.042523	92.20225	3.924387	0.716301	1.937980	1.219080
27	9.201622	92.18017	3.938071	0.717914	1.941722	1.222128
28	9.358015	92.15954	3.950848	0.719419	1.945216	1.224973
29	9.511838	92.14024	3.962806	0.720828	1.948486	1.227637
30	9.663212	92.12214	3.974020	0.722150	1.951552	1.230134
31	9.812252	92.10514	3.984557	0.723392	1.954434	1.232481
32	9.959061	92.08912	3.994478	0.724561	1.957146	1.234691
33	10.10374	92.07402	4.003835	0.725664	1.959705	1.236775
34	10.24637	92.05975	4.012674	0.726705	1.962122	1.238744
35	10.38705	92.04626	4.021038	0.727691	1.964409	1.240606
36	10.52584	92.03346	4.028964	0.728625	1.966576	1.242372
37	10.66283	92.02132	4.036485	0.729511	1.968633	1.244047
38	10.79808	92.00979	4.043631	0.730353	1.970587	1.245638
39	10.93166	91.99882	4.050430	0.731155	1.972446	1.247153
40	11.06362	91.98836	4.056907	0.731918	1.974218	1.248595
41	11.19403	91.97839	4.063084	0.732646	1.975907	1.249971
42	11.32294	91.96887	4.068981	0.733341	1.977519	1.251285
43	11.45040	91.95978	4.074617	0.734005	1.979060	1.252540
44	11.57645	91.95108	4.080009	0.734641	1.980535	1.253741
45	11.70115	91.94274	4.085172	0.735249	1.981947	1.254891
46	11.82453	91.93475	4.090121	0.735832	1.983300	1.255993

47	11.94663	91.92709	4.094868	0.736392	1.984598	1.257050
48	12.06750	91.91973	4.099427	0.736929	1.985844	1.258066
49	12.18718	91.91266	4.103807	0.737445	1.987042	1.259041
50	12.30569	91.90587	4.108019	0.737941	1.988194	1.259979
51	12.42306	91.89932	4.112073	0.738419	1.989302	1.260882
52	12.53934	91.89302	4.115977	0.738879	1.990370	1.261752
53	12.65455	91.88695	4.119739	0.739323	1.991399	1.262590
54	12.76872	91.88109	4.123368	0.739750	1.992391	1.263398
55	12.88188	91.87544	4.126870	0.740163	1.993349	1.264178
56	12.99406	91.86998	4.130251	0.740561	1.994273	1.264931
57	13.10527	91.86471	4.133518	0.740946	1.995167	1.265659
58	13.21555	91.85961	4.136676	0.741319	1.996030	1.266362
59	13.32492	91.85468	4.139731	0.741679	1.996866	1.267042
60	13.43339	91.84991	4.142688	0.742027	1.997674	1.267701
61	13.54100	91.84529	4.145551	0.742365	1.998457	1.268339
62	13.64776	91.84081	4.148325	0.742691	1.999216	1.268957
63	13.75368	91.83647	4.151014	0.743008	1.999951	1.269555
64	13.85880	91.83226	4.153622	0.743316	2.000664	1.270136
65	13.96313	91.82818	4.156152	0.743614	2.001356	1.270700
66	14.06669	91.82422	4.158608	0.743903	2.002027	1.271247