

## LAMPIRAN

Lampiran 1 : Data time series penelitian

Tahun	Variabel Dependen	Variabel Independen			
	NPF (%)	PDB (%)	KURS (Rupiah)	INFLASI (%)	SUKU BUNGA (%)
Jan – 12	6.68	2.00	9.000	3.65	6.00
Feb – 12	6.61	2.04	9.085	3.56	5.75
Mar – 12	6.42	2.06	9.180	3.97	5.75
Apr – 12	6.50	2.07	9.190	4.50	5.75
May – 12	6.47	2.07	9.565	4.45	5.75
Jun – 12	6.39	2.05	9.480	4.53	5.75
Jul – 12	6.68	2.00	9.485	4.56	5.75
Aug – 12	6.91	1.97	9.573	4.58	5.75
Sept – 12	6.87	1.96	9.590	4.31	5.75
Okt – 12	6.83	1.97	9.615	4.61	5.75
Nov – 12	6.80	1.95	9.605	4.32	5.75
Des – 12	6.15	1.93	9.670	4.30	5.75
Jan – 13	6.91	1.86	9.698	4.57	5.75
Feb – 13	7.33	1.84	9.667	5.31	5.75
Mar – 13	7.21	1.83	9.719	5.90	5.75
Apr – 13	7.32	1.86	9.722	5.57	5.75
May – 13	7.69	1.86	9.802	5.47	5.75
Jun – 13	7.25	1.86	9.929	5.90	6.00
Jul – 13	7.35	1.84	10.278	8.61	6.50
Aug – 13	7.89	1.83	10.924	8.79	7.00
Sept – 13	7.58	1.84	11.613	8.40	7.25
Okt – 13	7.48	1.87	11.234	8.32	7.25
Nov – 13	7.34	1.86	11.977	8.37	7.50
Des - 13	6.50	1.83	12.270	8.38	7.50
Jan – 14	7.77	1.74	12.241	8.22	7.50
Feb – 14	7.71	1.70	11.995	7.75	7.50
Mar – 14	7.74	1.67	11.484	7.32	7.50
Apr – 14	8.00	1.65	11.493	7.25	7.50
May – 14	8.23	1.64	11.584	7.32	7.50
Jun – 14	8.18	1.63	11.952	6.70	7.50
Jul – 14	8.62	1.63	11.748	4.53	7.50
Aug – 14	8.83	1.64	11.765	3.99	7.50
Sept – 14	8.68	1.64	11.982	4.53	7.50
Okt – 14	8.94	1.68	12.206	4.83	7.50
Nov – 14	8.81	1.68	12.219	6.32	7.75

Tahun	Variabel Dependen	Variabel Independen			
	NPF (%)	PDB (%)	KURS (Rupiah)	INFLASI (%)	SUKU BUNGA (%)
Des – 14	7.89	1.66	12.500	8.36	7.75
Jan – 15	8.97	1.62	12.625	6.96	7.75
Feb – 15	9.11	1.60	12.863	6.29	7.50
Mar – 15	10.36	1.59	13.084	6.38	7.50
Apr – 15	9.33	1.58	12.937	6.79	7.50
May – 15	9.38	1.57	13.211	7.15	7.50
Jun – 15	9.25	1.57	13.332	7.26	7.50
Jul – 15	9.80	1.56	13.481	7.26	7.50
Aug – 15	9.74	1.58	14.027	7.18	7.50
Sept – 15	9.87	1.61	14.657	6.83	7.50
Okt – 15	10.01	1.71	13.639	6.25	7.50
Nov – 15	9.69	1.73	13.840	4.89	7.50
Des - 15	8.20	1.72	13.795	3.35	7.50
Jan – 16	9.08	1.64	13.846	4.14	7.25
Feb – 16	9.40	1.63	13.395	4.42	7.00
Mar – 16	9.44	1.64	13.276	4.45	6.75
Apr – 16	9.51	1.71	13.204	3.60	6.75
May – 16	9.60	1.73	13.615	3.33	6.75
Jun – 16	9.18	1.72	13.180	3.45	6.50
Jul – 16	9.97	1.68	13.094	3.21	6.50
Aug – 16	10.99	1.66	13.300	2.79	5.25
Sept – 16	10.47	1.65	12.998	3.07	5.00
Okt – 16	10.49	1.64	13.051	3.31	4.75
Nov – 16	10.13	1.64	13.563	3.57	4.75
Des – 16	8.63	1.64	13.436	3.02	4.75
Jan – 17	9.61	1.91	13.343	3.49	4.75
Feb – 17	9.98	1.73	13.347	3.87	4.75
Mar – 17	9.94	1.36	13.321	3.61	4.75

## Lampiran 2 : Model regresi linear berganda

Dependent Variable: NPF

Method: Least Squares

Date: 01/21/18 Time: 02:06

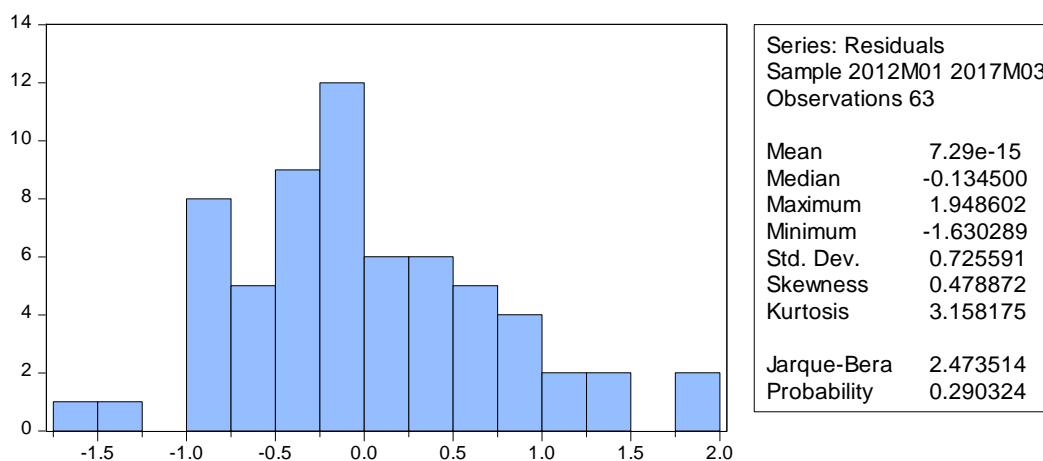
Sample: 2012M01 2017M03

Included observations: 63

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9.483917	2.102838	4.510056	0.0000
PDB	-2.952559	0.733320	-4.026290	0.0002
KURS	0.512286	0.070086	7.309423	0.0000
INFLASI	0.098937	0.050407	1.962774	0.0545
SKBUNGA	0.221544	0.095456	2.320892	0.0238
R-squared	0.859818	Mean dependent var		8.360159
Adjusted R-squared	0.850150	S.D. dependent var		1.316096
S.E. of regression	0.509466	Akaike info criterion		1.565131
Sum squared resid	15.05423	Schwarz criterion		1.735222
Log likelihood	-44.30164	Hannan-Quinn criter.		1.632029
F-statistic	88.93705	Durbin-Watson stat		1.451228
Prob(F-statistic)	0.000000			

## Lampiran 3 : Pemilihan model

## Uji Normalitas



## Uji Autokorelasi

## Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.365512	Prob. F(2,56)	0.1032
Obs*R-squared	4.907781	Prob. Chi-Square(2)	0.0860

## Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 01/21/18 Time: 02:08

Sample: 2012M01 2017M03

Included observations: 63

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.656393	2.080336	-0.315523	0.7535
PDB	0.232423	0.725242	0.320477	0.7498
KURS	0.011954	0.069233	0.172664	0.8635
INFLASI	-0.001577	0.049351	-0.031961	0.9746
SKBUNGA	0.017117	0.093956	0.182186	0.8561
RESID(-1)	0.300546	0.139588	2.153093	0.0356
RESID(-2)	-0.122436	0.139222	-0.879427	0.3829

R-squared	0.077901	Mean dependent var	2.82E-17
Adjusted R-squared	-0.020895	S.D. dependent var	0.492758
S.E. of regression	0.497879	Akaike info criterion	1.547521
Sum squared resid	13.88149	Schwarz criterion	1.785647
Log likelihood	-41.74690	Hannan-Quinn criter.	1.641177
F-statistic	0.788504	Durbin-Watson stat	1.897003
Prob(F-statistic)	0.582692		

## Uji Heterokedastisitas (Uji White)

## Heteroskedasticity Test: White

F-statistic	2.266704	Prob. F(14,48)	0.0181
Obs*R-squared	25.07383	Prob. Chi-Square(14)	0.1138
Scaled explained SS	42.12965	Prob. Chi-Square(14)	0.0791

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 01/21/18 Time: 02:10

Sample: 2012M01 2017M03

Included observations: 63

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	59.73483	42.68151	1.399548	0.1681
PDB	-6.896483	26.37491	-0.261479	0.7948
PDB^2	0.287171	4.723652	0.060794	0.9518
PDB*KURS	0.169123	0.941937	0.179548	0.8583
PDB*INFLASI	0.981391	0.829385	1.183274	0.2425
PDB*SKBUNGA	-0.299351	1.276733	-0.234466	0.8156
KURS	-2.749692	3.315090	-0.829447	0.4110
KURS^2	0.020244	0.089144	0.227097	0.8213
KURS*INFLASI	-0.102744	0.064552	-1.591645	0.1180
KURS*SKBUNGA	0.371251	0.137749	2.695121	0.0097
INFLASI	-2.843132	2.120941	-1.340505	0.1864
INFLASI^2	0.051789	0.041941	1.234817	0.2229
INFLASI*SKBUNGA	0.242377	0.147578	1.642362	0.1071
SKBUNGA	-9.120639	3.591461	-2.539534	0.0144
SKBUNGA^2	0.323894	0.158995	2.037127	0.0472
R-squared	0.397997	Mean dependent var		0.238956
Adjusted R-squared	0.222413	S.D. dependent var		0.479627
S.E. of regression	0.422939	Akaike info criterion		1.321081
Sum squared resid	8.586129	Schwarz criterion		1.831351
Log likelihood	-26.61405	Hannan-Quinn criter.		1.521773
F-statistic	2.266704	Durbin-Watson stat		2.307816
Prob(F-statistic)	0.018128			

## Uji Multikolinearitas

	PDB	KURS	INFLASI	SKBUNGA
PDB	1.000000	-0.818753	-0.139622	-0.397785
KURS	-0.818753	1.000000	0.014714	0.337315
INFLASI	-0.139622	0.014714	1.000000	0.651121
SKBUNGA	-0.397785	0.337315	0.651121	1.000000