

LAMPIRAN

Lampiran 1 Data Penelitian tahun 1980-2017

Tahun	Impor (000 ton)	Konsumsi (000 ton)	Produksi (000 ton)	Kurs	PDB (milyar rp)
1980	101	754	653	626	1361169.90
1981	361	1065	704	632	1539616.60
1982	361	882	521	661	1682922.40
1983	222	758	536	909	1817225.40
1984	401	1170	769	1026	1988743.80
1985	302	1172	870	1125	2118215.40
1986	360	1586	1227	1641	2242661.60
1987	287	1305	1161	1650	2353133.40
1988	466	1646	1270	1729	2489156.30
1989	391	1561	1315	1795	2674762.40
1990	541	1902	1487	1901	2868472.20
1991	673	2014	1555	1992	3067838.40
1992	694	2323	1870	2062	3266002.20
1993	724	2206	1709	2110	3478172.50
1994	801	2132	1565	2200	3740425.70
1995	608	2138	1680	2308	4047889.00
1996	747	2183	1517	2383	4364354.20
1997	617	1795	1357	4650	4578441.00
1998	343	1282	1306	8025	3952189.00
1999	1302	2512	1383	7100	4001061.00
2000	1277	2140	1018	9595	4197917.10
2001	1140	1962	827	10400	4442798.10
2002	1366	1832	673	8940	4538187.70
2003	1193	1676	672	8465	4755129.80
2004	1118	1640	723	9290	4994354.40
2005	1087	1704	808	9705	5278770.10
2006	1133	1584	748	9164	5569539.30
2007	2242	1713	593	9140	5921330.70
2008	1175	1948	776	9691	6278127.50
2009	1317	2289	975	10408	6563523.70
2010	1740	2647	907	9087	6864133.10
2011	2090	2941	851	8700	7287635.50
2012	1920	2763	843	9387	7727083.40
2013	1785	2565	780	10461	8158193.80
2014	1951	2906	955	11865	8568155.60
2015	2382	3245	963	13389	8982511.30
2016	2310	3197	887	13503	9433034.40
2017	2125	2978	853	13560	9904685.10

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Hasil Uji Stasioneritas Semua Variabel Tingkat Level

1. LOG IMPOR

Null Hypothesis: LIMPOR has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.845159	0.7935
Test critical values:		
1% level	-3.632900	
5% level	-2.948404	
10% level	-2.612874	

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

2. LOG KONSUMSI

Null Hypothesis: LKONSUMSI has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.346963	0.1634
Test critical values:		
1% level	-3.621023	
5% level	-2.943427	
10% level	-2.610263	

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

3. LOG PRODUKSI

Null Hypothesis: LPRODUKSI has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.624940	0.4601
Test critical values:		
1% level	-3.621023	
5% level	-2.943427	
10% level	-2.610263	

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

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4. LOG KURS

Null Hypothesis: LKURS has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.575820	0.4846
Test critical values:		
1% level	-3.621023	
5% level	-2.943427	
10% level	-2.610263	

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

5. LOG PDB

Null Hypothesis: LPDB has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.012049	0.2806
Test critical values:		
1% level	-3.621023	
5% level	-2.943427	
10% level	-2.610263	

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

Hasil Uji Stasioneritas Semua Variabel Tingkat First Difference

1. LOG IMPOR

Null Hypothesis: D(LIMPOR) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.245057	0.0000
Test critical values:		
1% level	-3.632900	
5% level	-2.948404	
10% level	-2.612874	

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

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2. LOG KONSUMSI

Null Hypothesis: D(LKONSUMSI) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.503486	0.0000
Test critical values: 1% level	-3.626784	
5% level	-2.945842	
10% level	-2.611531	

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

3. LOG PRODUKSI

Null Hypothesis: D(LPRODUKSI) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.025155	0.0002
Test critical values: 1% level	-3.626784	
5% level	-2.945842	
10% level	-2.611531	

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

4. LOG KURS

Null Hypothesis: D(LKURS) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.815467	0.0004
Test critical values: 1% level	-3.626784	
5% level	-2.945842	
10% level	-2.611531	

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

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5. LOG PDB

Null Hypothesis: D(LPDB) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.507117	0.0010
Test critical values:		
1% level	-3.626784	
5% level	-2.945842	
10% level	-2.611531	

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

ESTIMASI JANGKA PANJANG

Dependent Variable: LOG(IMPOR)

Method: Least Squares

Date: 03/20/18 Time: 12:21

Sample: 1980 2017

Included observations: 38

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.080522	2.315015	-0.466745	0.6437
LOG(KONSUMSI)	1.740499	0.251393	6.923415	0.0000
LOG(PRODUKSI)	-0.836889	0.140808	-5.943471	0.0000
LOG(KURS)	-0.206709	0.090765	2.277415	0.0294
LOG(PDB)	0.082245	0.246497	-0.333654	0.0408
R-squared	0.943470	Mean dependent var		6.701437
Adjusted R-squared	0.936618	S.D. dependent var		0.770956
S.E. of regression	0.194095	Akaike info criterion		-0.318861
Sum squared resid	1.243202	Schwarz criterion		-0.103389
Log likelihood	11.05836	Hannan-Quinn criter.		-0.242198
F-statistic	137.6897	Durbin-Watson stat		1.242469
Prob(F-statistic)	0.000000			

UJI KOINTEGRASI

Null Hypothesis: ECT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.472875	0.0001
Test critical values:		
1% level	-3.621023	
5% level	-2.943427	
10% level	-2.610263	

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

MODEL ECM (ESTIMASI JANGKA PENDEK)

Dependent Variable: D(LOG(IMPOR))

Method: Least Squares

Date: 03/20/18 Time: 12:37

Sample (adjusted): 1981 2017

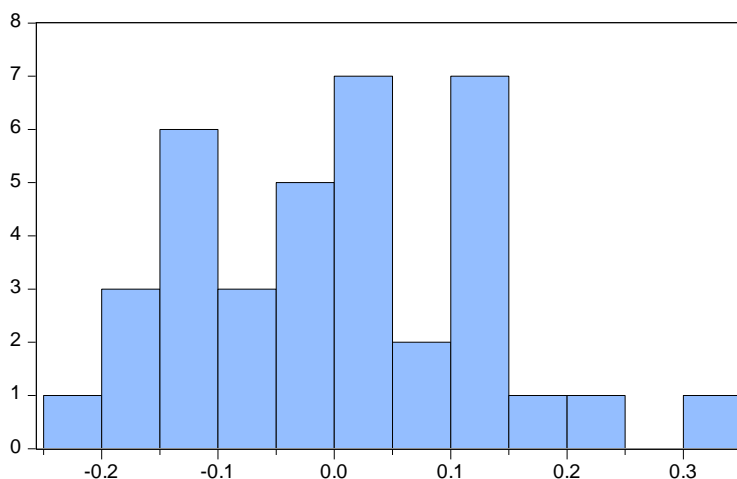
Included observations: 37 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.035971	0.044840	-0.802212	0.4285
D(LOG(KONSUMSI))	2.149739	0.169978	12.64718	0.0000
D(LOG(PRODUKSI))	-1.428274	0.185545	-7.697708	0.0000
D(LOG(KURS))	-0.176379	0.156708	1.125526	0.0290
D(LOG(PDB))	0.693298	0.621328	1.115833	0.0031
ECT(-1)	-0.645075	0.128191	-5.032131	0.0000

R-squared	0.909737	Mean dependent var	0.082335
Adjusted R-squared	0.895178	S.D. dependent var	0.407489
S.E. of regression	0.131929	Akaike info criterion	-1.065707
Sum squared resid	0.539566	Schwarz criterion	-0.804477
Log likelihood	25.71558	Hannan-Quinn criter.	-0.973611
F-statistic	62.48818	Durbin-Watson stat	1.331968
Prob(F-statistic)	0.000000		

UJI ASUMSI KLASIK

1. UJI NORMALITAS



Series: Residuals	
Sample 1981 2017	
Observations 37	
Mean	3.64e-17
Median	0.000492
Maximum	0.318008
Minimum	-0.214972
Std. Dev.	0.122425
Skewness	0.326485
Kurtosis	2.714098
Jarque-Bera	0.783334
Probability	0.675929

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2. UJI AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	4.605483	Prob. F(2,29)	0.0183
Obs*R-squared	8.919057	Prob. Chi-Square(2)	0.1611

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 03/20/18 Time: 12:51

Sample: 1981 2017

Included observations: 37

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.016471	0.040995	0.401778	0.6908
D(LOG(KONSUMSI))	-0.205820	0.167469	-1.229004	0.2289
D(LOG(PRODUKSI))	0.049311	0.168313	0.292975	0.7716
D(LOG(KURS))	-0.049966	0.144760	-0.345163	0.7325
D(LOG(PDB))	-0.139915	0.564396	-0.247902	0.8060
ECT(-1)	-0.419061	0.180066	-2.327263	0.0271
RESID(-1)	0.644465	0.237471	2.713867	0.0111
RESID(-2)	0.331345	0.199692	1.659278	0.1078
R-squared	0.241056	Mean dependent var		3.64E-17
Adjusted R-squared	0.057862	S.D. dependent var		0.122425
S.E. of regression	0.118831	Akaike info criterion		-1.233426
Sum squared resid	0.409500	Schwarz criterion		-0.885119
Log likelihood	30.81838	Hannan-Quinn criter.		-1.110631
F-statistic	1.315852	Durbin-Watson stat		1.983191
Prob(F-statistic)	0.278286			

3. UJI HETEROSKEDASTISITAS

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	0.650157	Prob. F(4,32)	0.6309
Obs*R-squared	2.780969	Prob. Chi-Square(4)	0.5951
Scaled explained SS	5.883926	Prob. Chi-Square(4)	0.2080

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 03/20/18 Time: 17:22

Sample: 1981 2017

Included observations: 37

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Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.012601	0.022145	0.569030	0.5733
D(LOG(KONSUMSI))	0.045049	0.079665	0.565479	0.5757
D(LOG(PRODUKSI))	0.042464	0.090291	0.470299	0.6413
D(LOG(KURS))	0.004884	0.077387	0.063113	0.9501
D(LOG(PDB))	0.214555	0.305753	0.701728	0.4879
R-squared	0.075161	Mean dependent var		0.026495
Adjusted R-squared	-0.040444	S.D. dependent var		0.063887
S.E. of regression	0.065166	Akaike info criterion		-2.498661
Sum squared resid	0.135893	Schwarz criterion		-2.280970
Log likelihood	51.22523	Hannan-Quinn criter.		-2.421915
F-statistic	0.650157	Durbin-Watson stat		1.662884
Prob(F-statistic)	0.630939			

4. UJI MULTIKOLINERITAS

	LOG (KONSUMSI)	LOG (PRODUKSI)	LOG (KURS)	LOG (PDB)
LOG(KONSUMSI)	1.000000	0.380878	0.724800	0.800483
LOG(PRODUKSI)	0.380878	1.000000	-0.119081	-0.018772
LOG(KURS)	0.724800	-0.119081	1.000000	0.829895
LOG(PDB)	0.800483	-0.018772	0.829895	1.000000