

## LAMPIRAN

### Lampiran 1

Data Ekspor Cengkeh, Nilai Tukar Dollar Amerika Serikat (*kurs*), Luas Areal Lahan dan Jumlah Produksi Cengkeh Indonesia Periode Tahun 1975-2016

No	Tahun	Ekspor (Ton)	Lahan (Ha)	Produksi (Ton)	Kurs (Rupiah)
1	1975	47	217.885	19.294	378
2	1976	125	241.727	20.032	412
3	1977	86	294.356	39.923	410
4	1978	16	313.450	21.554	625
5	1979	17	53.064	18.208	625
6	1980	39	408.102	34.218	626
7	1981	51	517.134	29.352	626
8	1982	81	530.869	32.809	702
9	1983	341	572.645	41.828	903
10	1984	1.548	608.282	48.888	1.076
11	1985	1.071	663.475	41.990	1.125
12	1986	1.818	679.309	50.628	1.641
13	1987	1.836	742.269	71.002	1.650
14	1988	1.568	692.765	81.224	1.729
15	1989	1.255	701.992	56.398	1.795
16	1990	1.105	692.682	66.912	1.901
17	1991	1.118	668.204	80.253	1.992
18	1992	794	608.350	73.124	2.062
19	1993	700	571.047	67.366	2.110
20	1994	670	534.376	78.379	2.200
21	1995	490	501.823	90.007	2.308
22	1996	230	491.713	59.479	2.383
23	1997	356	457.542	59.192	4.650
24	1998	20.157	428.735	67.177	8.025
25	1999	1.776	415.859	52.903	7.160
26	2000	4.655	415.598	59.878	9.595
27	2001	6.324	429.300	72.685	10.400
28	2002	9.399	430.212	79.009	8.940
29	2003	15.688	442.333	76.471	8.465
30	2004	9.060	438.253	73.837	9.290

No	Tahun	Ekspor (Ton)	Lahan (Ha)	Produksi (Ton)	Kurs (Rupiah)
31	2005	7.680	448.857	78.350	9.830
32	2006	11.270	444.715	61.408	9.020
33	2007	14.094	453.292	80.404	9.419
35	2009	5.142	467.316	81.988	9.400
36	2010	6.008	470.041	98.386	8.991
37	2011	5.397	485.191	72.207	9.068
38	2012	5.941	493.888	99.890	9.670
39	2013	5.177	501.378	109.694	12.189
40	2014	9.136	510.174	122.134	12.440
41	2015	12.889	535.694	139.641	13.795
42	2016	8.477	542.281	139.522	13.307

Sumber : Badan Pusat Statistik, Directorac Jendral Perkebunan  
Kementerian Pertanian Indonesia dan Bank Indonesia

## Lampiran 2

### Uji Stasionaritas Tingkat Level

Null Hypothesis: LOG(EKSPOR) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.399661	0.5729
Test critical values:		
1% level	-3.605593	
5% level	-2.936942	
10% level	-2.606857	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(LOG(EKSPOR))

Method: Least Squares

Date: 05/18/18 Time: 15:49

Sample (adjusted): 1977 2016

Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(EKSPOR(-1))	-0.108587	0.077581	-1.399661	0.1699
D(LOG(EKSPOR(-1)))	-0.185829	0.158322	-1.173741	0.2480

C	0.913806	0.573892	1.592297	0.1198
R-squared	0.102060	Mean dependent var		0.105420
Adjusted R-squared	0.053523	S.D. dependent var		0.956412
S.E. of regression	0.930465	Akaike info criterion		2.765774
Sum squared resid	32.03332	Schwarz criterion		2.892440
Log likelihood	-52.31548	Hannan-Quinn criter.		2.811573
F-statistic	2.102720	Durbin-Watson stat		2.022884
Prob(F-statistic)	0.136481			

Null Hypothesis: LOG(KURS) has a unit root  
Exogenous: Constant  
Lag Length: 0 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.411858	0.5672
Test critical values: 1% level	-3.600987	
5% level	-2.935001	
10% level	-2.605836	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(LOG(KURS))  
Method: Least Squares  
Date: 05/18/18 Time: 16:10  
Sample (adjusted): 1976 2016  
Included observations: 41 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(KURS(-1))	-0.031969	0.022643	-1.411858	0.1659
C	0.342742	0.183131	1.871563	0.0688
R-squared	0.048626	Mean dependent var		0.086857
Adjusted R-squared	0.024232	S.D. dependent var		0.170185
S.E. of regression	0.168111	Akaike info criterion		-0.680835
Sum squared resid	1.102190	Schwarz criterion		-0.597246
Log likelihood	15.95712	Hannan-Quinn criter.		-0.650397
F-statistic	1.993344	Durbin-Watson stat		1.831969
Prob(F-statistic)	0.165921			

Null Hypothesis: LOG(LAHAN) has a unit root  
Exogenous: Constant  
Lag Length: 5 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.833042	0.0637
Test critical values: 1% level	-3.626784	

5% level -2.945842  
10% level -2.611531

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(LOG(LAHAN))  
Method: Least Squares  
Date: 05/18/18 Time: 16:12  
Sample (adjusted): 1981 2016  
Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(LAHAN(-1))	-0.099684	0.035186	-2.833042	0.0083
D(LOG(LAHAN(-1)))	0.165121	0.021703	7.608256	0.0000
D(LOG(LAHAN(-2)))	0.078371	0.019618	3.994943	0.0004
D(LOG(LAHAN(-3)))	0.094837	0.019197	4.940220	0.0000
D(LOG(LAHAN(-4)))	0.068591	0.018071	3.795651	0.0007
D(LOG(LAHAN(-5)))	0.045968	0.015084	3.047585	0.0049
C	1.303874	0.462627	2.818411	0.0086
R-squared	0.745404	Mean dependent var		0.007896
Adjusted R-squared	0.692729	S.D. dependent var		0.060034
S.E. of regression	0.033278	Akaike info criterion		-3.795184
Sum squared resid	0.032115	Schwarz criterion		-3.487277
Log likelihood	75.31330	Hannan-Quinn criter.		-3.687716
F-statistic	14.15102	Durbin-Watson stat		2.117361
Prob(F-statistic)	0.000000			

Null Hypothesis: LOG(PRODUKSI) has a unit root  
Exogenous: Constant  
Lag Length: 2 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.617255	0.8551
Test critical values:		
1% level	-3.610453	
5% level	-2.938987	
10% level	-2.607932	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(LOG(PRODUKSI))  
Method: Least Squares  
Date: 05/18/18 Time: 16:14  
Sample (adjusted): 1978 2016  
Included observations: 39 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
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LOG(PRODUKSI(-1))	-0.044367	0.071878	-0.617255	0.5411
D(LOG(PRODUKSI(-1)))	-0.491434	0.130229	-3.773607	0.0006
D(LOG(PRODUKSI(-2)))	-0.492096	0.126929	-3.876937	0.0004
C	0.569655	0.791930	0.719324	0.4767
R-squared	0.410210	Mean dependent var		0.032084
Adjusted R-squared	0.359656	S.D. dependent var		0.234161
S.E. of regression	0.187379	Akaike info criterion		-0.414448
Sum squared resid	1.228887	Schwarz criterion		-0.243826
Log likelihood	12.08173	Hannan-Quinn criter.		-0.353230
F-statistic	8.114379	Durbin-Watson stat		1.485005
Prob(F-statistic)	0.000311			

### Lampiran 3

#### Uji Stasionaritas Data First Difference

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

Exogenous: Constant

Lag Length: 0 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.858664	0.0000
Test critical values:		
1% level	-3.605593	
5% level	-2.936942	
10% level	-2.606857	

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

Augmented Dickey-Fuller Test Equation

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

Method: Least Squares

Date: 05/18/18 Time: 15:49

Sample (adjusted): 1977 2016

Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(EKSPOR(-1)))	-1.232069	0.156778	-7.858664	0.0000
C	0.137991	0.150581	0.916390	0.3652
R-squared	0.619080	Mean dependent var		-0.034930
Adjusted R-squared	0.609056	S.D. dependent var		1.506799
S.E. of regression	0.942134	Akaike info criterion		2.767367
Sum squared resid	33.72940	Schwarz criterion		2.851811
Log likelihood	-53.34735	Hannan-Quinn criter.		2.797900
F-statistic	61.75860	Durbin-Watson stat		2.054979
Prob(F-statistic)	0.000000			

Null Hypothesis: D(LOG(KURS)) has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.565628	0.0000
Test critical values:		
1% level	-3.605593	
5% level	-2.936942	
10% level	-2.606857	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(LOG(KURS),2)  
 Method: Least Squares  
 Date: 05/18/18 Time: 16:10  
 Sample (adjusted): 1977 2016  
 Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(KURS(-1)))	-0.904890	0.162585	-5.565628	0.0000
C	0.078322	0.031131	2.515866	0.0162
R-squared	0.449085	Mean dependent var		-0.003054
Adjusted R-squared	0.434588	S.D. dependent var		0.231170
S.E. of regression	0.173826	Akaike info criterion		-0.612821
Sum squared resid	1.148184	Schwarz criterion		-0.528377
Log likelihood	14.25642	Hannan-Quinn criter.		-0.582289
F-statistic	30.97621	Durbin-Watson stat		1.961247
Prob(F-statistic)	0.000002			

Null Hypothesis: D(LOG(LAHAN)) has a unit root  
 Exogenous: Constant  
 Lag Length: 4 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.423892	0.0000
Test critical values:		
1% level	-3.626784	
5% level	-2.945842	
10% level	-2.611531	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(LOG(LAHAN),2)  
 Method: Least Squares  
 Date: 05/18/18 Time: 16:12  
 Sample (adjusted): 1981 2016  
 Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(LAHAN(-1)))	-0.605064	0.071827	-8.423892	0.0000
D(LOG(LAHAN(-1)),2)	-0.227121	0.058206	-3.902042	0.0005
D(LOG(LAHAN(-2)),2)	-0.162184	0.044875	-3.614102	0.0011
D(LOG(LAHAN(-3)),2)	-0.084037	0.030453	-2.759568	0.0098
D(LOG(LAHAN(-4)),2)	-0.033147	0.015985	-2.073640	0.0468
C	-0.006663	0.006518	-1.022254	0.3148
R-squared	0.987376	Mean dependent var		-0.056328
Adjusted R-squared	0.985272	S.D. dependent var		0.304637
S.E. of regression	0.036970	Akaike info criterion		-3.606411
Sum squared resid	0.041003	Schwarz criterion		-3.342491
Log likelihood	70.91540	Hannan-Quinn criter.		-3.514296
F-statistic	469.2987	Durbin-Watson stat		1.791117
Prob(F-statistic)	0.000000			

Null Hypothesis: D(LOG(PRODUKSI)) has a unit root  
Exogenous: Constant  
Lag Length: 1 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-9.816511	0.0000
Test critical values:		
1% level	-3.610453	
5% level	-2.938987	
10% level	-2.607932	

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

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(LOG(PRODUKSI),2)  
Method: Least Squares  
Date: 05/18/18 Time: 16:15  
Sample (adjusted): 1978 2016  
Included observations: 39 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LOG(PRODUKSI(-1)))	-2.011774	0.204938	-9.816511	0.0000
D(LOG(PRODUKSI(-1)),2)	0.500185	0.125161	3.996345	0.0003
C	0.081222	0.031366	2.589471	0.0138
R-squared	0.802525	Mean dependent var		-0.017704
Adjusted R-squared	0.791555	S.D. dependent var		0.406874
S.E. of regression	0.185762	Akaike info criterion		-0.454903
Sum squared resid	1.242264	Schwarz criterion		-0.326936
Log likelihood	11.87060	Hannan-Quinn criter.		-0.408990
F-statistic	73.15093	Durbin-Watson stat		1.506316
Prob(F-statistic)	0.000000			

## Lampiran 4

### Etimasi Jangka Panjang

Dependent Variable: LOG(EKSPOR)  
 Method: Least Squares  
 Date: 05/18/18 Time: 16:18  
 Sample: 1975 2016  
 Included observations: 42

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-18.50926	4.127441	-4.484440	0.0001
LOG(KURS)	1.344184	0.211198	6.364567	0.0000
LOG(LAHAN)	0.934130	0.407498	2.292357	0.0275
LOG(PRODUKSI)	0.244520	0.583201	0.419272	0.6774
R-squared	0.846891	Mean dependent var		7.168368
Adjusted R-squared	0.834803	S.D. dependent var		2.005944
S.E. of regression	0.815304	Akaike info criterion		2.519881
Sum squared resid	25.25939	Schwarz criterion		2.685374
Log likelihood	-48.91751	Hannan-Quinn criter.		2.580541
F-statistic	70.06295	Durbin-Watson stat		1.360760
Prob(F-statistic)	0.000000			

## Lampiran 5

### Uji Kointegrasi

Null Hypothesis: ECT has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on AIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.517895	0.0008
Test critical values:		
1% level	-3.600987	
5% level	-2.935001	
10% level	-2.605836	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(ECT)  
 Method: Least Squares  
 Date: 05/18/18 Time: 16:19  
 Sample (adjusted): 1976 2016



Included observations: 41 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.686238	0.151893	-4.517895	0.0001
C	-0.015247	0.118764	-0.128383	0.8985
R-squared	0.343560	Mean dependent var		-0.022619
Adjusted R-squared	0.326728	S.D. dependent var		0.926701
S.E. of regression	0.760387	Akaike info criterion		2.337572
Sum squared resid	22.54936	Schwarz criterion		2.421161
Log likelihood	-45.92024	Hannan-Quinn criter.		2.368011
F-statistic	20.41137	Durbin-Watson stat		2.032641
Prob(F-statistic)	0.000057			

## Lampiran 6

### Model Error Correction Model (ECM)

Dependent Variable: D(LOG(EKSPOR))

Method: Least Squares

Date: 05/18/18 Time: 16:21

Sample (adjusted): 1976 2016

Included observations: 41 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.062045	0.126693	-0.489727	0.6273
D(LOG(KURS))	1.353241	0.685942	1.972821	0.0562
D(LOG(LAHAN))	0.164288	0.287293	0.571849	0.5710
D(LOG(PRODUKSI))	1.531903	0.479193	3.196838	0.0029
ECT(-1)	-0.592203	0.152885	-3.873514	0.0004
R-squared	0.519876	Mean dependent var		0.126706
Adjusted R-squared	0.466529	S.D. dependent var		0.954167
S.E. of regression	0.696915	Akaike info criterion		2.229542
Sum squared resid	17.48485	Schwarz criterion		2.438515
Log likelihood	-40.70562	Hannan-Quinn criter.		2.305639
F-statistic	9.745148	Durbin-Watson stat		1.992481
Prob(F-statistic)	0.000019			

### Lampiran 7

#### Hasil Uji Multikolinearitas

	Log(Kurs)	Log(Lahan)	Log(Produksi)
Log(Kurs)	1.000000	0.255193	0.818469
Log(Lahan)	0.255193	1.000000	0.576035
Log(Produksi)	0.818469	0.576035	1.000000

### Lampiran 8

#### Hasil Uji Heterokedasitas

##### Heteroskedasticity Test: Harvey

F-statistic	0.608630	Prob. F(4,36)	0.6590
Obs*R-squared	2.597024	Prob. Chi-Square(4)	0.6274
Scaled explained SS	5.553068	Prob. Chi-Square(4)	0.2351

##### Test Equation:

Dependent Variable: LRESID2

Method: Least Squares

Date: 05/18/18 Time: 16:26

Sample: 1976 2016

Included observations: 41

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.914473	0.609913	-4.778503	0.0000
D(LOG(KURS))	3.573912	3.302191	1.082285	0.2863
D(LOG(LAHAN))	0.589314	1.383055	0.426096	0.6726
D(LOG(PRODUKSI))	-2.346426	2.306882	-1.017141	0.3159
ECT(-1)	0.032918	0.736005	0.044725	0.9646
R-squared	0.063342	Mean dependent var	-2.703818	
Adjusted R-squared	-0.040731	S.D. dependent var	3.288708	
S.E. of regression	3.355016	Akaike info criterion	5.372639	
Sum squared resid	405.2207	Schwarz criterion	5.581612	
Log likelihood	-105.1391	Hannan-Quinn criter.	5.448735	
F-statistic	0.608630	Durbin-Watson stat	1.874410	
Prob(F-statistic)	0.659028			

## Lampiran 9

### Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.087777	Prob. F(2,34)	0.9162
Obs*R-squared	0.210610	Prob. Chi-Square(2)	0.9001

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 05/18/18 Time: 16:26

Sample: 1976 2016

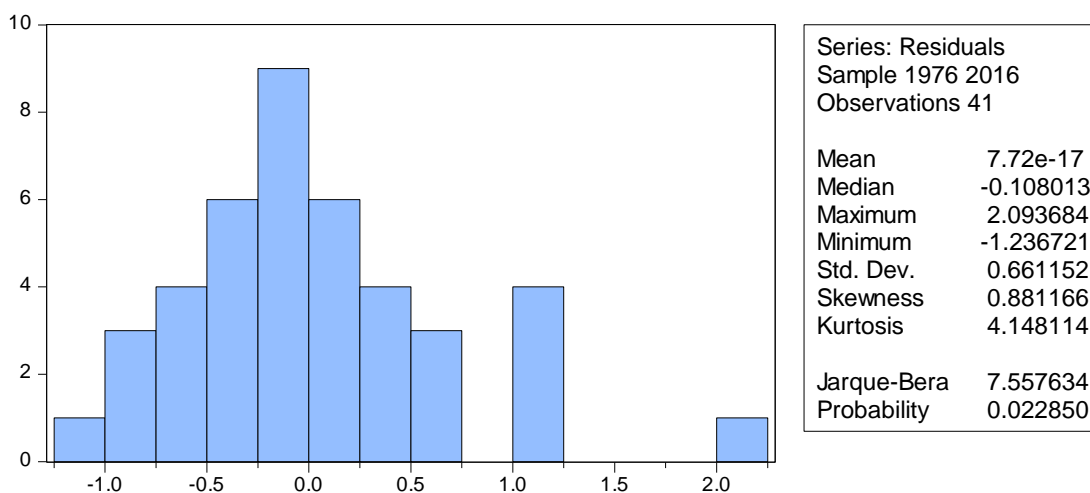
Included observations: 41

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001687	0.132190	-0.012765	0.9899
D(LOG(KURS))	-0.001814	0.758172	-0.002393	0.9981
D(LOG(LAHAN))	-0.042454	0.326080	-0.130194	0.8972
D(LOG(PRODUKSI))	0.063127	0.517251	0.122044	0.9036
ECT(-1)	0.119422	0.387377	0.308282	0.7597
RESID(-1)	-0.156746	0.410734	-0.381625	0.7051
RESID(-2)	-0.023143	0.244726	-0.094565	0.9252
R-squared	0.005137	Mean dependent var		7.72E-17
Adjusted R-squared	-0.170427	S.D. dependent var		0.661152
S.E. of regression	0.715275	Akaike info criterion		2.321953
Sum squared resid	17.39504	Schwarz criterion		2.614514
Log likelihood	-40.60004	Hannan-Quinn criter.		2.428488
F-statistic	0.029259	Durbin-Watson stat		1.911077
Prob(F-statistic)	0.999877			

## Lampiran 10

### Hasil Uji Normalitas



## Lampiran 11

### Hasil Uji Linearitas

Ramsey RESET Test  
Equation: UNTITLED  
Specification: D(LOG(EKSPOR)) C D(LOG(KURS)) D(LOG(LAHAN))  
D(LOG(PRODUKSI)) ECT(-1)  
Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	1.032781	35	0.3088
F-statistic	1.066636	(1, 35)	0.3088
Likelihood ratio	1.230827	1	0.2672

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	0.517098	1	0.517098
Restricted SSR	17.48485	36	0.485690
Unrestricted SSR	16.96776	35	0.484793
Unrestricted SSR	16.96776	35	0.484793

LR test summary:

	Value	df
Restricted LogL	-40.70562	36
Unrestricted LogL	-40.09021	35

Unrestricted Test Equation:  
 Dependent Variable: D(LOG(EKSPOR))  
 Method: Least Squares  
 Date: 05/18/18 Time: 16:27  
 Sample: 1976 2016  
 Included observations: 41

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.112615	0.135717	-0.829777	0.4123
D(LOG(KURS))	0.907025	0.810134	1.119599	0.2705
D(LOG(LAHAN))	0.081593	0.297986	0.273814	0.7858
D(LOG(PRODUKSI))	1.591790	0.482249	3.300762	0.0022
ECT(-1)	-0.556139	0.156685	-3.549414	0.0011
FITTED^2	0.183935	0.178097	1.032781	0.3088
R-squared	0.534075	Mean dependent var		0.126706
Adjusted R-squared	0.467514	S.D. dependent var		0.954167
S.E. of regression	0.696271	Akaike info criterion		2.248303
Sum squared resid	16.96776	Schwarz criterion		2.499069
Log likelihood	-40.09021	Hannan-Quinn criter.		2.339618
F-statistic	8.023876	Durbin-Watson stat		2.093311
Prob(F-statistic)	0.000040			



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