

LAMPIRAN

Lampiran 1

Data Penelitian Penanaman Modal Asing, Produk Domestik Bruto, Inflasi, Suku Bunga Dan Kurs Rupiah terhadap Dollar Amerika Tahun 1985-2017

Tahun	PMA (juta US\$)	PDB (juta US\$)	Inflasi	Suku Bunga	Kurs
1987	385,00	254.159,86	8.9	15,02	1650
1988	576,00	268.851,56	5.47	15,25	1729
1989	682,00	288.898,71	5.97	11,33	1795
1990	1.093,00	309.821,14	9.53	22,39	1901
1991	1.482,00	331.235,92	9.52	18,70	1992
1992	1.777,00	352.758,00	4.94	13,17	2062
1993	2.004,00	375.674,60	9.77	9,50	2110
1994	2.109,00	404.000,35	9.24	14,38	2200
1995	4.346,00	437.209,21	8.64	14,75	2308
1996	6.194,00	471.391,05	6.47	12,88	2383
1997	4.677,00	493.545,85	11.05	20,00	4650
1998	240,80	428.759,44	77.63	38,44	8025
1999	1.865,62	432.151,47	2.01	12,51	7100
2000	4.550,36	453.413,62	9.35	14,53	9595
2001	2.977,39	469.933,59	12.55	17,62	10400
2002	145,09	491.078,14	10.03	12,93	8940
2003	596,92	514.553,48	5.06	8,31	8465
2004	1.896,08	540.440,02	6.4	5,92	9290
2005	8.336,26	571.204,95	17.11	12,75	9705
2006	4.914,20	602.626,66	6.6	9,75	9164
2007	6.928,48	640.863,46	6.59	8,00	9140
2008	9.318,45	679.403,09	11.06	9,25	9691
2009	4.877,37	610.851,78	2.78	6,50	10408
2010	15.292,01	755.094,16	3.91	6,50	9087
2011	20.564,94	801.681,84	6.8	6,00	8700
2012	21.200,78	850.023,66	4.43	5,75	9387
2013	23.281,74	897.261,72	8.4	7,50	10461
2014	25.889,77	942.339,15	8.4	7,75	11865
2015	26.532,84	987.571,43	3.4	7,50	13389
2016	28.053,46	1.037.048,76	3.02	4,75	13503
2017	32.239,80	1.088.426,92	3.61	4,25	13560

Lampiran 2

Realisasi Penanaman Modal Asing Indonesia dalam Sektor Ekonomi
Tahun 2009-2013 (Juta USD)

Sektor Ekonomi	Tahun				
	2009	2010	2011	2012	2013
Pertanian	11	170	278	275	539
Kehutanan	8	12	15	16	39
Perikanan	3	19	29	31	69
Pertambangan dan Penggalian	27	227	391	412	820
Perindustrian	474	1.091	1.643	1.643	3.322
Listrik, Gas dan Air	6	42	64	65	156
Konstruksi	15	65	63	77	146
Perdagangan	424	735	899	983	2.233
Restoran dan Hotel	42	181	205	223	448
Transportasi, Pergudangan dan Komunikasi	50	87	86	93	198
Real Estate dan Jasa Perusahaan	33	71	109	131	285
Jasa Masyarakat, Sosial dan Perorangan	28	376	560	559	1.357
Jumlah	1.221	3.076	4.342	4.579	9.612

Realisasi Penanaman Modal Asing Indonesia dalam Sektor Ekonomi
Tahun 2014-2017 (Juta USD)

Sektor Ekonomi	Tahun			
	2014	2015	2016	2017
Pertanian	350	704	950	770
Kehutanan	28	79	108	82
Perikanan	47	85	124	117
Pertambangan dan Penggalian	552	1.066	1.130	729
Perindustrian	3.075	7.184	9.563	9.059
Listrik, Gas dan Air	118	350	748	587
Konstruksi	147	358	437	460
Perdagangan	2.339	3.705	5.540	6.916
Restoran dan Hotel	407	1.052	2.026	2.167
Transportasi, Pergudangan dan Komunikasi	228	493	620	670
Real Estate dan Jasa Perusahaan	255	858	1.151	984
Jasa Masyarakat, Sosial dan Perorangan	1.339	1.804	2.924	3.716
Jumlah	8.885	17.738	25.321	26.257

Lampiran 3

Hasil Uji Satasionaritas Penanaman Modal Asing dengan *Augmented Dickey Fuller* (ADF)

Uji Tingkat Level

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.803168	0.9924
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(PMA)
 Method: Least Squares
 Date: 11/01/18 Time: 02:12
 Sample (adjusted): 1988 2017
 Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PMA(-1)	0.050470	0.062838	0.803168	0.4286
C	670.2029	742.9793	0.902048	0.3747
R-squared	0.022520	Mean dependent var		1061.827
Adjusted R-squared	-0.012390	S.D. dependent var		3051.652
S.E. of regression	3070.500	Akaike info criterion		18.96141
Sum squared resid	2.64E+08	Schwarz criterion		19.05482
Log likelihood	-282.4211	Hannan-Quinn criter.		18.99129
F-statistic	0.645079	Durbin-Watson stat		2.293630
Prob(F-statistic)	0.428643			

Uji Tingkat *First Difference*

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.586278	0.0001
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(PMA,2)
 Method: Least Squares
 Date: 11/01/18 Time: 02:12
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PMA(-1))	-1.089894	0.195102	-5.586278	0.0000
C	1177.622	613.0865	1.920809	0.0654
R-squared	0.536134	Mean dependent var		137.7703
Adjusted R-squared	0.518954	S.D. dependent var		4535.514
S.E. of regression	3145.718	Akaike info criterion		19.01194
Sum squared resid	2.67E+08	Schwarz criterion		19.10624
Log likelihood	-273.6732	Hannan-Quinn criter.		19.04148
F-statistic	31.20651	Durbin-Watson stat		1.998337
Prob(F-statistic)	0.000006			

Lampiran 4

Hasil Uji Satasionaritas Produk Domestik Bruto dengan *Augmented Dickey Fuller* (ADF)

Uji Tingkat Level

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

	t-Statistic	Prob.*
<i>Augmented Dickey-Fuller test statistic</i>	1.622394	0.9992
<i>Test critical values:</i>		
<i>1% level</i>	-3.670170	
<i>5% level</i>	-2.963972	
<i>10% level</i>	-2.621007	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PDB)
Method: Least Squares
Date: 11/01/18 Time: 02:13
Sample (adjusted): 1988 2017
Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDB(-1)	0.046332	0.028558	1.622394	0.1159
C	2027.027	17071.76	0.118736	0.9063
<i>R-squared</i>	<i>0.085928</i>	<i>Mean dependent var</i>		<i>27808.90</i>
<i>Adjusted R-squared</i>	<i>0.053283</i>	<i>S.D. dependent var</i>		<i>35115.38</i>
<i>S.E. of regression</i>	<i>34167.06</i>	<i>Akaike info criterion</i>		<i>23.78025</i>
<i>Sum squared resid</i>	<i>3.27E+10</i>	<i>Schwarz criterion</i>		<i>23.87367</i>
<i>Log likelihood</i>	<i>-354.7038</i>	<i>Hannan-Quinn criter.</i>		<i>23.81014</i>
<i>F-statistic</i>	<i>2.632161</i>	<i>Durbin-Watson stat</i>		<i>2.535495</i>
<i>Prob(F-statistic)</i>	<i>0.115927</i>			

Uji Tingkat *First Difference*

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

	t-Statistic	Prob.*
<i>Augmented Dickey-Fuller test statistic</i>	-5.823941	0.0000
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: *D(PDB,2)*
 Method: Least Squares
 Date: 11/01/18 Time: 02:14
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
<i>D(PDB(-1))</i>	-1.119175	0.192168	-5.823941	0.0000
C	31478.50	8468.633	3.717069	0.0009
<i>R-squared</i>	0.556783	<i>Mean dependent var</i>	1265.050	
<i>Adjusted R-squared</i>	0.540368	<i>S.D. dependent var</i>	53168.51	
<i>S.E. of regression</i>	36046.21	<i>Akaike info criterion</i>	23.88946	
<i>Sum squared resid</i>	3.51E+10	<i>Schwarz criterion</i>	23.98376	
<i>Log likelihood</i>	-344.3972	<i>Hannan-Quinn criter.</i>	23.91900	
<i>F-statistic</i>	33.91828	<i>Durbin-Watson stat</i>	1.966328	
<i>Prob(F-statistic)</i>	0.000003			

Lampiran 5

Hasil Uji Satasionaritas Inflasi dengan *Augmented Dickey Fuller* (ADF)

Uji Tingkat Level

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.565689	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(INF)
 Method: Least Squares
 Date: 11/01/18 Time: 02:14
 Sample (adjusted): 1988 2017
 Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-1.054110	0.189394	-5.565689	0.0000
C	10.19014	3.086094	3.301952	0.0026
R-squared	0.525238	Mean dependent var		-0.176333
Adjusted R-squared	0.508282	S.D. dependent var		19.21999
S.E. of regression	13.47756	Akaike info criterion		8.104270
Sum squared resid	5086.049	Schwarz criterion		8.197683
Log likelihood	-119.5640	Hannan-Quinn criter.		8.134153
F-statistic	30.97689	Durbin-Watson stat		1.994341
Prob(F-statistic)	0.000006			

Uji Tingkat *First Difference*

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.702395	0.0000
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(INF,2)
 Method: Least Squares
 Date: 11/01/18 Time: 02:15
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-2.125330	0.317100	-6.702395	0.0000
D(INF(-1),2)	0.408058	0.182469	2.236313	0.0345
C	-0.227201	3.071880	-0.073962	0.9416
R-squared	0.795571	Mean dependent var		0.003214
Adjusted R-squared	0.779216	S.D. dependent var		34.59004
S.E. of regression	16.25303	Akaike info criterion		8.515393
Sum squared resid	6604.025	Schwarz criterion		8.658129
Log likelihood	-116.2155	Hannan-Quinn criter.		8.559029
F-statistic	48.64587	Durbin-Watson stat		2.220983
Prob(F-statistic)	0.000000			

Lampiran 6

Hasil Uji Stasionaritas Suku Bunga dengan *Augmented Dickey Fuller* (ADF)

Uji Tingkat Level

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.051712	0.0414
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(SB)
 Method: Least Squares
 Date: 11/01/18 Time: 02:15
 Sample (adjusted): 1988 2017
 Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
SB(-1)	-0.518854	0.170021	-3.051712	0.0049
C	6.033796	2.379144	2.536120	0.0171
R-squared	0.249590	Mean dependent var		-0.359000
Adjusted R-squared	0.222790	S.D. dependent var		7.007172
S.E. of regression	6.177490	Akaike info criterion		6.544041
Sum squared resid	1068.519	Schwarz criterion		6.637455
Log likelihood	-96.16062	Hannan-Quinn criter.		6.573925
F-statistic	9.312948	Durbin-Watson stat		2.081627
Prob(F-statistic)	0.004941			

Uji Tingkat *First Difference*

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.551597	0.0000
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(SB,2)
 Method: Least Squares
 Date: 11/01/18 Time: 02:16
 Sample (adjusted): 1990 2017
 Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(SB(-1))	-1.926401	0.294035	-6.551597	0.0000
D(SB(-1),2)	0.435500	0.179530	2.425776	0.0228
C	-0.553908	1.203456	-0.460264	0.6493
R-squared	0.735312	Mean dependent var		0.122143
Adjusted R-squared	0.714137	S.D. dependent var		11.87317
S.E. of regression	6.348125	Akaike info criterion		6.635153
Sum squared resid	1007.467	Schwarz criterion		6.777889
Log likelihood	-89.89214	Hannan-Quinn criter.		6.678789
F-statistic	34.72549	Durbin-Watson stat		1.985941
Prob(F-statistic)	0.000000			

Lampiran 7

Hasil Uji Satasionaritas Kurs Rupiah terhadap Dollar Amerika dengan *Augmented Dickey Fuller* (ADF)

Uji Tingkat Level

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.508613	0.8760
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(KURS)
 Method: Least Squares
 Date: 11/01/18 Time: 02:17
 Sample (adjusted): 1988 2017
 Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS(-1)	-0.025345	0.049832	-0.508613	0.6150
C	575.3423	400.4952	1.436578	0.1619
R-squared	0.009154	Mean dependent var		397.0000
Adjusted R-squared	-0.026233	S.D. dependent var		1046.247
S.E. of regression	1059.881	Akaike info criterion		16.83404
Sum squared resid	31453744	Schwarz criterion		16.92745
Log likelihood	-250.5106	Hannan-Quinn criter.		16.86393
F-statistic	0.258687	Durbin-Watson stat		1.767703
Prob(F-statistic)	0.615008			

Uji Tingkat Fisrt Difference

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.705222	0.0008
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(KURS,2)
 Method: Least Squares
 Date: 11/01/18 Time: 02:17
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(KURS(-1))	-0.901316	0.191556	-4.705222	0.0001
C	367.6309	214.8137	1.711394	0.0985
R-squared	0.450540	Mean dependent var		-0.758621
Adjusted R-squared	0.430189	S.D. dependent var		1427.069
S.E. of regression	1077.235	Akaike info criterion		16.86865
Sum squared resid	31331749	Schwarz criterion		16.96295
Log likelihood	-242.5955	Hannan-Quinn criter.		16.89819
F-statistic	22.13912	Durbin-Watson stat		1.970000
Prob(F-statistic)	0.000067			

Lampiran 8

Uji Estimasi Jangka Panjang

Dependent Variable: LOG(PMA)

Method: Least Squares

Date: 11/01/18 Time: 02:19

Sample: 1987 2017

Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-47.65377	7.714014	-6.177558	0.0000
LOG(PDB)	4.800799	0.699001	6.868087	0.0000
INF	-0.039937	0.020606	-1.938124	0.0635
SB	0.057544	0.047130	1.220973	0.2331
LOG(KURS)	-0.891513	0.324137	-2.750418	0.0107
R-squared	0.815404	Mean dependent var		8.204589
Adjusted R-squared	0.787005	S.D. dependent var		1.500331
S.E. of regression	0.692423	Akaike info criterion		2.249452
Sum squared resid	12.46570	Schwarz criterion		2.480740
Log likelihood	-29.86650	Hannan-Quinn criter.		2.324846
F-statistic	28.71210	Durbin-Watson stat		1.495298
Prob(F-statistic)	0.000000			

Lampiran 9

Hasil Uji Kointegrasi

Uji Akar Unit ECT Tingkat Level

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.325825	0.0002
Test critical values:		
1% level	-3.679322	
5% level	-2.967767	
10% level	-2.622989	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(ECT)
 Method: Least Squares
 Date: 11/01/18 Time: 02:20
 Sample (adjusted): 1989 2017
 Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-1.123961	0.211040	-5.325825	0.0000
D(ECT(-1))	0.494152	0.171863	2.875271	0.0079
C	0.007855	0.108516	0.072382	0.9429
R-squared	0.524112	Mean dependent var		-0.010117
Adjusted R-squared	0.487505	S.D. dependent var		0.815834
S.E. of regression	0.584045	Akaike info criterion		1.860021
Sum squared resid	8.868833	Schwarz criterion		2.001465
Log likelihood	-23.97030	Hannan-Quinn criter.		1.904320
F-statistic	14.31733	Durbin-Watson stat		2.141524
Prob(F-statistic)	0.000064			

Uji Error Correction Model (ECM)

Dependent Variable: D(LOG(PMA))
 Method: Least Squares
 Date: 11/01/18 Time: 02:28
 Sample (adjusted): 1988 2017
 Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.214294	0.210549	-1.017788	0.3189
D(LOG(PDB))	7.144041	2.519603	2.835384	0.0091
D(INF)	-0.046423	0.014524	-3.196216	0.0039
D(SB)	0.063970	0.042949	1.489457	0.1494
D(LOG(KURS))	0.545227	1.016591	0.536329	0.5967
ECT(-1)	-0.760218	0.195414	-3.890288	0.0007
R-squared	0.668850	Mean dependent var		0.147590
Adjusted R-squared	0.599861	S.D. dependent var		1.043807
S.E. of regression	0.660276	Akaike info criterion		2.184540
Sum squared resid	10.46316	Schwarz criterion		2.464780
Log likelihood	-26.76810	Hannan-Quinn criter.		2.274191
F-statistic	9.694952	Durbin-Watson stat		1.779645
Prob(F-statistic)	0.000037			

Lampiran 10

Hasil Uji Asumsi Klasik

Uji Multikolinieritas

	LOG(PMA)	LOG(PDB)	INF	SB	LOG?(KURS)
LOG(PMA)	1.000000	0.831047	-0.369373	-0.609887	0.536363
LOG(PDB)	0.831047	1.000000	-0.160089	-0.585975	0.842465
INF	-0.369373	-0.160089	1.000000	0.791796	0.040181
SB	-0.609887	-0.585975	0.791796	1.000000	-0.380514
LOG(KURS)	0.536363	0.842465	0.040181	-0.380514	1.000000

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.807534	Prob. F(14,16)	0.6529
Obs*R-squared	12.83514	Prob. Chi-Square(14)	0.5395
Scaled explained SS	38.26349	Prob. Chi-Square(14)	0.0005

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 11/01/18 Time: 02:37

Sample: 1987 2017

Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	701.7412	1269.938	0.552579	0.5882
LOG(PDB)	-173.4292	245.5003	-0.706432	0.4901
(LOG(PDB))^2	8.434057	11.68236	0.721948	0.4807
(LOG(PDB))*INF	-0.870679	0.784432	-1.109947	0.2834
(LOG(PDB))*SB	0.276636	0.800812	0.345444	0.7343
(LOG(PDB))*(LOG(KURS))	-5.582403	8.558623	-0.652255	0.5235
INF	9.019561	8.538059	1.056395	0.3065
INF^2	-0.001505	0.017214	-0.087452	0.9314
INF*SB	0.001514	0.054698	0.027685	0.9783
INF*(LOG(KURS))	0.294489	0.312584	0.942112	0.3601
SB	-0.332570	8.876315	-0.037467	0.9706
SB^2	-0.026914	0.029811	-0.902848	0.3800
SB*(LOG(KURS))	-0.313432	0.307081	-1.020680	0.3226
LOG(KURS)	98.69905	95.37660	1.034835	0.3161
(LOG(KURS))^2	-1.350647	2.650648	-0.509553	0.6173
R-squared	0.414037	Mean dependent var		0.402119
Adjusted R-squared	-0.098681	S.D. dependent var		1.190065
S.E. of regression	1.247402	Akaike info criterion		3.586346
Sum squared resid	24.89618	Schwarz criterion		4.280211
Log likelihood	-40.58837	Hannan-Quinn criter.		3.812529
F-statistic	0.807534	Durbin-Watson stat		1.905610
Prob(F-statistic)	0.652941			

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	4.898832	Prob. F(2,24)	0.0164
Obs*R-squared	8.986645	Prob. Chi-Square(2)	0.0112

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 11/01/18 Time: 02:38

Sample: 1987 2017

Included observations: 31

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.900312	7.015747	-0.128327	0.8990
LOG(PDB)	0.100402	0.628463	0.159758	0.8744
INF	-0.000492	0.018668	-0.026367	0.9792
SB	-0.000112	0.043584	-0.002559	0.9980
LOG(KURS)	-0.047476	0.284776	-0.166715	0.8690
RESID(-1)	0.371540	0.183914	2.020186	0.0547
RESID(-2)	-0.497272	0.181491	-2.739923	0.0114

R-squared	0.289892	Mean dependent var	1.65E-14
Adjusted R-squared	0.112365	S.D. dependent var	0.644611
S.E. of regression	0.607316	Akaike info criterion	2.036146
Sum squared resid	8.851999	Schwarz criterion	2.359950
Log likelihood	-24.56026	Hannan-Quinn criter.	2.141698
F-statistic	1.632944	Durbin-Watson stat	2.150469
Prob(F-statistic)	0.181389		

Uji Linieritas

Ramsey RESET Test
 Equation: UNTITLED
 Specification: LOG(PMA) C LOG(PDB) INF SB LOG(KURS)
 Omitted Variables: Squares of fitted values

	Value	Df	Probability
t-statistic	0.594184	25	0.5577
F-statistic	0.353054	(1, 25)	0.5577
Likelihood ratio	0.434725	1	0.5097

F-test summary:

	Sum of Sq.	Df	Mean Squares
Test SSR	0.173591	1	0.173591
Restricted SSR	12.46570	26	0.479450
Unrestricted SSR	12.29211	25	0.491685
Unrestricted SSR	12.29211	25	0.491685

LR test summary:

	Value	Df
Restricted LogL	-29.86650	26
Unrestricted LogL	-29.64914	25

Unrestricted Test Equation:
 Dependent Variable: LOG(PMA)
 Method: Least Squares
 Date: 11/01/18 Time: 02:35
 Sample: 1987 2017
 Included observations: 31

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-86.66091	66.11142	-1.310831	0.2018
LOG(PDB)	8.438365	6.162743	1.369255	0.1831
INF	-0.064884	0.046886	-1.383879	0.1786
SB	0.096716	0.081389	1.188328	0.2459
LOG(KURS)	-1.595824	1.229952	-1.297468	0.2063
FITTED^2	-0.044363	0.074662	-0.594184	0.5577

R-squared	0.817975	Mean dependent var	8.204589
Adjusted R-squared	0.781570	S.D. dependent var	1.500331
S.E. of regression	0.701202	Akaike info criterion	2.299944
Sum squared resid	12.29211	Schwarz criterion	2.577490
Log likelihood	-29.64914	Hannan-Quinn criter.	2.390418
F-statistic	22.46875	Durbin-Watson stat	1.511554
Prob(F-statistic)	0.000000		