

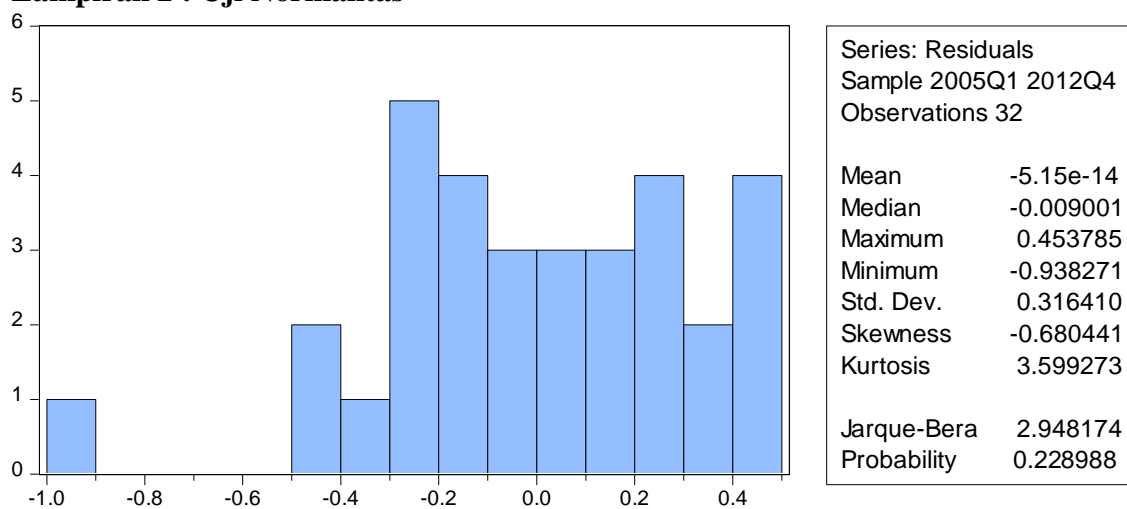
LAMPIRAN

Lampiran 1 : Data Triwulan

TAHUN	Variabel Dependent	Variabel Independent		
	NPF (%)	PDB (Milliar Rp)	KURS (Rp/1USD)	INFLASI (%)
2005Q1	2.84	426612.1	9165	1.43
2005Q2	3.2	436121.3	9260	-0.17
2005Q3	2.77	448597.7	9480	1.91
2005Q4	3.3	439484.1	9570	0.34
2006Q1	3.41	448485.3	9495	0.21
2006Q2	3.85	457636.8	9713	0.5
2006Q3	4.01	474903.5	9819	0.78
2006Q4	4.15	466101.1	10240	0.55
2007Q1	4.72	475641.7	10310	0.69
2007Q2	4.16	488421.1	10090	0.87
2007Q3	4.12	506933.0	10035	1.31
2007Q4	2.82	493331.5	9830	-0.04
2008Q1	3.54	505218.8	9395	1.36
2008Q2	3.97	519204.6	9230	0.58
2008Q3	4.27	538641.0	9075	0.03
2008Q4	3.99	519391.7	8775	0.05
2009Q1	4.19	528056.5	9220	0.37
2009Q2	4.23	540677.8	9300	0.45
2009Q3	4.71	561637.0	9070	0.45
2009Q4	5.08	548479.1	9100	0.33
2010Q1	5.13	559683.4	9235	0.38
2010Q2	5.07	574712.8	9110	0.86
2010Q3	5.24	594250.6	9165	0.34
2010Q4	4.75	585812.0	9020	1.21
2011Q1	5.17	595721.8	9090	1.04
2011Q2	5.54	612500.6	9160	0.62
2011Q3	5.73	632823.9	9118	0.24
2011Q4	6.14	623519.8	9083	-0.16
2012Q1	6.17	633400.1	8828	0.1
2012Q2	6.2	651326.8	9054	0.23
2012Q3	6.58	672108.7	9186	0.72
2012Q4	6.63	662096.4	9410	0.75

Sumber : Bank Indonesia, Badan Pusat Statistik dan Otoritas Jasa Keuangan

Lampiran 2 : Uji Normalitas



Lampiran 3: Uji Statistik

Dependent Variable: NPF
Method: Least Squares
Date: 02/20/19 Time: 23:45
Sample: 2005Q1 2012Q4
Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(PDB)	22.62046	1.413386	16.00444	0.0000
LOG(KURS)	2.685502	1.658417	1.619317	0.1166
INFLASI	-0.051418	0.126571	-0.406240	0.6877
C	-290.0130	27.22765	-10.65142	0.0000
R-squared	0.917384	Mean dependent var	4.552500	
Adjusted R-squared	0.908533	S.D. dependent var	1.100827	
S.E. of regression	0.332929	Akaike info criterion	0.754695	
Sum squared resid	3.103571	Schwarz criterion	0.937912	
Log likelihood	-8.075113	Hannan-Quinn criter.	0.815426	
F-statistic	103.6397	Durbin-Watson stat	1.307048	
Prob(F-statistic)	0.000000			

Lampiran 4: Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.087924	Prob. F(2,26)	0.1442
Obs*R-squared	4.428280	Prob. Chi-Square(2)	0.1092

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 02/20/19 Time: 23:45

Sample: 2005Q1 2012Q4

Included observations: 32

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(PDB)	0.166898	1.384288	0.120566	0.9050
LOG(KURS)	-0.040768	1.611602	-0.025296	0.9800
INFLASI	0.054085	0.126821	0.426469	0.6733
C	-1.651748	26.67033	-0.061932	0.9511
RESID(-1)	0.405239	0.198649	2.039973	0.0516
RESID(-2)	-0.173229	0.204584	-0.846737	0.4049
R-squared	0.138384	Mean dependent var	-5.15E-14	
Adjusted R-squared	-0.027312	S.D. dependent var	0.316410	
S.E. of regression	0.320702	Akaike info criterion	0.730749	
Sum squared resid	2.674087	Schwarz criterion	1.005575	
Log likelihood	-5.691988	Hannan-Quinn criter.	0.821846	
F-statistic	0.835169	Durbin-Watson stat	2.049194	
Prob(F-statistic)	0.536748			

Lampiran 5: Uji Heterokedastisitas

Heteroskedasticity Test: Glejser

F-statistic	1.364848	Prob. F(3,28)	0.2738
Obs*R-squared	4.082482	Prob. Chi-Square(3)	0.2527
Scaled explained SS	3.371181	Prob. Chi-Square(3)	0.3379

Test Equation:

Dependent Variable: ARESID

Method: Least Squares

Date: 02/20/19 Time: 23:46

Sample: 2005Q1 2012Q4

Included observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-15.44868	14.89289	-1.037319	0.3085
LOG(PDB)	0.169181	0.773090	0.218838	0.8284
LOG(KURS)	1.502177	0.907116	1.655993	0.1089
INFLASI	-0.094341	0.069232	-1.362692	0.1838
R-squared	0.127578	Mean dependent var	0.252441	
Adjusted R-squared	0.034104	S.D. dependent var	0.185292	
S.E. of regression	0.182105	Akaike info criterion	-0.452003	
Sum squared resid	0.928538	Schwarz criterion	-0.268786	
Log likelihood	11.23205	Hannan-Quinn criter.	-0.391272	
F-statistic	1.364848	Durbin-Watson stat	1.164200	
Prob(F-statistic)	0.273820			

Lampiran 6: Uji Multikolenearitas

	PDB	KURS	INFLASI
PDB	1.00000	-0.46905321	-0.22548329
KURS	-0.469053216	1.00000	0.24007231
INFLASI	-0.22548329	0.24007231	1.00000

Sumber : *Eviews 10*