

# LAMPIRAN



**Lampiran 1. Data Penelitian**

Tahun	Triwulan	Kurs (Rp)	PDB (Milyar Rp)	ULN (Jt USD)	Net Ekspor (Jt USD)	BI Rate (%)	Inflasi (%)
2009	1	11637	1315200	147982	8954,97	7,75	0,29
	2	10426	1381407	150043	11274,30	7	0,30
	3	9887	1458209	161743	16562,70	6,5	0,55
	4	9475	1461315	172871	19324,50	6,5	0,26
2010	1	9272	1505857	180834	22061,40	6,5	0,23
	2	9091	1588848	183329	22335,27	6,5	0,12
	3	8972	1670567	195826	23744,07	6,5	0,62
	4	8977	1681580	202413	30029,03	6,5	0,26
2011	1	8863	1750625	210080	35830,93	6,75	2,70
	2	8569	1820150	222816	40804,93	6,75	0,10
	3	8636	1929614	224504	41267,13	6,75	1,10
	4	9024	1952392	225375	37961,97	6	0,37
2012	1	9088	1972939	228761	41988,43	5,75	0,35
	2	9412	2047748	238917	37537,99	5,75	-0,02
	3	9544	2116374	243649	36602,93	5,75	0,37
	4	9630	2122379	252364	37532,10	5,75	0,76
2013	1	9694	2143672	254822	32739,53	5,75	0,39
	2	9817	2212724	258867	33339,07	6	0,39
	3	10938	2359648	262863	30428,23	7,25	0,09
	4	11800	2367929	265912	32253,60	7,5	0,31
2014	1	11755	2499878	277617	33288,90	7,5	0,20
	2	11704	2613109	286673	33155,17	7,5	0,15
	3	11840	2739466	294497	32740,03	7,5	0,30
	4	12239	2790241	293876	30925,30	7,75	0,34
2015	1	12857	2828272	298519	25583,20	7,5	-0,14
	2	13160	2868867	304557	27279,00	7,5	0,47
	3	14055	2998622	301770	24662,43	7,5	0,42
	4	13758	2945029	310053	23198,43	7,5	0,36
2016	1	13506	2931446	318049	18628,80	6,75	0,47
	2	13333	3075135	326995	20710,67	6,5	0,19
	3	13130	3105452	328443	20083,00	5	0,56
	4	13350	3194776	318751	25627,63	4,75	1,48
2017	1	13337	3223390	329982	25542,13	4,75	0,80
	2	13322	3251310	337372	22916,63	4,75	0,30
	3	13388	3390740	345187	28079,07	4,5	1,35
	4	13544	3393714	352936	30104,60	4,25	0,25

Tahun	Triwulan	LN_KURS	LN_PDB	LN_EKS	LN_ULN	BI_RATE	INF
2009	1	9,361944956	34,81276514	22,91547452	25,72035648	7,75	0,29
	2	9,252057965	34,86187894	23,14579164	25,73418776	7	0,30
	3	9,198976042	34,91598537	23,53041902	25,80927449	6,5	0,55
	4	9,15641203	34,91811311	23,68463956	25,87581149	6,5	0,26
2010	1	9,134754385	34,94813857	23,81709531	25,92084532	6,5	0,23
	2	9,115040192	35,00178562	23,82943288	25,93454819	6,5	0,12
	3	9,101863896	35,05193948	23,89059865	26,00049235	6,5	0,62
	4	9,10242103	35,05851022	24,12543042	26,033576	6,5	0,26
2011	1	9,089640587	35,09874926	24,30207741	26,07075425	6,75	2,70
	2	9,055906319	35,13769531	24,43206874	26,12961216	6,75	0,10
	3	9,063694792	35,19609638	24,44333214	26,13715936	6,75	1,10
	4	9,107642974	35,20783168	24,35985071	26,14103152	6	0,37
2012	1	9,114710141	35,2183007	24,46066001	26,15594363	5,75	0,35
	2	9,14974075	35,25551705	24,34861939	26,19938205	5,75	-0,02
	3	9,163667964	35,28848064	24,32339421	26,2189945	5,75	0,37
	4	9,172638505	35,29131402	24,3484624	26,25413833	5,75	0,76
2013	1	9,179262416	35,30129664	24,21184905	26,2638311	5,75	0,39
	2	9,191870856	35,33300073	24,22999582	26,27958025	6	0,39
	3	9,299998244	35,39728885	24,13863663	26,29489882	7,25	0,09
	4	9,37585481	35,40079213	24,1968955	26,30643126	7,5	0,31
2014	1	9,372033961	35,45501833	24,22848985	26,3495083	7,5	0,20
	2	9,367685943	35,4993171	24,2244645	26,38160803	7,5	0,15
	3	9,379238908	35,54653941	24,21186433	26,40853465	7,5	0,30
	4	9,412382853	35,56490437	24,15484046	26,40642375	7,75	0,34
2015	1	9,461643689	35,57844232	23,96520172	26,42209942	7,5	-0,14
	2	9,484937205	35,59269357	24,02938301	26,4421241	7,5	0,47
	3	9,550733483	35,63692924	23,92854687	26,43293097	7,5	0,42
	4	9,529375752	35,61889506	23,86735044	26,46000909	7,5	0,36
2016	1	9,51088931	35,61427221	23,64797461	26,4854713	6,75	0,47
	2	9,497997444	35,6621252	23,75391486	26,51321072	6,5	0,19
	3	9,482654967	35,67193567	23,72313952	26,51762914	5	0,56
	4	9,499271664	35,70029337	23,9669369	26,48767607	4,75	1,48
2017	1	9,498297407	35,70921	23,96359508	26,52230394	4,75	0,80
	2	9,497172083	35,71783439	23,85512868	26,54445202	4,75	0,30
	3	9,502114062	35,75982458	24,0582903	26,56735214	4,5	1,35
	4	9,513698924	35,76070129	24,12794382	26,58955257	4,25	0,25

## Lampiran 2. Model Jangka Panjang

Dependent Variable: LN\_KURS

Method: Least Squares

Date: 03/23/19 Time: 16:36

Sample: 2009Q1 2017Q4

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-7.644196	1.283085	-5.957670	0.0000
LN_PDB	1.016035	0.185935	5.464454	0.0000
LN_ULN	-0.526926	0.226437	-2.327035	0.0269
LN_EKS	-0.220665	0.025385	-8.692582	0.0000
INF	-0.001635	0.010880	-0.150316	0.8815
BI_RATE	2.457407	0.563429	4.361518	0.0001
R-squared	0.971971	Mean dependent var		9.304117
Adjusted R-squared	0.967300	S.D. dependent var		0.170924
S.E. of regression	0.030909	Akaike info criterion		-3.964558
Sum squared resid	0.028660	Schwarz criterion		-3.700638
Log likelihood	77.36205	Hannan-Quinn criter.		-3.872443
F-statistic	208.0671	Durbin-Watson stat		1.392217
Prob(F-statistic)	0.000000			

### Lampiran 3. Uji Unit Root Model ECT

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	-5.029417	0.0002
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Date: 03/23/19 Time: 16:37

Sample (adjusted): 2009Q3 2017Q4

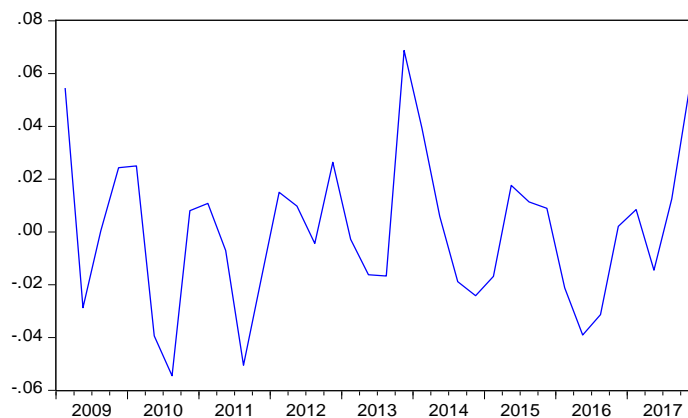
Included observations: 34 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-1.014408	0.201695	-5.029417	0.0000
D(ECT(-1))	0.429947	0.154523	2.782417	0.0091
C	-0.000275	0.004171	-0.066005	0.9478

R-squared	0.450198	Mean dependent var	0.002451
Adjusted R-squared	0.414727	S.D. dependent var	0.031512
S.E. of regression	0.024108	Akaike info criterion	-4.528467
Sum squared resid	0.018017	Schwarz criterion	-4.393788
Log likelihood	79.98395	Hannan-Quinn criter.	-4.482538
F-statistic	12.69195	Durbin-Watson stat	1.650529
Prob(F-statistic)	0.000094		

ECT



### Lampiran 4. Uji Model ECM

Dependent Variable: D(LN\_KURS)

Method: Least Squares

Date: 03/23/19 Time: 16:30

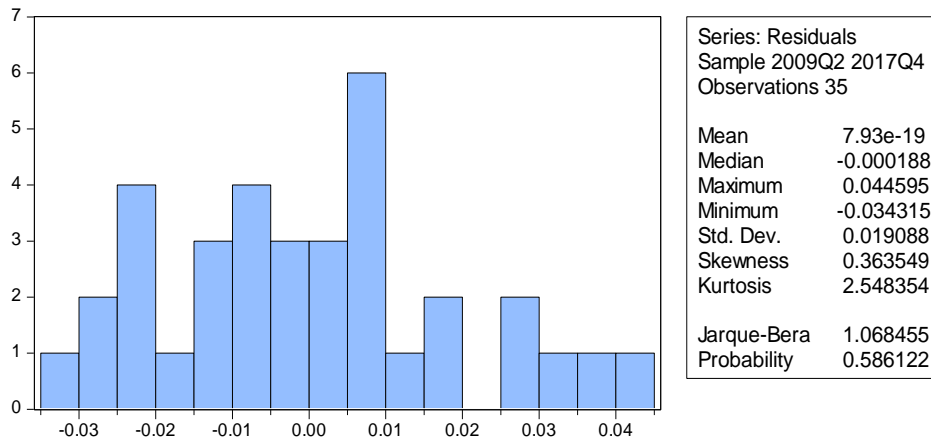
Sample (adjusted): 2009Q2 2017Q4

Included observations: 35 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.022715	0.007700	2.950126	0.0064
D(LN_PDB)	0.134287	0.189279	0.709470	0.4839
D(LN_ULN)	-0.560553	0.187571	-2.988477	0.0058
D(LN_EKS)	-0.123212	0.031844	-3.869227	0.0006
D(INF)	-0.001352	0.005064	-0.266976	0.7914
D(BI_RATE)	4.771830	0.905889	5.267567	0.0000
ECT(-1)	-0.604164	0.140587	-4.297439	0.0002
R-squared	0.751115	Mean dependent var		0.004336
Adjusted R-squared	0.697783	S.D. dependent var		0.038261
S.E. of regression	0.021034	Akaike info criterion		-4.708537
Sum squared resid	0.012388	Schwarz criterion		-4.397468
Log likelihood	89.39941	Hannan-Quinn criter.		-4.601156
F-statistic	14.08364	Durbin-Watson stat		1.498449
Prob(F-statistic)	0.000000			

## Lampiran 5. Uji Asumsi Klasik

### 1. Uji Normalitas





## 2. Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.937541	Prob. F(2,26)	0.4044
Obs*R-squared	2.354356	Prob. Chi-Square(2)	0.3081

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 03/23/19 Time: 16:33

Sample: 2009Q2 2017Q4

Included observations: 35

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.004974	0.008676	-0.573324	0.5714
D(LN_PDB)	0.105550	0.206416	0.511345	0.6134
D(LN_ULN)	0.086310	0.203066	0.425033	0.6743
D(LN_EKS)	-0.011995	0.037431	-0.320455	0.7512
D(INF)	0.000540	0.005180	0.104317	0.9177
D(BI_RATE)	-0.370128	0.957928	-0.386384	0.7024
ECT(-1)	-0.179771	0.203545	-0.883200	0.3852
RESID(-1)	0.386174	0.284340	1.358142	0.1861
RESID(-2)	-0.033109	0.251903	-0.131435	0.8964
R-squared	0.067267	Mean dependent var		7.93E-19
Adjusted R-squared	-0.219727	S.D. dependent var		0.019088
S.E. of regression	0.021081	Akaike info criterion		-4.663888
Sum squared resid	0.011554	Schwarz criterion		-4.263942
Log likelihood	90.61805	Hannan-Quinn criter.		-4.525827
F-statistic	0.234385	Durbin-Watson stat		1.927629
Prob(F-statistic)	0.980635			

### 3. Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	1.050361	Prob. F(6,28)	0.4149
Obs*R-squared	6.430374	Prob. Chi-Square(6)	0.3767
Scaled explained SS	3.186078	Prob. Chi-Square(6)	0.7852

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 03/23/19 Time: 16:34

Sample: 2009Q2 2017Q4

Included observations: 35

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000351	0.000128	2.741344	0.0105
(D(LN_PDB))^2	0.045479	0.066435	0.684559	0.4993
(D(LN_ULN))^2	-0.049441	0.067151	-0.736259	0.4677
(D(LN_EKS))^2	-0.001610	0.003072	-0.524228	0.6042
(D(INF))^2	-3.57E-05	5.39E-05	-0.662733	0.5129
(D(BI_RATE))^2	-2.162712	1.713931	-1.261843	0.2174
ECT(-1)^2	0.124777	0.075180	1.659721	0.1081
R-squared	0.183725	Mean dependent var		0.000354
Adjusted R-squared	0.008809	S.D. dependent var		0.000447
S.E. of regression	0.000445	Akaike info criterion		-12.42076
Sum squared resid	5.54E-06	Schwarz criterion		-12.10969
Log likelihood	224.3634	Hannan-Quinn criter.		-12.31338
F-statistic	1.050361	Durbin-Watson stat		1.743632
Prob(F-statistic)	0.414927			

## Lampiran 6. Uji Ramsey Riset

Ramsey RESET Test

Equation: UNTITLED

Specification: D(LN\_KURS) C D(LN\_PDB) D(LN\_ULN) D(LN\_EKS) D(INF)  
D(BI\_RATE) ECT(-1)

Omitted Variables: Squares of fitted values

	Value	Df	Probability
t-statistic	0.194326	27	0.8474
F-statistic	0.037763	(1, 27)	0.8474
Likelihood ratio	0.048918	1	0.8250

F-test summary:

	Sum of Sq.	Df	Mean Squares
Test SSR	1.73E-05	1	1.73E-05
Restricted SSR	0.012388	28	0.000442
Unrestricted SSR	0.012370	27	0.000458
Unrestricted SSR	0.012370	27	0.000458

LR test summary:

	Value	Df
Restricted LogL	89.39941	28
Unrestricted LogL	89.42386	27

**Lampiran 7. Uji Serial Korelasi**

	LN_PDB	LN_ULN	BI_RATE	LN_KURS	LN_EKSP	INFLASI
LN_PDB	1.000000	0.681777	-0.351235	0.759702	0.129954	0.072995
LN_ULN	0.681777	1.000000	-0.366535	0.531405	0.079878	-0.251275
BI_RATE	-0.351235	-0.366535	1.000000	-0.065751	-0.103570	-0.266260
LN_KURS	0.759702	0.531405	-0.065751	1.000000	-0.400446	-0.041414
LN_EKSP	0.129954	0.079878	-0.103570	-0.400446	1.000000	0.132012
INFLASI	0.072995	-0.251275	-0.266260	-0.041414	0.132012	1.000000

## Lampiran 8. Unit Root Test 1st Difference

Null Hypothesis: D(BI\_RATE) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.269555	0.0019
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Null Hypothesis: D(INF) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-12.49583	0.0000
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Null Hypothesis: D(LN\_EKS) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.478238	0.0011
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Null Hypothesis: D(LN\_KURS) has a unit root

Exogenous: Constant

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

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.180926	0.0025
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Null Hypothesis: D(LN\_ULN) has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.642789	0.0007
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Null Hypothesis: D(LN\_PDB) has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.073089	0.0000
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

## Lampiran 8. Uji Unit Root Level

Null Hypothesis: LN\_ULN has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.510017	0.0136
Test critical values: 1% level	-3.632900	
5% level	-2.948404	
10% level	-2.612874	

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

Null Hypothesis: LN\_PDB has a unit root  
 Exogenous: Constant  
 Lag Length: 9 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.017612	0.7315
Test critical values: 1% level	-3.711457	
5% level	-2.981038	
10% level	-2.629906	

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

Null Hypothesis: LN\_KURS has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic
Augmented Dickey-Fuller test statistic	-0.104621
Test critical values: 1% level	-3.632900
5% level	-2.948404
10% level	-2.612874

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

Null Hypothesis: LN\_EKS has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic
Augmented Dickey-Fuller test statistic	-4.082317
Test critical values: 1% level	-3.632900
5% level	-2.948404
10% level	-2.612874

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

Null Hypothesis: INF has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.476423	0.0000
Test critical values: 1% level	-3.632900	
5% level	-2.948404	
10% level	-2.612874	

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

Null Hypothesis: BI\_RATE has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.640512	0.8485
Test critical values: 1% level	-3.632900	
5% level	-2.948404	
10% level	-2.612874	

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





PERPUSTAKAAN  
UNIVERSITAS MUHAMMADIYAH YOGYAKARTA  
Terakreditasi "A" (Perpustakaan Nasional RI No: 29/1/ce/XII.2014)

Perpustakaan Universitas Muhammadiyah Yogyakarta menyatakan bahwa Skripsi atas:

Nama : LILI DWI SUDARSITO  
NIM : 20150430253  
Prodi : Ilmu Ekonomi  
Judul : FAKTOR-FAKTOR MAKROEKONOMI YANG  
MEMPENGARUHI NILAI TUKAR RUPIAH TERHADAP  
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Dosen Pembimbing : Faiza Husnayeni Nahar, S.E., M.Ec.

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Yogyakarta, 01-07-2019  
yang melaksanakan pengecekan

Ikram Al- Zein, S.Kom.I