

LAMPIRAN

TAHUN	NPF (%)	INFLASI (%)	NILAI TUKAR (Rupiah)	OIL PRICES (USD/barel)	GDP (Miliar Rupiah)
Q1 09	5,14	0,36	11575	51,12	1578945
Q2 09	4,39	-0,16	10230	69,45	1603083
Q3 09	5,72	2,06	9680	77,00	1627554
Q4 09	4,01	0,49	9400	72,89	1652358
Q1 10	4,53	1,00	9120	86,15	1677495
Q2 10	3,89	1,41	9080	78,95	1702965
Q3 10	3,95	2,77	8930	81,43	1728768
Q4 10	3,02	1,58	8990	92,19	1754904
Q1 11	3,60	0,70	8710	113,93	1781583
Q2 11	3,56	0,35	8600	95,70	1808301
Q3 11	3,50	1,87	8820	93,19	1835268
Q4 11	2,52	0,79	9070	98,48	1862484
Q1 12	2,76	0,88	9180	104,87	1890964
Q2 12	2,88	0,90	9480	88,06	1918273
Q3 12	2,74	1,66	9590	86,34	1945425
Q4 12	2,22	0,77	9670	97,49	1972420
Q1 13	2,75	2,41	9720	93,46	1999689
Q2 13	2,64	0,90	9930	105,03	2026199
Q3 13	2,80	4,06	11610	96,38	2052379
Q4 13	2,62	0,76	12190	92,49	2078231
Q1 14	3,22	1,41	11400	99,74	2102570
Q2 14	3,90	0,57	11970	98,17	2128238
Q3 14	4,67	1,67	12210	80,54	2154051
Q4 14	4,33	4,43	12440	48,24	2180009
Q1 15	4,81	-0,43	13080	59,63	2205128
Q2 15	4,73	1,40	13330	47,12	2231770
Q3 15	4,73	1,27	14660	46,59	2258950
Q4 15	4,34	1,09	13800	33,62	2286669
Q1 16	4,89	0,61	13280	45,92	2315257
Q2 16	5,05	0,45	13180	41,60	2343920
Q3 16	4,31	0,89	13000	46,84	2372990
Q4 16	4,14	1,03	13440	52,81	2402466
Q1 17	4,29	1,18	13345	49,33	2432018
Q2 17	3,99	1,17	13298	50,17	2462439

Q3 17	3,88	0,28	13303	54,38	2493398
Q4 17	3,87	0,92	13556	64,73	2524895
Q1 18	3,86	0,99	13756	68,57	2556930
Q2 18	3,28	0,90	14404	68,76	2589504
Q3 18	3,22	0,05	14929	71,84	2622616

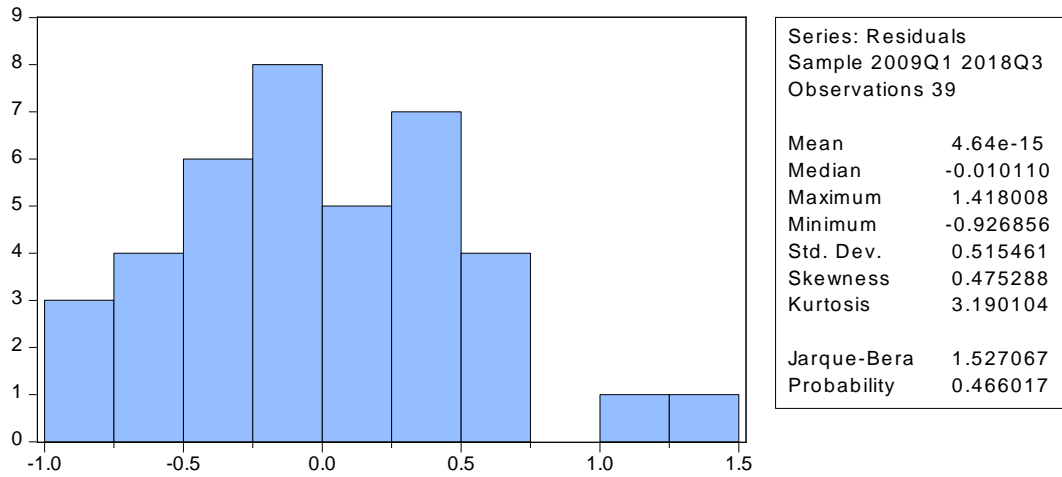
REGRESI LINEAR BERGANDA

Dependent Variable: NPF
 Method: Least Squares
 Date: 02/13/19 Time: 20:50
 Sample: 2009Q1 2018Q3
 Included observations: 39

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	59.38078	11.53791	5.146582	0.0000
INFLASI	-0.026142	0.092122	-0.283778	0.7783
LOG(NILAI_TUKAR)	2.763228	1.283068	2.153610	0.0384
LOG(GDP)	-4.540855	1.227504	-3.699259	0.0008
LOG(OIL_PRICES)	-1.725265	0.430046	-4.011812	0.0003
R-squared	0.635538	Mean dependent var	3.814103	
Adjusted R-squared	0.592660	S.D. dependent var	0.853826	
S.E. of regression	0.544939	Akaike info criterion	1.742924	
Sum squared resid	10.09660	Schwarz criterion	1.956201	
Log likelihood	-28.98702	Hannan-Quinn criter.	1.819446	
F-statistic	14.82205	Durbin-Watson stat	1.715399	
Prob(F-statistic)	0.000000			

UJI ASUMSI KLASIK

Uji Normalitas



Uji Multikolinearitas

Variance Inflation Factors

Date: 02/13/19 Time: 20:50

Sample: 2009Q1 2018Q3

Included observations: 39

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	133.1233	17483.27	NA
INFLASI	0.008487	2.535476	1.022455
LOG(NILAI_TUKAR)	1.646263	18821.25	6.962142
LOG(GDP)	1.506766	41825.09	4.356941
LOG(OIL_PRICES)	0.184940	1912.661	2.408153

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.447954	Prob. F(2,32)	0.6429
Obs*R-squared	1.062150	Prob. Chi-Square(2)	0.5880

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 02/13/19 Time: 20:50

Sample: 2009Q1 2018Q3

Included observations: 39

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.209573	11.96706	-0.184638	0.8547
INFLASI	-0.012277	0.094657	-0.129698	0.8976
LOG(NILAI_TUKAR)	0.158193	1.319048	0.119929	0.9053
LOG(GDP)	-0.040246	1.250014	-0.032197	0.9745
LOG(OIL_PRICES)	0.150073	0.466390	0.321776	0.7497
RESID(-1)	0.137419	0.187746	0.731939	0.4695
RESID(-2)	0.101006	0.179974	0.561223	0.5786
R-squared	0.027235	Mean dependent var	4.64E-15	
Adjusted R-squared	-0.155159	S.D. dependent var	0.515461	
S.E. of regression	0.554009	Akaike info criterion	1.817876	
Sum squared resid	9.821619	Schwarz criterion	2.116464	
Log likelihood	-28.44858	Hannan-Quinn criter.	1.925007	
F-statistic	0.149318	Durbin-Watson stat	1.936625	
Prob(F-statistic)	0.987867			

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	2.111256	Prob. F(13,25)	0.0526
Obs*R-squared	20.40957	Prob. Chi-Square(13)	0.0855
Scaled explained SS	16.98623	Prob. Chi-Square(13)	0.1999

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 02/13/19 Time: 20:51

Sample: 2009Q1 2018Q3

Included observations: 39

Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-966.6200	854.5135	-1.131193	0.2687
INFLASI^2	-0.052911	0.039606	-1.335954	0.1936
INFLASI*LOG(NILAI_TUKAR)	2.005834	1.093591	1.834173	0.0786
INFLASI*LOG(GDP)	-3.844381	1.286237	-2.988859	0.0062
INFLASI*LOG(OIL_PRICES)	-0.223914	0.244214	-0.916877	0.3680
INFLASI	39.29708	11.99434	3.276302	0.0031
LOG(NILAI_TUKAR)^2	-2.580144	15.71933	-0.164138	0.8709
LOG(NILAI_TUKAR)*LOG(GDP)	-8.810084	25.48714	-0.345668	0.7325
LOG(NILAI_TUKAR)*LOG(OIL_PRICES)	1.821791	8.246674	0.220912	0.8270
LOG(NILAI_TUKAR)	160.5810	118.2973	1.357436	0.1868
LOG(GDP)^2	4.324984	10.53282	0.410620	0.6848
LOG(GDP)*LOG(OIL_PRICES)	-4.853568	8.344326	-0.581661	0.5660
LOG(OIL_PRICES)^2	0.418486	1.294285	0.323334	0.7491
LOG(OIL_PRICES)	46.94696	81.90611	0.573180	0.5716
R-squared	0.523322	Mean dependent var	0.258887	
Adjusted R-squared	0.275450	S.D. dependent var	0.388135	
S.E. of regression	0.330383	Akaike info criterion	0.896134	
Sum squared resid	2.728820	Schwarz criterion	1.493310	
Log likelihood	-3.474605	Hannan-Quinn criter.	1.110395	
F-statistic	2.111256	Durbin-Watson stat	1.869445	
Prob(F-statistic)	0.052644			

skripsi rickha chandra

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