

## LAMPIRAN

### Lampiran 1

Data Penelitian Penanaman Modal Dalam Negeri, Inflasi, Kurs dan Ekspor Tahun 2008:1 – 2015:3.

TAHUN	TRIWULAN	PMDN (Juta Rupiah)	Inflasi	Kurs	Ekspor ( Miliar Rupiah )
2008	1	4563016	3.37	9217	469553
	2	3906998	4.44	9225	509965
	3	6492260	3.31	9378	518614
	4	5387489	0.53	10950	408415
2009	1	8568832	0.36	11575	320435
	2	9929999	-0.16	10225	376302
	3	10692960	2.06	9681	418411
	4	9743720	0.49	9440	506011
2010	1	4415356	1	9115	494469
	2	12283701	1.41	9083	514614
	3	7990115	2.77	8924	534242
	4	13115721	1.58	8991	652065
2011	1	6486970	0.7	8709	631536
	2	11001412	0.36	8597	740639
	3	12156566	1.87	8823	745943
	4	13097840	0.79	9068	713400
2012	1	13888266	0.88	9180	675082
	2	12403938	0.9	9480	674110
	3	16285969	1.66	9588	640556
	4	21333399	0.77	9670	654459
2013	1	24506457	2.41	9719	631929
	2	23728117	0.9	9929	635232
	3	29970983	4.06	11613	596623
	4	27984891	0.76	12189	676302
2014	1	20884360	1.41	11404	616398
	2	26566850	0.57	11969	619545
	3	39298898	1.67	12212	610584
	4	34486201	4.43	12440	602128
2015	1	35839821	-0.43	13084	543402
	2	38634166	1.4	13332	546833
	3	39633585	1.27	14657	511782

## Lampiran 2

Data Penelitian Penanaman Modal Dalam Negeri, Inflasi, Kurs dan Ekspor  
Setelah dilakukan Transformasi log Tahun 2008:1 – 2015:3.

TAHUN	TRIWULAN	Log PMDN	Inflasi	Log Kurs	Log Ekspor
2008	1	1.533.349	3.37	9.128.805	1.305.954
	2	1.517.828	4.44	9.129.672	1.314.210
	3	1568612	3.31	9.146.122	1.315.892
	4	1.549.959	0.53	9.301.095	1.292.004
2009	1	1.596.364	0.36	9.356.603	1.267.743
	2	1.611.107	-0.16	9.232.591	1.283.815
	3	1.618.510	2.06	9.177.920	1.294.422
	4	1.609.213	0.49	9.152.711	1.313.431
2010	1	1.530.060	1	9.117.677	1.311.124
	2	1.632.378	1.41	9.114.160	1.315.117
	3	1.589.372	2.77	9.096.500	1.318.860
	4	1.638.932	1.58	9.103.979	1.338.790
2011	1	1.568.531	0.7	9.072.112	1.335.591
	2	1.621.353	0.36	9.059.169	1.351.527
	3	1.631.338	1.87	9.085.117	1.352.240
	4	1.638.796	0.79	9.112.507	1.347.780
2012	1	1.644.655	0.88	9.124.782	1.342.259
	2	1.633.352	0.9	9.156.940	1.342.115
	3	1.660.581	1.66	9.168.268	1.337.009
	4	1.687.578	0.77	9.176.784	1.339.156
2013	1	1.701.445	2.41	9.181.838	1.335.653
	2	1.698.217	0.9	9.203.215	1.336.175
	3	1.721.574	4.06	9.359.880	1.329.904
	4	1.714.718	0.76	9.408.289	1.342.440
2014	1	1.685.451	1.41	9.341.719	1.333.165
	2	1.709.517	0.57	9.390.075	1.333.674
	3	1.748.671	1.67	9.410.174	1.332.217
	4	1.735.607	4.43	9.428.672	1.330.823
2015	1	1.739.457	-0.43	9.479.145	1.320.560
	2	1.746.965	1.4	9.497.922	1.321.190
	3	1.749.519	1.27	9.592.673	1.314.565

### Lampiran 3

#### Hasil Uji Stasionaritas Penanaman Modal Dalam Negeri dengan *Augmented Dickey Fuller* (ADF)

##### Uji Tingkat Level

Null Hypothesis: PMDN has a unit root

Exogenous: Constant

Lag Length: 4 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.225706	0.9233
Test critical values: 1% level	-3.711457	
5% level	-2.981038	
10% level	-2.629906	

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

##### Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PMDN)

Method: Least Squares

Date: 08/05/16 Time: 14:52

Sample (adjusted): 2009Q2 2015Q3

Included observations: 26 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PMDN(-1)	-0.024352	0.107891	-0.225706	0.8237
D(PMDN(-1))	-0.770635	0.226124	-3.408017	0.0028
D(PMDN(-2))	-0.446084	0.251465	-1.773941	0.0913
D(PMDN(-3))	-0.534967	0.246008	-2.174592	0.0418
D(PMDN(-4))	-0.269790	0.208946	-1.291197	0.2114
C	0.617565	1.775679	0.347791	0.7316
R-squared	0.487951	Mean dependent var		0.058906
Adjusted R-squared	0.359938	S.D. dependent var		0.369016
S.E. of regression	0.295227	Akaike info criterion		0.597030
Sum squared resid	1.743180	Schwarz criterion		0.887360
Log likelihood	-1.761388	Hannan-Quinn criter.		0.680634
F-statistic	3.811746	Durbin-Watson stat		1.919639
Prob(F-statistic)	0.013768			

### Uji Tingkat *First Difference*

Null Hypothesis: D(PMDN) has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.874955	0.0006
Test critical values: 1% level	-3.699871	
5% level	-2.976263	
10% level	-2.627420	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PMDN,2)

Method: Least Squares

Date: 08/05/16 Time: 14:54

Sample (adjusted): 2009Q1 2015Q3

Included observations: 27 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PMDN(-1))	-2.358650	0.483830	-4.874955	0.0001
D(PMDN(-1),2)	0.669882	0.372219	1.799698	0.0850
D(PMDN(-2),2)	0.341318	0.190561	1.791117	0.0864
C	0.171947	0.067327	2.553893	0.0177
R-squared	0.827389	Mean dependent var		0.007854
Adjusted R-squared	0.804874	S.D. dependent var		0.664944
S.E. of regression	0.293726	Akaike info criterion		0.523614
Sum squared resid	1.984322	Schwarz criterion		0.715590
Log likelihood	-3.068786	Hannan-Quinn criter.		0.580698
F-statistic	36.74913	Durbin-Watson stat		2.146359
Prob(F-statistic)	0.000000			

## Lampiran 4

Hasil Uji Stasionaritas 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	-5.233343	0.0002
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: 08/05/16 Time: 14:52

Sample (adjusted): 2008Q2 2015Q3

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.952771	0.182058	-5.233343	0.0000
C	1.399491	0.364613	3.838286	0.0006
R-squared	0.494474	Mean dependent var	-0.070000	
Adjusted R-squared	0.476420	S.D. dependent var	1.760592	
S.E. of regression	1.273944	Akaike info criterion	3.386452	
Sum squared resid	45.44212	Schwarz criterion	3.479866	
Log likelihood	-48.79679	Hannan-Quinn criter.	3.416336	
F-statistic	27.38788	Durbin-Watson stat	2.059568	
Prob(F-statistic)	0.000015			

Uji Tingkat *First Difference*

Null Hypothesis: D(INF) has a unit root

Exogenous: Constant

Lag Length: 6 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.387574	0.0024
Test critical values: 1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF,2)

Method: Least Squares

Date: 08/05/16 Time: 14:55

Sample (adjusted): 2010Q1 2015Q3

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-5.850166	1.333349	-4.387574	0.0005
D(INF(-1),2)	3.682230	1.199760	3.069140	0.0078
D(INF(-2),2)	2.839042	0.997728	2.845508	0.0123
D(INF(-3),2)	1.792353	0.765578	2.341177	0.0334
D(INF(-4),2)	0.992299	0.496656	1.997962	0.0642
D(INF(-5),2)	0.969891	0.354056	2.739369	0.0152
D(INF(-6),2)	0.551919	0.222804	2.477151	0.0256
C	0.095010	0.225801	0.420768	0.6799
R-squared	0.931739	Mean dependent var		0.062609
Adjusted R-squared	0.899884	S.D. dependent var		3.286897
S.E. of regression	1.040011	Akaike info criterion		3.184547
Sum squared resid	16.22433	Schwarz criterion		3.579502
Log likelihood	-28.62229	Hannan-Quinn criter.		3.283877
F-statistic	29.24931	Durbin-Watson stat		1.949117
Prob(F-statistic)	0.000000			

## Lampiran 5

Hasil Uji Stasionaritas Kurs 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	0.342712	0.9767
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: 08/05/16 Time: 14:53

Sample (adjusted): 2008Q2 2015Q3

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
KURS(-1)	0.027036	0.078889	0.342712	0.7344
C	-0.233915	0.727732	-0.321430	0.7503
R-squared	0.004177	Mean dependent var		0.015462
Adjusted R-squared	-0.031388	S.D. dependent var		0.056190
S.E. of regression	0.057065	Akaike info criterion		-2.824895
Sum squared resid	0.091181	Schwarz criterion		-2.731482
Log likelihood	44.37342	Hannan-Quinn criter.		-2.795011
F-statistic	0.117452	Durbin-Watson stat		1.563326
Prob(F-statistic)	0.734375			

Uji Tingkat *First 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	-3.994447	0.0046
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: 08/05/16 Time: 14:56

Sample (adjusted): 2008Q3 2015Q3

Included observations: 29 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(KURS(-1))	-0.778148	0.194807	-3.994447	0.0004
C	0.013142	0.010838	1.212579	0.2358
R-squared	0.371444	Mean dependent var		0.003237
Adjusted R-squared	0.348164	S.D. dependent var		0.070372
S.E. of regression	0.056816	Akaike info criterion		-2.831536
Sum squared resid	0.087157	Schwarz criterion		-2.737239
Log likelihood	43.05727	Hannan-Quinn criter.		-2.802003
F-statistic	15.95561	Durbin-Watson stat		1.804906
Prob(F-statistic)	0.000449			



## Lampiran 6

Hasil Uji Stasionaritas Ekspor dengan *Augmented Dickey Fuller* (ADF)

Uji Tingkat Level

Null Hypothesis: EKSP has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.526465	0.5068
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(EKSP)

Method: Least Squares

Date: 08/05/16 Time: 14:54

Sample (adjusted): 2008Q2 2015Q3

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
EKSP(-1)	-0.142570	0.093399	-1.526465	0.1381
C	1.891209	1.237208	1.528610	0.1376
R-squared	0.076824	Mean dependent var		0.002871
Adjusted R-squared	0.043854	S.D. dependent var		0.104832
S.E. of regression	0.102508	Akaike info criterion		-1.653416
Sum squared resid	0.294219	Schwarz criterion		-1.560003
Log likelihood	26.80125	Hannan-Quinn criter.		-1.623533
F-statistic	2.330094	Durbin-Watson stat		1.687593
Prob(F-statistic)	0.138112			

Uji Tingkat *First Difference*

Null Hypothesis: D(EKSP) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.392843	0.0199
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(EKSP,2)

Method: Least Squares

Date: 08/05/16 Time: 14:56

Sample (adjusted): 2008Q4 2015Q3

Included observations: 28 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(EKSP(-1))	-0.918485	0.270713	-3.392843	0.0023
D(EKSP(-1),2)	0.003236	0.199461	0.016222	0.9872
C	-0.000668	0.021062	-0.031717	0.9749
R-squared	0.454327	Mean dependent var		-0.002967
Adjusted R-squared	0.410673	S.D. dependent var		0.144973
S.E. of regression	0.111292	Akaike info criterion		-1.452361
Sum squared resid	0.309648	Schwarz criterion		-1.309625
Log likelihood	23.33305	Hannan-Quinn criter.		-1.408725
F-statistic	10.40750	Durbin-Watson stat		1.786417
Prob(F-statistic)	0.000515			

## Lampiran 7

### Uji Engle-Granger Cointegration Test

Dependent Variable: PMDN

Method: Least Squares

Date: 08/05/16 Time: 14:01

Sample: 2008Q1 2015Q3

Included observations: 31

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Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-43.90072	6.171512	-7.113446	0.0000
INF	-0.036049	0.047903	-0.752548	0.4582
KURS	3.817765	0.422081	9.045101	0.0000
EKSP	1.899937	0.309430	6.140119	0.0000

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R-squared	0.793086	Mean dependent var	16.46226
Adjusted R-squared	0.770095	S.D. dependent var	0.697670
S.E. of regression	0.334522	Akaike info criterion	0.767683
Sum squared resid	3.021426	Schwarz criterion	0.952714
Log likelihood	-7.899089	Hannan-Quinn criter.	0.827999
F-statistic	34.49626	Durbin-Watson stat	1.311422
Prob(F-statistic)	0.000000		

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## Lampiran 8

Uji Residual ECT dengan *Augmented Dickey Fuller* (ADF)

Tingkat Level

Null Hypothesis: ECT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.821880	0.0069
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(ECT)

Method: Least Squares

Date: 08/05/16 Time: 14:58

Sample (adjusted): 2008Q2 2015Q3

Included observations: 30 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.673288	0.176167	-3.821880	0.0007
C	0.008567	0.055679	0.153859	0.8788
R-squared	0.342827	Mean dependent var		0.005048
Adjusted R-squared	0.319357	S.D. dependent var		0.369604
S.E. of regression	0.304927	Akaike info criterion		0.526852
Sum squared resid	2.603455	Schwarz criterion		0.620265
Log likelihood	-5.902784	Hannan-Quinn criter.		0.556736
F-statistic	14.60677	Durbin-Watson stat		1.987943
Prob(F-statistic)	0.000676			

## Lampiran 9

### Uji Error Correction Model (ECM)

Dependent Variable: D(PMDN)

Method: Least Squares

Date: 08/05/16 Time: 14:03

Sample (adjusted): 2008Q2 2015Q3

Included observations: 30 after adjustments

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Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.027178	0.057556	0.472192	0.6409
D(INF)	0.017103	0.031691	0.539699	0.5942
D(KURS)	2.846743	1.196777	2.378673	0.0253
D(EKSP)	1.998234	0.668639	2.988508	0.0062
ECT(-1)	-0.703539	0.183012	-3.844226	0.0007

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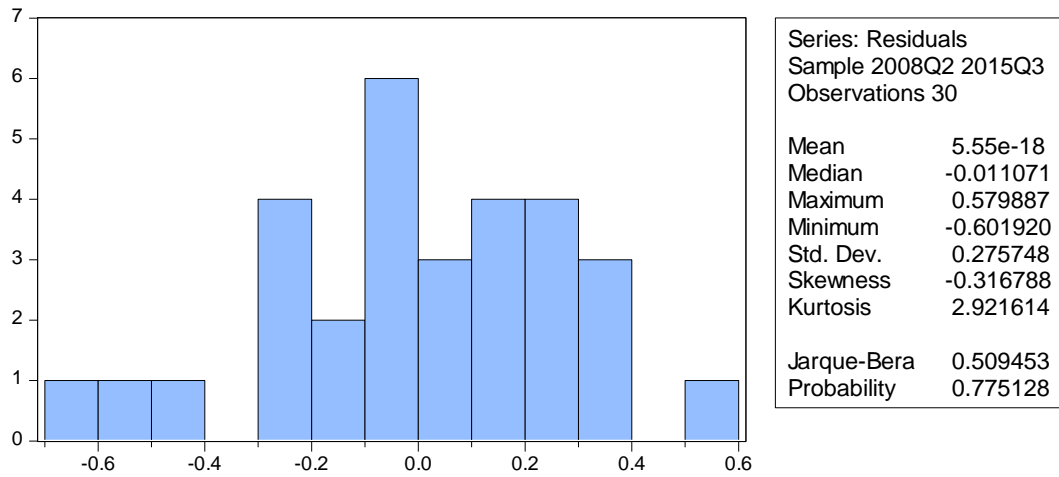
R-squared	0.430346	Mean dependent var	0.072056
Adjusted R-squared	0.339201	S.D. dependent var	0.365348
S.E. of regression	0.296990	Akaike info criterion	0.560775
Sum squared resid	2.205076	Schwarz criterion	0.794308
Log likelihood	-3.411627	Hannan-Quinn criter.	0.635484
F-statistic	4.721572	Durbin-Watson stat	2.049680
Prob(F-statistic)	0.005622		

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## Lampiran 10

### Uji Normalitas dengan *JB Test*



## Lampiran 11

### Uji Multikolinieritas

	PMDN	INF	KURS	EKSP
PMDN	1.000000	-0.103382	0.708016	0.390272
INF	-0.103382	1.000000	-0.070446	0.035842
KURS	0.708016	-0.070446	1.000000	-0.191958
EKSP	0.390272	0.035842	-0.191958	1.000000

## Lampiran 12

### Uji Autokorelasi dengan *LM Test*

Breusch-Godfrey Serial Correlation LM Test:

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F-statistic	0.702233	Prob. F(2,23)	0.5058
Obs*R-squared	1.726488	Prob. Chi-Square(2)	0.4218

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Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 08/05/16 Time: 14:59

Sample: 2008Q2 2015Q3

Included observations: 30

Presample missing value lagged residuals set to zero.

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Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.006421	0.058524	0.109710	0.9136
D(INF)	0.011799	0.034812	0.338930	0.7377
D(KURS)	-0.343563	1.245504	-0.275842	0.7851
D(EKSP)	-0.345078	0.736957	-0.468247	0.6440
ECT(-1)	0.326566	0.491404	0.664558	0.5129
RESID(-1)	-0.427794	0.556174	-0.769172	0.4496
RESID(-2)	0.076215	0.270314	0.281948	0.7805

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R-squared	0.057550	Mean dependent var	5.55E-18
Adjusted R-squared	-0.188307	S.D. dependent var	0.275748
S.E. of regression	0.300592	Akaike info criterion	0.634837
Sum squared resid	2.078175	Schwarz criterion	0.961783
Log likelihood	-2.522548	Hannan-Quinn criter.	0.739429
F-statistic	0.234078	Durbin-Watson stat	1.824422
Prob(F-statistic)	0.960940		

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### Lampiran 13

#### Uji Heterokedastisitas dengan *White Test*

##### Heteroskedasticity Test: White

F-statistic	0.564599	Prob. F(14,15)	0.8537
Obs*R-squared	10.35310	Prob. Chi-Square(14)	0.7359
Scaled explained SS	6.907873	Prob. Chi-Square(14)	0.9382

##### Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 08/05/16 Time: 15:00

Sample: 2008Q2 2015Q3

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.006201	0.053596	0.115694	0.9094
D(INF)	0.029346	0.024494	1.198056	0.2495
(D(INF))^2	0.003125	0.007698	0.405919	0.6905
(D(INF))*(D(KURS))	0.263816	0.390997	0.674726	0.5101
(D(INF))*(D(EKSP))	0.118212	0.302370	0.390951	0.7013
(D(INF))*ECT(-1)	-0.183165	0.088112	-2.078774	0.0552
D(KURS)	-0.494081	0.570700	-0.865747	0.4003
(D(KURS))^2	27.41030	17.26169	1.587927	0.1332
(D(KURS))*(D(EKSP))	24.66445	16.31016	1.512213	0.1513
(D(KURS))*ECT(-1)	-10.11973	6.315297	-1.602416	0.1299
D(EKSP)	-0.633348	0.490337	-1.291657	0.2160
(D(EKSP))^2	4.758257	3.663465	1.298841	0.2136
(D(EKSP))*ECT(-1)	-3.322431	1.803486	-1.842227	0.0853
ECT(-1)	0.092793	0.106606	0.870429	0.3978
ECT(-1)^2	0.371405	0.248233	1.496192	0.1553
R-squared	0.345103	Mean dependent var	0.073503	
Adjusted R-squared	-0.266133	S.D. dependent var	0.103633	
S.E. of regression	0.116610	Akaike info criterion	-1.153106	
Sum squared resid	0.203969	Schwarz criterion	-0.452507	
Log likelihood	32.29659	Hannan-Quinn criter.	-0.928978	
F-statistic	0.564599	Durbin-Watson stat	1.449046	
Prob(F-statistic)	0.853747			



## Lampiran 14

### Uji Linearitas dengan *Ramsey Test*

Ramsey RESET Test

Equation: ECM

Specification: D(PMDN) C D(INF) D(KURS) D(EKSP) ECT(-1)

Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	0.032166	24	0.9746
F-statistic	0.001035	(1, 24)	0.9746
Likelihood ratio	0.001293	1	0.9713

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	9.51E-05	1	9.51E-05
Restricted SSR	2.205076	25	0.088203
Unrestricted SSR	2.204981	24	0.091874
Unrestricted SSR	2.204981	24	0.091874

LR test summary:

	Value	df
Restricted LogL	-3.411627	25
Unrestricted LogL	-3.410980	24

Unrestricted Test Equation:

Dependent Variable: D(PMDN)

Method: Least Squares

Date: 08/05/16 Time: 15:00

Sample: 2008Q2 2015Q3

Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.025510	0.078344	0.325618	0.7475
D(INF)	0.017159	0.032389	0.529768	0.6011
D(KURS)	2.836600	1.261477	2.248633	0.0340
D(EKSP)	1.981897	0.850660	2.329835	0.0286
ECT(-1)	-0.698720	0.239456	-2.917944	0.0075
FITTED^2	0.030465	0.947119	0.032166	0.9746
R-squared	0.430371	Mean dependent var		0.072056
Adjusted R-squared	0.311698	S.D. dependent var		0.365348
S.E. of regression	0.303108	Akaike info criterion		0.627399
Sum squared resid	2.204981	Schwarz criterion		0.907638
Log likelihood	-3.410980	Hannan-Quinn criter.		0.717050
F-statistic	3.626530	Durbin-Watson stat		2.048114
Prob(F-statistic)	0.013858			