

# LAMPIRAN

## LAMPIRAN 1

### 1.1 Uji Stasioneritas Data

#### a. Uji stasioner pada tingkat level

Null Hypothesis: PDRB has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.304884	0.0000
Test critical values:	1% level	-3.610453
	5% level	-2.938987
	10% level	-2.607932
*MacKinnon (1996) one-sided p-values.		

Null Hypothesis: TP has a unit root Exogenous: Constant Lag Length: 0 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	2.015981	0.9998
Test critical values:	1% level	-3.610453
	5% level	-2.938987
	10% level	-2.607932
*MacKinnon (1996) one-sided p-values.		

Null Hypothesis: BIR has a unit root Exogenous: Constant Lag Length: 1 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.494467	0.0009
Test critical values:	1% level	-3.615588
	5% level	-2.941145
	10% level	-2.609066
*MacKinnon (1996) one-sided p-values.		

Null Hypothesis: INF has a unit root		
Exogenous: Constant		
Lag Length: 2 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.026875	0.0035
Test critical values:	1% level	-3.621023
	5% level	-2.943427
	10% level	-2.610263
*MacKinnon (1996) one-sided p-values.		

Null Hypothesis: FDR has a unit root		
Exogenous: Constant		
Lag Length: 0 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.869143	0.0051
Test critical values:	1% level	-3.610453
	5% level	-2.938987
	10% level	-2.607932
*MacKinnon (1996) one-sided p-values.		

Null Hypothesis: D(PDRB) has a unit root		
Exogenous: Constant		
Lag Length: 1 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.564522	0.0000
Test critical values:	1% level	-3.621023
	5% level	-2.943427
	10% level	-2.610263
*MacKinnon (1996) one-sided p-values.		

b. Uji stasioner pada data *First Difference*

Null Hypothesis: D(TP) has a unit root		
Exogenous: Constant		
Lag Length: 0 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.310946	0.0001
Test critical values:	1% level	-3.615588
	5% level	-2.941145
	10% level	-2.609066
*MacKinnon (1996) one-sided p-values.		

Null Hypothesis: D(BIR) has a unit root		
Exogenous: Constant		
Lag Length: 0 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.960822	0.0000
Test critical values:	1% level	-3.615588
	5% level	-2.941145
	10% level	-2.609066
*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	-7.118976	0.0000
Test critical values:	1% level	-3.615588
	5% level	-2.941145
	10% level	-2.609066
*MacKinnon (1996) one-sided p-values.		

Null Hypothesis: D(FDR) has a unit root		
Exogenous: Constant		
Lag Length: 1 (Automatic - based on SIC, maxlag=9)		
	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.667678	0.0000
Test critical values:	1% level	-3.621023
	5% level	-2.943427
	10% level	-2.610263
*MacKinnon (1996) one-sided p-values.		

## LAMPIRAN 2

### 1.1 Uji Panjang Lag Optimal

VAR Lag Order Selection Criteria

Endogenous variables: D(PDRB) D(LOG(TP)) D(BIR) D(INF) D(LOG(FDR))

Exogenous variables: C

Date: 11/28/16 Time: 16:02

Sample: 2005Q3 2015Q2

Included observations: 38

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-171.2225	NA	0.007340	9.274868	9.490340	9.351531
1	-4.897282	280.1267	4.38e-06	1.836699	3.129530*	2.296679
2	31.31651	51.46170*	2.61e-06*	1.246500*	3.616690	2.089795*

\* indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error

AIC: Akaike information criterion

SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion

## LAMPIRAN 3

### 3.1 Uji Stabilitas Model VAR

Roots of Characteristic Polynomial  
Endogenous variables: D(PDRB) D(LOG(TP)) D(BIR)  
D(INF) D(LOG(FDR))  
Exogenous variables: C  
Lag specification: 1 2  
Date: 11/28/16 Time: 15:52

Root	Modulus
-0.476013 - 0.476759i	0.673712
-0.476013 + 0.476759i	0.673712
0.118415 - 0.644656i	0.655441
0.118415 + 0.644656i	0.655441
0.489731 - 0.322815i	0.586554
0.489731 + 0.322815i	0.586554
-0.446285	0.446285
0.083580 - 0.436427i	0.444358
0.083580 + 0.436427i	0.444358
-0.228958	0.228958

No root lies outside the unit circle.  
VAR satisfies the stability condition.

## LAMPIRAN 4

### 4.1 Uji Kointegrasi

Date: 11/28/16 Time: 16:06				
Sample (adjusted): 2006Q1 2015Q2				
Included observations: 38 after adjustments				
Trend assumption: Linear deterministic trend				
Series: PDRB LOG(TP) BIR INF LOG(FDR)				
Lags interval (in first differences): 1 to 1				
Unrestricted Cointegration Rank Test (Trace)				
Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.822118	129.6435	69.81889	0.0000
At most 1 *	0.538277	64.03130	47.85613	0.0008
At most 2 *	0.366066	34.66528	29.79707	0.0127
At most 3 *	0.223777	17.34451	15.49471	0.0260
At most 4 *	0.183819	7.718532	3.841466	0.0055
Trace test indicates 5 cointegrating eqn(s) at the 0.05 level				
* denotes rejection of the hypothesis at the 0.05 level				
**MacKinnon-Haug-Michelis (1999) p-values				
Unrestricted Cointegration Rank Test (Maximum Eigenvalue)				
Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.822118	65.61215	33.87687	0.0000
At most 1 *	0.538277	29.36603	27.58434	0.0292
At most 2	0.366066	17.32077	21.13162	0.1574
At most 3	0.223777	9.625975	14.26460	0.2377
At most 4 *	0.183819	7.718532	3.841466	0.0055
Max-eigenvalue test indicates 2 cointegrating eqn(s) at the 0.05 level				
* denotes rejection of the hypothesis at the 0.05 level				
**MacKinnon-Haug-Michelis (1999) p-values				
Unrestricted Cointegrating Coefficients (normalized by b*S11*b=l):				
PDRB	LOG(TP)	BIR	INF	LOG(FDR)
-1.225476	0.139965	0.817299	-0.291720	8.345145
-1.342068	0.203571	-1.090316	0.345025	-4.020569
-0.270326	-0.786551	0.451179	-0.633255	2.102847
0.320106	-1.299901	-1.352129	0.662317	9.987226
0.348238	1.386197	1.218217	-0.427225	6.949907
Unrestricted Adjustment Coefficients (alpha):				
D(PDRB)	0.359061	0.273984	0.183312	0.088064

D(LOG(TP))	-0.023290	-0.018437	0.020301	0.013769
D(BIR)	-0.322028	0.181002	0.079739	0.047258
D(INF)	-0.910962	0.055103	0.709988	-0.152271
D(LOG(FDR))	-0.027315	0.014084	-0.006374	-0.023817
<hr/>				
1 Cointegrating Equation(s):	Log likelihood	-0.699145		
<hr/>				
Normalized cointegrating coefficients (standard error in parentheses)				
PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1.000000	-0.114213 (0.14109)	-0.666923 (0.15757)	0.238047 (0.07535)	-6.809718 (1.05230)
Adjustment coefficients (standard error in parentheses)				
D(PDRB)	-0.440020 (0.12213)			
D(LOG(TP))	0.028541 (0.01345)			
D(BIR)	0.394637 (0.07351)			
D(INF)	1.116362 (0.29227)			
D(LOG(FDR))	0.033474 (0.02051)			
<hr/>				
2 Cointegrating Equation(s):	Log likelihood	13.98387		
<hr/>				
Normalized cointegrating coefficients (standard error in parentheses)				
PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1.000000	0.000000	-5.175880 (0.84241)	1.747185 (0.47347)	-36.69651 (7.14476)
0.000000	1.000000	-39.47852 (6.79742)	13.21338 (3.82049)	-261.6762 (57.6514)
Adjustment coefficients (standard error in parentheses)				
D(PDRB)	-0.807726 (0.15751)	0.106031 (0.02141)		
D(LOG(TP))	0.053285 (0.01902)	-0.007013 (0.00259)		
D(BIR)	0.151721 (0.09161)	-0.008226 (0.01245)		
D(INF)	1.042410 (0.43307)	-0.116286 (0.05887)		
D(LOG(FDR))	0.014573 (0.03007)	-0.000956 (0.00409)		
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3 Cointegrating Equation(s):	Log likelihood	22.64425		
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Normalized cointegrating coefficients (standard error in parentheses)				
PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1.000000	0.000000	0.000000	0.092182 (0.03009)	-2.141091 (1.10148)
0.000000	1.000000	0.000000	0.590006 (0.11418)	1.891962 (4.17988)
0.000000	0.000000	1.000000	-0.319753	6.676241

			(0.03749)	(1.37241)
Adjustment coefficients (standard error in parentheses)				
D(PDRB)	-0.857280	-0.038153	0.077437	
	(0.14730)	(0.06609)	(0.11507)	
D(LOG(TP))	0.047797	-0.022981	0.010227	
	(0.01803)	(0.00809)	(0.01408)	
D(BIR)	0.130165	-0.070945	-0.424565	
	(0.08880)	(0.03985)	(0.06937)	
D(INF)	0.850482	-0.674727	-0.484275	
	(0.36987)	(0.16596)	(0.28894)	
D(LOG(FDR))	0.016296	0.004058	-0.040556	
	(0.03033)	(0.01361)	(0.02369)	
<hr/>				
4 Cointegrating Equation(s):	Log likelihood	27.45724		
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Normalized cointegrating coefficients (standard error in parentheses)				
PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1.000000	0.000000	0.000000	0.000000	-4.252574
				(0.86836)
0.000000	1.000000	0.000000	0.000000	-11.62246
				(2.68419)
0.000000	0.000000	1.000000	0.000000	14.00036
				(2.79509)
0.000000	0.000000	0.000000	1.000000	22.90555
				(6.67091)
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Adjustment coefficients (standard error in parentheses)				
D(PDRB)	-0.829090	-0.152627	-0.041637	-0.067971
	(0.14658)	(0.12098)	(0.15498)	(0.08030)
D(LOG(TP))	0.052205	-0.040879	-0.008390	-0.003304
	(0.01771)	(0.01462)	(0.01872)	(0.00970)
D(BIR)	0.145293	-0.132376	-0.488464	0.137197
	(0.08874)	(0.07324)	(0.09382)	(0.04861)
D(INF)	0.801739	-0.476790	-0.278386	-0.265697
	(0.37196)	(0.30699)	(0.39327)	(0.20376)
D(LOG(FDR))	0.008672	0.035018	-0.008352	0.001090
	(0.02974)	(0.02454)	(0.03144)	(0.01629)

## LAMPIRAN 5

### 5.1 Analisis Kausalitas Granger

Pairwise Granger Causality Tests			
Date: 11/28/16 Time: 16:49			
Sample: 2005Q3 2015Q2			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Prob.
LOG(TP) does not Granger Cause PDRB PDRB does not Granger Cause LOG(TP)	38	0.42554 7.28496	0.6570 0.0024
BIR does not Granger Cause PDRB PDRB does not Granger Cause BIR	38	4.98585 2.54578	0.0128 0.0937
INF does not Granger Cause PDRB PDRB does not Granger Cause INF	38	5.11491 4.44920	0.0116 0.0195
LOG(FDR) does not Granger Cause PDRB PDRB does not Granger Cause LOG(FDR)	38	5.52375 0.39632	0.0085 0.6759
BIR does not Granger Cause LOG(TP) LOG(TP) does not Granger Cause BIR	38	6.97418 1.10432	0.0030 0.3434
INF does not Granger Cause LOG(TP) LOG(TP) does not Granger Cause INF	38	4.75906 0.18406	0.0153 0.8327
LOG(FDR) does not Granger Cause LOG(TP) LOG(TP) does not Granger Cause LOG(FDR)	38	0.18630 0.87295	0.8309 0.4271
INF does not Granger Cause BIR BIR does not Granger Cause INF	38	0.33320 5.35738	0.7190 0.0097
LOG(FDR) does not Granger Cause BIR BIR does not Granger Cause LOG(FDR)	38	3.13804 2.13098	0.0565 0.1348
LOG(FDR) does not Granger Cause INF INF does not Granger Cause LOG(FDR)	38	1.32488 1.15199	0.2796 0.3284

## LAMPIRAN 6

### 6.1 Model Empiris VAR/VECM

Vector Error Correction Estimates					
Date: 11/28/16 Time: 16:14					
Sample (adjusted): 2006Q2 2015Q2					
Included observations: 37 after adjustments					
Standard errors in ( ) & t-statistics in [ ]					
Cointegrating Eq:	CointEq1				
PDRB(-1)	1.000000				
LOG(TP(-1))	0.493559 (0.16900) [ 2.92039]				
BIR(-1)	-1.214304 (0.23154) [-5.24443]				
INF(-1)	0.584004 (0.10187) [ 5.73272]				
LOG(FDR(-1))	-12.16211 (1.55274) [-7.83268]				
C	53.59403				
Error Correction:	D(PDRB)	D(LOG(TP))	D(BIR)	D(INF)	D(LOG(FDR))
CointEq1	-0.283745 (0.14936) [-1.89974]	-0.037209 (0.01570) [-2.36998]	0.226885 (0.08735) [ 2.59746]	-0.376345 (0.40496) [-0.92934]	0.032036 (0.02633) [ 1.21680]
D(PDRB(-1))	-0.077572 (0.14735) [-0.52646]	0.027627 (0.01549) [ 1.78373]	0.287729 (0.08617) [ 3.33904]	0.833423 (0.39950) [ 2.08617]	-0.021678 (0.02597) [-0.83461]
D(PDRB(-2))	-0.223464 (0.13979) [-1.59855]	-0.008416 (0.01469) [-0.57275]	-0.051489 (0.08175) [-0.62981]	-0.410037 (0.37902) [-1.08184]	0.006814 (0.02464) [ 0.27651]
D(LOG(TP(-1)))	-3.987654 (1.63924) [-2.43262]	-0.112977 (0.17231) [-0.65567]	-1.657023 (0.95867) [-1.72847]	-3.308883 (4.44447) [-0.74449]	0.095375 (0.28896) [ 0.33007]
D(LOG(TP(-2)))	-2.637456 (1.45385) [-1.81412]	-0.074208 (0.15282) [-0.48559]	0.442462 (0.85024) [ 0.52039]	-0.413530 (3.94182) [-0.10491]	-0.032740 (0.25628) [-0.12775]

D(BIR(-1))	-0.120495 (0.31611) [-0.38118]	0.010963 (0.03323) [ 0.32992]	0.371212 (0.18487) [ 2.00797]	2.293695 (0.85707) [ 2.67620]	-0.084764 (0.05572) [-1.52119]
D(BIR(-2))	-0.550818 (0.27848) [-1.97795]	-0.016881 (0.02927) [-0.57668]	-0.324778 (0.16286) [-1.99420]	-1.524573 (0.75504) [-2.01920]	0.019884 (0.04909) [ 0.40507]
D(INF(-1))	0.184395 (0.10721) [ 1.71998]	0.025549 (0.01127) [ 2.26712]	-0.021919 (0.06270) [-0.34960]	0.069754 (0.29067) [ 0.23998]	-0.005665 (0.01890) [-0.29979]
D(INF(-2))	0.138547 (0.08983) [ 1.54228]	0.009833 (0.00944) [ 1.04134]	0.079448 (0.05254) [ 1.51225]	0.394705 (0.24356) [ 1.62055]	0.002956 (0.01584) [ 0.18666]
D(LOG(FDR(-1)))	-2.742653 (1.82095) [-1.50616]	-0.397892 (0.19141) [-2.07874]	2.081869 (1.06493) [ 1.95493]	-4.672856 (4.93714) [-0.94647]	-0.260573 (0.32099) [-0.81179]
D(LOG(FDR(-2)))	0.502074 (1.42768) [ 0.35167]	-0.223971 (0.15007) [-1.49243]	1.201039 (0.83494) [ 1.43848]	-6.198239 (3.87085) [-1.60126]	-0.205103 (0.25166) [-0.81499]
C	0.533338 (0.21975) [ 2.42697]	0.104823 (0.02310) [ 4.53789]	-0.018084 (0.12852) [-0.14072]	0.350994 (0.59582) [ 0.58909]	-0.017019 (0.03874) [-0.43934]
R-squared	0.538201	0.304584	0.729610	0.470187	0.425189
Adj. R-squared	0.335010	-0.001398	0.610638	0.237069	0.172273
Sum sq. resids	8.255627	0.091218	2.823565	60.68804	0.256523
S.E. equation	0.574652	0.060405	0.336069	1.558051	0.101296
F-statistic	2.648739	0.995430	6.132642	2.016950	1.681145
Log likelihood	-24.75030	58.59950	-4.901751	-61.65506	39.47119
Akaike AIC	1.986503	-2.518892	0.913608	3.981354	-1.484929
Schwarz SC	2.508963	-1.996432	1.436068	4.503814	-0.962469
Mean dependent	-0.025676	0.081517	-0.141892	-0.237297	0.000795
S.D. dependent	0.704689	0.060363	0.538583	1.783770	0.111340
Determinant resid covariance (dof adj.)		7.43E-07			
Determinant resid covariance		1.05E-07			
Log likelihood		34.84822			
Akaike information criterion		1.629826			
Schwarz criterion		4.459817			

## LAMPIRAN 7

### 7.1 Analisis Impuls Response Function

Period	PDRB	Response of PDRB:			
		LOG(TP)	BIR	INF	LOG(FDR)
1	0.574652	0.000000	0.000000	0.000000	0.000000
2	0.366879	-0.190372	0.083131	0.017097	0.066100
3	0.181963	-0.205962	-0.077919	-0.007803	0.332764
4	0.112052	-0.113806	-0.272835	-0.072248	0.200179
5	0.137642	-0.090115	-0.231486	-0.126074	0.108974
6	0.249852	-0.077386	-0.208902	-0.195945	0.229534
7	0.256651	-0.079055	-0.249535	-0.160862	0.271344
8	0.197820	-0.087369	-0.239760	-0.126712	0.231870
9	0.193970	-0.105147	-0.226191	-0.142262	0.197438
10	0.225477	-0.093735	-0.228157	-0.154166	0.215801

Period	PDRB	Response of LOG(TP):			
		LOG(TP)	BIR	INF	LOG(FDR)
1	0.012022	0.059196	0.000000	0.000000	0.000000
2	0.015598	0.060109	0.019651	0.003697	0.005100
3	0.015203	0.057816	0.020403	-0.002851	0.018227
4	0.012042	0.064873	0.009558	-0.004132	0.030800
5	0.005283	0.068045	0.004374	-0.005795	0.027000
6	0.005578	0.068384	0.004364	-0.010836	0.025618
7	0.010724	0.070964	0.002443	-0.014674	0.031607
8	0.010720	0.071670	0.000649	-0.013601	0.033231
9	0.008485	0.070833	0.001202	-0.012832	0.031613
10	0.008901	0.070450	0.001414	-0.013731	0.031041

Period	PDRB	Response of BIR:			
		LOG(TP)	BIR	INF	LOG(FDR)
1	0.174962	0.093121	0.271403	0.000000	0.000000
2	0.461392	0.027797	0.421456	0.112140	-0.063230
3	0.453740	-0.062536	0.599920	0.315075	-0.148452
4	0.375178	-0.151526	0.698870	0.410662	-0.181131
5	0.339999	-0.175470	0.697148	0.437326	-0.244368
6	0.340218	-0.153709	0.707058	0.439239	-0.256673
7	0.346519	-0.152636	0.711566	0.430713	-0.247246
8	0.344290	-0.149693	0.704596	0.429100	-0.234416
9	0.338261	-0.144577	0.697900	0.427418	-0.229973
10	0.335329	-0.144460	0.695162	0.423932	-0.234602

Period	PDRB	Response of INF:			
		LOG(TP)	BIR	INF	LOG(FDR)
1	0.018458	0.380639	1.132128	1.000291	0.000000
2	0.716260	0.369296	1.708659	0.850429	-0.008931
3	0.628807	-0.024414	1.911754	1.353503	-0.314605
4	0.474730	0.158004	2.072158	1.432624	0.109953

5	0.271116	-0.013008	1.901391	1.470751	-0.221844
6	0.265961	0.122781	1.947836	1.400140	-0.208937
7	0.378658	0.151812	1.909511	1.298419	-0.084741
8	0.359946	0.160499	1.863419	1.326710	-0.066038
9	0.322142	0.171550	1.869589	1.324964	-0.052992
10	0.322809	0.154983	1.856885	1.305994	-0.083656

Period	PDRB	Response of LOG(FDR):			
		LOG(TP)	BIR	INF	LOG(FDR)
1	0.014029	0.036702	0.001647	-0.002251	0.093324
2	-0.009199	0.012869	-0.018220	0.012260	0.032644
3	-0.011320	0.018071	0.005094	0.010600	0.025550
4	0.009931	0.018202	0.003261	-0.001657	0.044154
5	0.006115	0.018434	-0.002400	0.009262	0.042788
6	-0.002747	0.017890	0.002684	0.011965	0.040075
7	-0.002051	0.014111	0.002107	0.008622	0.034772
8	0.002295	0.018013	0.001504	0.007422	0.039210
9	0.001879	0.017874	0.001207	0.008616	0.040162
10	-0.000324	0.016545	0.001681	0.009407	0.038265

Cholesky Ordering: PDRB LOG(TP) BIR INF LOG(FDR)

## LAMPIRAN 8

### 8.1 Analisis *Variance Decomposition*

Period	S.E.	Variance Decomposition of PDRB:				
		PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1	0.574652	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.715988	90.67303	7.069566	1.348089	0.057023	0.852289
3	0.839663	70.62578	11.15717	1.841359	0.050098	16.32559
4	0.922102	60.03863	10.77462	10.28156	0.655428	18.24976
5	0.979129	55.22482	10.40315	14.70825	2.239240	17.42454
6	1.077882	50.94237	9.099695	15.89280	5.152396	18.91274
7	1.181406	47.12499	8.022566	17.69085	6.142974	21.01862
8	1.252913	44.39227	7.619229	19.39110	6.484598	22.11281
9	1.314859	42.48422	7.557717	20.56635	7.058607	22.33310
10	1.382343	41.09798	7.297617	21.33149	7.630025	22.64289

Period	S.E.	Variance Decomposition of LOG(TP):				
		PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1	0.060405	3.961333	96.03867	0.000000	0.000000	0.000000
2	0.089056	4.890041	89.74065	4.869093	0.172299	0.327913
3	0.110731	5.048074	85.30805	6.544477	0.177728	2.921669
4	0.132936	4.323008	83.00408	5.057729	0.219926	7.395254
5	0.152025	3.426270	83.50121	3.950072	0.313459	8.808985
6	0.169151	2.876367	83.79351	3.257277	0.663586	9.409257
7	0.187038	2.681282	82.92811	2.681119	1.158264	10.55123
8	0.203775	2.535651	82.23478	2.259789	1.421270	11.54851
9	0.218584	2.354402	81.97047	1.966980	1.579847	12.12830
10	0.232326	2.230905	81.75535	1.744872	1.747803	12.52107

Period	S.E.	Variance Decomposition of BIR:				
		PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1	0.336069	27.10377	7.677751	65.21848	0.000000	0.000000
2	0.721662	46.75417	1.813406	48.25008	2.414667	0.767680
3	1.100819	37.08317	1.102065	50.43633	9.229890	2.148551
4	1.437147	28.57243	1.758258	53.23969	13.58054	2.849073
5	1.717197	23.93313	2.275685	53.77244	15.99807	4.020671
6	1.961348	21.35444	2.358562	54.21412	17.27832	4.794560
7	2.177895	19.85053	2.404036	54.64382	17.92430	5.177314
8	2.370592	18.86383	2.427832	54.95549	18.40519	5.347657
9	2.545126	18.13171	2.428953	55.19582	18.78769	5.455828
10	2.707210	17.55982	2.431552	55.37806	19.05751	5.573056

Period	S.E.	Variance Decomposition of INF:				
		PDRB	LOG(TP)	BIR	INF	LOG(FDR)
1	1.558051	0.014035	5.968488	52.79926	41.21822	0.000000
2	2.592249	7.639697	4.185652	62.52057	25.65289	0.001187
3	3.563916	7.154803	2.219121	61.85121	27.99498	0.779877
4	4.394334	5.873256	1.588939	62.91954	29.04269	0.575581

5	5.021101	4.790043	1.217685	62.53172	30.82449	0.636062
6	5.576324	4.111142	1.035753	62.90074	31.29627	0.656095
7	6.049886	3.884463	0.942917	63.40096	31.19464	0.577021
8	6.480223	3.694205	0.883184	63.52870	31.38060	0.513313
9	6.883327	3.493218	0.844884	63.68305	31.51797	0.460879
10	7.257346	3.340289	0.805648	63.83477	31.59141	0.427886

Period	S.E.	Variance Decomposition of LOG(FDR):				LOG(FDR)
		PDRB	LOG(TP)	BIR	INF	
1	0.101296	1.918114	13.12779	0.026421	0.049387	84.87829
2	0.109814	2.333877	12.54363	2.775340	1.288483	81.05867
3	0.115347	3.078442	13.82347	2.710495	2.012411	78.37519
4	0.125291	3.237415	13.82689	2.365059	1.723137	78.84750
5	0.134154	3.031503	13.94825	2.094882	1.979646	78.94572
6	0.141709	2.754489	14.09445	1.913353	2.487118	78.75059
7	0.146876	2.583589	14.04322	1.801671	2.659762	78.91176
8	0.153287	2.394402	14.27394	1.663730	2.676329	78.99160
9	0.159714	2.219422	14.40065	1.538238	2.756289	79.08540
10	0.165342	2.071290	14.43826	1.445646	2.895558	79.14924

Cholesky Ordering: PDRB LOG(TP) BIR INF LOG(FDR)