Lampiran 1. Data Penelitian

Tahun	Impor (Juta US$)	Kurs	PDB (miliyar Rp)	Inflasi (%)
1985	10259,1	1.125	80.119,6	4,31
1986	10718,4	1.641	83.318,2	8,83
1987	12370,3	1.650	94.517,8	8,9
1988	13248,5	1.729	99.936,0	5,47
1989	16359,6	1.795	107.436,6	5,97
1990	21837,1	1.901	115.110,1	9,53
1991	25906,4	1.992	122.705,0	9,52
1992	27279,6	2.062	131.184,8	4,94
1993	28327,8	2.110	139.707,1	9,77
1994	31983,5	2.206	354.640,8	9,24
1995	40628,7	2.308	383.792,3	8,64
1996	42928,5	2.383	413.797,9	6,47
1997	41679,8	4.650	433.245,9	9,01
1998	27336,9	8.025	376.374,9	77,63
1999	24003,3	7.100	379.557,7	2,01
2000	33514,8	9.595	1.389.770,0	9,35
2001	30962,1	10.400	1.440.406,0	12,55
2002	31288,9	8.940	1.505.216,0	10,03
2003	32550,7	8.447	1.577.171,0	5,06
2004	46524,5	9.290	1.656.517,0	6,4
2005	57700,9	9.830	1.750.815,0	17,11
2006	61065,5	9.020	1.847.127,0	6,6
2007	74473,4	9.419	1.964.327,0	6,59
2008	129197,3	10.950	2.082.456,0	11,06
2009	96829,2	9.400	2.178.850,0	2,78
2010	135663,3	8.991	2.314.459,0	6,96
2011	177435,6	9.068	2.464.566,0	3,79
2012	191689,5	9.670	2.618.932,0	4,3
2013	186628,7	12.189	2.769.053,0	8,38
2014	178178,8	12.440	2.909.182,0	8,36

Sumber: Badan Pusat Statistik (BPS) & Bank Indonesia (BI)

Lampiran 2. Data Penelitian (LOG)

Tahun	LOG Impor (Juta US$)	LOG Kurs	LOG PDB (miliyar Rp)	Inflasi (%)
1985	6.283753383	3.051152522	4.903738772	4,31
1986	6.303563216	3.215108581	4.920739879	8,83
1987	5.73102438	3.217483944	4.975513604	8,9
1988	5.490800952	3.237794993	4.999721963	5,47
1989	6.067740203	3.254064453	5.031152256	5,97
1990	5.617314933	3.278982117	5.061113431	9,53
1991	4.5289167	3.299289334	5.08886226	9,52
1992	4.444044796	3.314288661	5.117883518	4,94
1993	4.740220533	3.324282455	5.145218478	9,77
1994	4.514946005	3.343605508	5.549788698	9,24
1995	5.428654664	3.363235804	5.584096257	8,64
1996	4.695280243	3.377124042	5.616788282	6,47
1997	5.232980872	3.667452953	5.636734461	9,01
1998	5.786536351	3.904445041	5.575620653	77,63
1999	4.385909995	3.851258349	5.579277806	2,01
2000	5.801436641	3.982044979	6.142942901	9,35
2001	6.257168399	4.017033339	6.158484831	12,55
2002	6.332389574	3.951337519	6.177598942	10,03
2003	5.543672035	3.926702494	6.197878866	5,06
2004	6.46166627	3.968015714	6.219195845	6,4
2005	6.676821411	3.992553518	6.243240308	17,11
2006	6.132152704	3.955206538	6.266496686	6,6
2007	5.8093799	3.974004797	6.293213852	6,59
2008	6.256568627	4.039414119	6.318575855	11,06
2009	6.154881978	3.973127854	6.338227413	2,78
2010	5.37450401	3.953807998	6.364449454	6,96
2011	5.277876355	3.957511511	6.39174047	3,79
2012	5.641581679	3.985426474	6.418124222	4,3
2013	6.148247054	4.085968077	6.442331268	8,38
2014	5.461932604	4.09482038	6.463770817	8,36

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Lampiran 3. Uji Stasioneritas Data Tingkat Level Model *Intercept*

Impor

Null Hypothesis: IMPOR has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.551780	0.8665
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

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

Kurs

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		-1.441542	0.5482
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

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

PDB

Null Hypothesis: PDB has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.965277	0.7520
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

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

Inflasi

Null Hypothesis: INFLASI has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.763149	0.0000
Test critical values:	1% level	-3.679322	
	5% level	-2.967767	
	10% level	-2.622989	

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

Lampiran 4. Uji Stasioneritas Data Tingkat *First Difference* Model *Intercept*

Impor

Null Hypothesis: D(IMPOR) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.146978	0.0003
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Kurs

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		-4.582765	0.0011
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

PDB

Null Hypothesis: D(PDB) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.549951	0.0001
Test critical values:	1% level	-3.689194	
	5% level	-2.971853	
	10% level	-2.625121	

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

Imflasi

Null Hypothesis: D(INFLASI) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic - based on SIC, maxlag=7)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.628201	0.0000
Test critical values:	1% level	-3.699871	
	5% level	-2.976263	
	10% level	-2.627420	

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

Lampiran 5. Penentuan Panjang *Lag*

VAR Lag Order Selection Criteria
Endogenous variables: D(IMPOR) D(KURS) D(PDB) D(INFLASI)
Exogenous variables: C
Date: 08/17/16   Time: 23:46
Sample: 1985 2014
Included observations: 26

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-36.80935	NA	0.000271	3.139181	3.332734	3.194917
1	-6.472357	49.00592	9.18e-05	2.036335	3.004102*	2.315017
2	18.42863	32.56283*	5.12e-05	1.351644	3.093624	1.853271
3	42.10526	23.67663	3.73e-05*	0.761134*	3.277327	1.485707*

* 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 6. Uji Kointegrasi (*Johansen's Cointegration*)

Date: 08/17/16   Time: 23:48
Sample (adjusted): 1990 2014
Included observations: 25 after adjustments
Trend assumption: Quadratic deterministic trend
Series: D(IMPOR) D(KURS) D(PDB) D(INFLASI)
Lags interval (in first differences): 1 to 3

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.946650	113.2460	55.24578	0.0000
At most 1 *	0.688893	39.97375	35.01090	0.0136
At most 2	0.210012	10.78332	18.39771	0.4081
At most 3 *	0.177655	4.889894	3.841466	0.0270

Trace test indicates 2 cointegratingeqn(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 *	0.946650	73.27222	30.81507	0.0000
At most 1 *	0.688893	29.19042	24.25202	0.0102
At most 2	0.210012	5.893430	17.14769	0.8268
At most 3 *	0.177655	4.889894	3.841466	0.0270

Max-eigenvalue test indicates 2 cointegratingeqn(s) at the 0.05 level
* denotes rejection of the hypothesis at the 0.05 level
**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 7. Uji Stabilitas Model

Roots of Characteristic Polynomial
Endogenous variables: D(IMPOR) D(KURS) D(PDB)
D(INFLASI)
Exogenous variables: C
Lag specification: 1 3
Date: 08/17/16   Time: 23:49

Root	Modulus
-0.391975 - 0.765650i	0.860153
-0.391975 + 0.765650i	0.860153
0.486228 - 0.709384i	0.860025
0.486228 + 0.709384i	0.860025
-0.837076	0.837076
0.772000	0.772000
0.028948 - 0.742078i	0.742642
0.028948 + 0.742078i	0.742642
-0.515442	0.515442
-0.194765 - 0.297236i	0.355363
-0.194765 + 0.297236i	0.355363
-0.225969	0.225969

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

Lampiran 8. Uji Kausalitas *Granger*

Pairwise Granger Causality Tests
Date: 08/17/16   Time: 23:51
Sample: 1985 2014
Lags: 3

| Null Hypothesis:	Obs	F-Statistic	Prob.
KURS does not Granger Cause IMPOR	27	9.07433	0.0005
IMPOR does not Granger Cause KURS		1.31215	0.2981
PDB does not Granger Cause IMPOR	27	0.48436	0.6969
IMPOR does not Granger Cause PDB		2.07340	0.1359
INFLASI does not Granger Cause IMPOR	27	1.30408	0.3007
IMPOR does not Granger Cause INFLASI		0.57891	0.6356

Lampiran 9. Hasil Estimasi VECM

Vector Error Correction Estimates
Date: 08/17/16   Time: 23:52
Sample (adjusted): 1990 2014
Included observations: 25 after adjustments
Standard errors in ( ) & t-statistics in [ ]

CointegratingEq:	CointEq1
D(IMPOR(-1))	1.000000
D(KURS(-1))	1.677664 (0.14635) [11.4631]
D(PDB(-1))	-0.185861 (0.14732) [-1.26161]
D(INFLASI(-1))	-0.031760 (0.00350) [-9.08532]
C	-0.088449

Error Correction:	D(IMPOR,2)	D(KURS,2)	D(PDB,2)	D(INFLASI,2)
CointEq1	-0.343429 (0.29760) [-1.15400]	-0.835045 (0.12231) [-6.82737]	0.335699 (0.44711) [0.75082]	73.33016 (28.6850) [2.55639]
D(IMPOR(-1),2)	-0.723578 (0.28258) [-2.56064]	0.280774 (0.11613) [2.41767]	0.012135 (0.42454) [0.02858]	-106.2597 (27.2370) [-3.90131]
D(IMPOR(-2),2)	-0.584725 (0.34083) [-1.71557]	0.681222 (0.14008) [4.86319]	-0.703889 (0.51206) [-1.37462]	-26.74651 (32.8523) [-0.81415]
D(IMPOR(-3),2)	-0.160091 (0.23344) [-0.68578]	0.441544 (0.09594) [4.60226]	-0.454393 (0.35072) [-1.29561]	18.52902 (22.5010) [0.82348]
D(KURS(-1),2)	-0.403041 (0.59769) [-0.67433]	1.498047 (0.24564) [6.09855]	-1.287116 (0.89795) [-1.43339]	123.3254 (57.6099) [2.14070]
D(KURS(-2),2)	-0.644381 (0.45886) [-1.40432]	-0.941979 (0.18858) [-4.99507]	1.404499 (0.68937) [2.03735]	-108.8136 (44.2281) [-2.46028]
D(KURS(-3),2)	-0.719645	-0.228623	0.491386	-71.19339

	(0.38261)	(0.15725)	(0.57482)	(36.8788)
	[-1.88089]	[-1.45392]	[0.85485]	[-1.93047]
D(PDB(-1),2)	0.061782	-0.274487	-0.715465	9.174013
	(0.16261)	(0.06683)	(0.24431)	(15.6740)
	[0.37993]	[-4.10714]	[-2.92855]	[0.58530]
D(PDB(-2),2)	0.107658	-0.274114	-0.593127	10.95018
	(0.18523)	(0.07613)	(0.27829)	(17.8543)
	[0.58120]	[-3.60071]	[-2.13132]	[0.61331]
D(PDB(-3),2)	-0.003826	0.286224	-0.381272	6.733425
	(0.16649)	(0.06842)	(0.25013)	(16.0476)
	[-0.02298]	[4.18307]	[-1.52429]	[0.41959]
D(INFLASI(-1),2)	-0.008474	-0.023067	0.003672	0.384096
	(0.00723)	(0.00297)	(0.01087)	(0.69718)
	[-1.17156]	[-7.75951]	[0.33789]	[0.55092]
D(INFLASI(-2),2)	-0.003842	-0.011602	-0.002896	0.587532
	(0.00390)	(0.00160)	(0.00586)	(0.37607)
	[-0.98472]	[-7.23538]	[-0.49404]	[1.56228]
D(INFLASI(-3),2)	-0.000678	-0.005005	-0.001893	0.311628
	(0.00194)	(0.00080)	(0.00291)	(0.18670)
	[-0.35005]	[-6.28749]	[-0.65045]	[1.66913]
C	-0.005847	-0.000919	0.004281	-1.060972
	(0.01597)	(0.00656)	(0.02400)	(1.53950)
	[-0.36606]	[-0.13999]	[0.17839]	[-0.68917]
R-squared	0.832546	0.956675	0.829281	0.980980
Adj. R-squared	0.634646	0.905472	0.627522	0.958503
Sum sq. resids	0.068413	0.011555	0.154418	635.6005
S.E. equation	0.078863	0.032411	0.118482	7.601438
F-statistic	4.206897	18.68413	4.110261	43.64217
Log likelihood	38.28982	60.51994	28.11366	-75.91964
Akaike AIC	-1.943185	-3.721595	-1.129092	7.193571
Schwarz SC	-1.260615	-3.039025	-0.446522	7.876142
Mean dependent	-0.004469	-0.000297	-0.000400	-0.020800
S.D. dependent	0.130472	0.105419	0.194134	37.31512

Determinant resid covariance (dof adj.)	1.96E-06
Determinant resid covariance	7.35E-08
Log likelihood	63.43512
Akaike information criterion	-0.274809
Schwarz criterion	2.650493

Lampiran 10. Hasil Analisis IRF

Response to Cholesky One S.D. Innovations
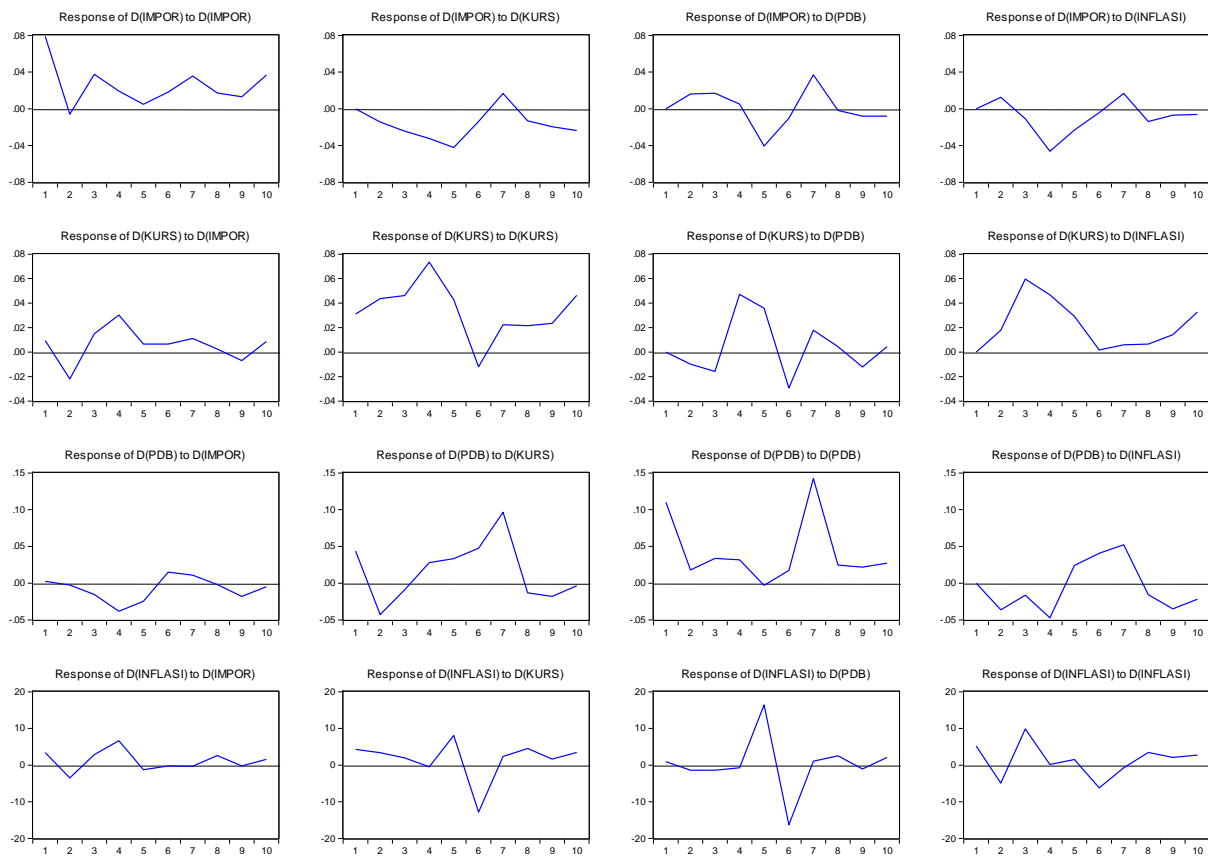
Lampiran 11. Hasil Analisis VDC

Variance Decomposition of D(IMPOR): Period	S.E.	D(IMPOR)	D(KURS)	D(PDB)	D(INFLASI)
1	0.078863	100.0000	0.000000	0.000000	0.000000
2	0.082969	90.86516	3.035969	3.773313	2.325561
3	0.096423	82.44813	8.689644	5.869048	2.993175
4	0.113528	62.37430	14.39345	4.436138	18.79612
5	0.129865	47.81306	21.46035	13.17940	17.54720
6	0.132358	47.93981	21.76455	13.30078	16.99485
7	0.143960	46.69545	19.74393	17.84347	15.71715
8	0.146253	46.63684	19.93184	17.30375	16.12757
9	0.148517	45.99887	21.07684	17.07216	15.85213
10	0.155130	47.77326	21.64125	15.90442	14.68107

Variance Decomposition of D(KURS): Period	S.E.	D(IMPOR)	D(KURS)	D(PDB)	D(INFLASI)
1	0.032411	8.522347	91.47765	0.000000	0.000000
2	0.062069	14.78305	74.29852	2.543202	8.375225
3	0.100099	7.914692	49.82950	3.498837	38.75697
4	0.144059	8.195061	50.13505	12.42398	29.24590
5	0.157357	7.036542	49.38651	15.59105	27.98590
6	0.160662	6.917349	47.92577	18.29872	26.85816
7	0.163689	7.130792	48.03516	18.82806	26.00598
8	0.165308	7.015680	48.79578	18.53311	25.65543
9	0.168153	6.954141	49.10677	18.43114	25.50794
10	0.177757	6.456461	50.76853	16.55552	26.21948

Variance Decomposition of D(PDB): Period	S.E.	D(IMPOR)	D(KURS)	D(PDB)	D(INFLASI)
1	0.118482	0.045931	13.53982	86.41425	0.000000
2	0.132323	0.074802	21.26620	71.11390	7.545095
3	0.138701	1.303303	19.79278	70.62417	8.279746

	S.E.			
4	0.157259	6.978953	18.52420	59.00566	15.49119
5	0.164419	8.631625	21.04682	54.00837	16.31319
6	0.177331	8.128906	25.20075	47.38005	19.29030
7	0.252901	4.182479	27.00906	55.04406	13.76440
8	0.254944	4.122887	26.84515	55.09686	13.93509
9	0.259505	4.457341	26.39621	53.87767	15.26878
10	0.261939	4.410694	25.92570	53.97198	15.69162

Variance Decomposition of D(INFLASI):

Period	S.E.	D(IMPOR)	D(KURS)	D(PDB)	D(INFLASI)
1	7.601438	19.93617	31.74779	1.521997	46.79404
2	10.36758	22.01164	27.79323	2.581689	47.61344
3	14.79299	14.58168	15.39391	2.115395	67.90902
4	16.25462	28.95598	12.83866	1.952480	56.25288
5	24.56684	12.94167	16.35792	45.69204	25.00837
6	32.75082	7.287525	24.52522	50.50266	17.68459
7	32.86347	7.246948	24.88052	50.26138	17.61115
8	33.55161	7.561593	25.71934	48.78882	17.93024
9	33.67435	7.509860	25.76457	48.53127	18.19430
10	34.06473	7.559570	26.20849	47.79791	18.43403

Cholesky Ordering:
D(IMPOR)
D(KURS)
D(PDB)
D(INFLASI)