

Lampiran 22. Uji stasioneritas data harga eceran beras (HEB) dengan metode Augmented Dickey Fuller (ADF) dan Phillips Perron (PP) pada tingkat level

Uji stasioneritas data harga eceran beras (HEB) dengan metode Augmented Dickey Fuller (ADF) pada tingkat level

Null Hypothesis: HEB has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic based on SIC, MAXLAG=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.878413	0.9945
Test critical values: 1% level	-3.550396	
5% level	-2.913549	
10% level	-2.594521	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(HEB)

Method: Least Squares

Date: 11/07/13 Time: 13:58

Sample (adjusted): 2007M04 2011M12

Included observations: 57 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HEB(-1)	0.012286	0.013987	0.878413	0.3837
D(HEB(-1))	0.716596	0.113052	6.338630	0.0000
D(HEB(-2))	-0.547006	0.110120	-4.967363	0.0000
C	-29.52535	88.46043	-0.333769	0.7399
R-squared	0.477046	Mean dependent var		56.00000
Adjusted R-squared	0.447445	S.D. dependent var		146.8123
S.E. of regression	109.1316	Akaike info criterion		12.29058
Sum squared resid	631214.2	Schwarz criterion		12.43395
Log likelihood	-346.2815	F-statistic		16.11576
Durbin-Watson stat	2.173810	Prob(F-statistic)		0.000000

Uji stasioneritas data harga eceran beras (HEB) dengan metode Phillips Perron (PP) pada tingkat level

Null Hypothesis: HEB has a unit root

Exogenous: Constant

Bandwidth: 15 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	1.280819	0.9983
Test critical values: 1% level	-3.546099	
5% level	-2.911730	
10% level	-2.593551	

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

Residual variance (no correction)	21622.79
HAC corrected variance (Bartlett kernel)	10892.63

Phillips-Perron Test Equation

Dependent Variable: D(HEB)

Method: Least Squares

Date: 11/07/13 Time: 13:58

Sample (adjusted): 2007M02 2011M12

Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HEB(-1)	0.011643	0.017853	0.652192	0.5169
C	-13.88026	114.7372	-0.120974	0.9041
R-squared	0.007407	Mean dependent var		59.86441
Adjusted R-squared	-0.010007	S.D. dependent var		148.8615
S.E. of regression	149.6044	Akaike info criterion		12.88718
Sum squared resid	1275745.	Schwarz criterion		12.95760
Log likelihood	-378.1717	F-statistic		0.425355
Durbin-Watson stat	1.075356	Prob(F-statistic)		0.516899