

**Lampiran 5. Uji stasioneritas data HGKP dengan *trend intercept* dengan ADF dan PP pada tingkat *first difference***

Uji stasioneritas data HGKP dengan *trend intercept* dengan ADF pada tingkat *first difference*

Null Hypothesis: D(HGKP) has a unit root  
 Exogenous: Constant, Linear Trend  
 Lag Length: 0 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.934433	0.0003
Test critical values:		
1% level	-4.394309	
5% level	-3.612199	
10% level	-3.243079	

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

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(HGKP,2)  
 Method: Least Squares  
 Date: 03/30/13 Time: 09:44  
 Sample (adjusted): 1988 2011  
 Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HGKP(-1))	-1.298929	0.218880	-5.934433	0.0000
C	-27.56714	69.89761	-0.394393	0.6973
@TREND(1986)	12.11234	5.143464	2.354899	0.0283
R-squared	0.627569	Mean dependent var	-1.250000	
Adjusted R-squared	0.592100	S.D. dependent var	242.7262	
S.E. of regression	155.0222	Akaike info criterion	13.04148	
Sum squared resid	504669.3	Schwarz criterion	13.18874	
Log likelihood	-153.4978	F-statistic	17.69316	
Durbin-Watson stat	1.926173	Prob(F-statistic)	0.000031	

Uji stasioneritas data HGKP dengan *trend intercept* dengan PP pada tingkat *first difference*

Null Hypothesis: D(HGKP) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-5.936628	0.0003
Test critical values: 1% level	-4.394309	
5% level	-3.612199	
10% level	-3.243079	

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

Residual variance (no correction)	21027.89
HAC corrected variance (Bartlett kernel)	20938.20

Phillips-Perron Test Equation

Dependent Variable: D(HGKP,2)

Method: Least Squares

Date: 03/30/13 Time: 09:59

Sample (adjusted): 1988 2011

Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HGKP(-1))	-1.298929	0.218880	-5.934433	0.0000
C	-27.56714	69.89761	-0.394393	0.6973
@TREND(1986)	12.11234	5.143464	2.354899	0.0283
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