Lampiran 8. Uji kointegrasi inflasi dan harga eceran beras (HEB)

Hasil regresi inflasi dan HEB

Dependent Variable: INFLASI
Method: Least Squares
Date: 03/26/13 Time: 19:32
Sample: 1986 2011
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	11.96205	4.216056	2.837261	0.0091
HEB	-0.000532	0.001255	-0.424164	0.6752

R-squared	0.007441	Mean dependent var	10.62500
Adjusted R-squared	-0.033916	S.D. dependent var	14.03998
S.E. of regression	14.27609	Akaike info criterion	8.228852
Sum squared resid	4891.359	Schwarz criterion	8.325629
Log likelihood	-104.9751	F-statistic	0.179915
Durbin-Watson stat	2.188943	Prob(F-statistic)	0.675224

Uji stasioneritas residual Et dengan *trend intersept* dengan ADF pada tingkat level

Null Hypothesis: ET 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		-5.173055	0.0017
Test critical values:	1% level	-4.374307	
	5% level	-3.603202	
	10% level	-3.238054	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ET)
Method: Least Squares
Date: 03/26/13 Time: 19:37
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ET(-1)	-1.100108	0.212661	-5.173055	0.0000
C	-0.895529	6.117306	-0.146393	0.8849
@TREND(1986)	0.079151	0.411854	0.192182	0.8494

R-squared	0.549069	Mean dependent var	-0.036374
Adjusted R-squared	0.508075	S.D. dependent var	21.12155
S.E. of regression	14.81409	Akaike info criterion	8.341201
Sum squared resid	4828.061	Schwarz criterion	8.487466
Log likelihood	-101.2650	F-statistic	13.39398
Durbin-Watson stat	2.012552	Prob(F-statistic)	0.000157

Uji stasioneritas residual Et dengan trend intersept dengan PP pada tingkat level

Null Hypothesis: ET has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 1 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.174000	0.0017
Test critical values:	1% level	-4.374307	
	5% level	-3.603202	
	10% level	-3.238054	

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

Residual variance (no correction)	193.1224
HAC corrected variance (Bartlett kernel)	191.2881

Phillips-Perron Test Equation
Dependent Variable: D(ET)
Method: Least Squares
Date: 03/26/13 Time: 19:38
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ET(-1)	-1.100108	0.212661	-5.173055	0.0000
C	-0.895529	6.117306	-0.146393	0.8849
@TREND(1986)	0.079151	0.411854	0.192182	0.8494

R-squared	0.549069	Mean dependent var	-0.036374
Adjusted R-squared	0.508075	S.D. dependent var	21.12155
S.E. of regression	14.81409	Akaike info criterion	8.341201
Sum squared resid	4828.061	Schwarz criterion	8.487466
Log likelihood	-101.2650	F-statistic	13.39398
Durbin-Watson stat	2.012552	Prob(F-statistic)	0.000157