Lampiran 9. Uji kointegrasi inflasi dan harga pembelian pemerintah untuk gabah kering panen (HGKP)

Hasil regresi inflasi dan HGKP

Dependent Variable: INFLASI
Method: Least Squares
Date: 03/27/13 Time: 09:32
Sample: 1986 2011
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	13.22743	4.219650	3.134722	0.0045
HGKP	-0.002754	0.003367	-0.817979	0.4214

R-squared	0.027123	Mean dependent var	10.62500
Adjusted R-squared	-0.013414	S.D. dependent var	14.03998
S.E. of regression	14.13383	Akaike info criterion	8.208824
Sum squared resid	4794.366	Schwarz criterion	8.305600
Log likelihood	-104.7147	F-statistic	0.669089
Durbin-Watson stat	2.178145	Prob(F-statistic)	0.421417

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

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.263672	0.0003
Test critical values:	1% level	-3.724070	
	5% level	-2.986225	
	10% level	-2.632604	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ET)
Method: Least Squares
Date: 03/27/13 Time: 09:42
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ET(-1)	-1.091489	0.207363	-5.263672	0.0000
C	0.172255	2.870210	0.060015	0.9527

R-squared	0.546407	Mean dependent var	0.077690
Adjusted R-squared	0.526685	S.D. dependent var	20.85932
S.E. of regression	14.35077	Akaike info criterion	8.242102
Sum squared resid	4736.725	Schwarz criterion	8.339612
Log likelihood	-101.0263	F-statistic	27.70624
Durbin-Watson stat	2.016138	Prob(F-statistic)	0.000024

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

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

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.265321	0.0003
Test critical values:	1% level	-3.724070	
	5% level	-2.986225	
	10% level	-2.632604	

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

Residual variance (no correction)	189.4690
HAC corrected variance (Bartlett kernel)	187.4336

Phillips-Perron Test Equation
Dependent Variable: D(ET)
Method: Least Squares
Date: 03/27/13 Time: 09:43
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ET(-1)	-1.091489	0.207363	-5.263672	0.0000
C	0.172255	2.870210	0.060015	0.9527

R-squared	0.546407	Mean dependent var	0.077690
Adjusted R-squared	0.526685	S.D. dependent var	20.85932
S.E. of regression	14.35077	Akaike info criterion	8.242102
Sum squared resid	4736.725	Schwarz criterion	8.339612
Log likelihood	-101.0263	F-statistic	27.70624
Durbin-Watson stat	2.016138	Prob(F-statistic)	0.000024