

**Lampiran 17. Uji Kausalitas Harga Eceran Beras dan Harga Pembelian Pemerintah untuk Gabah Kering Panen (HGKP) dengan panjang kelambanan atau lag 3**

Pairwise Granger Causality Tests

Date: 04/07/13 Time: 09:44

Sample: 1986 2011

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Probability
HGKP does not Granger Cause HEB	23	0.67909	0.57752
HEB does not Granger Cause HGKP		6.47010	0.00448
D2 does not Granger Cause HEB	23	0.15745	0.92334
HEB does not Granger Cause D2		1.79290	0.18906
D2 does not Granger Cause HGKP	23	1.13526	0.36466
HGKP does not Granger Cause D2		1.39415	0.28081