**Lampiran 6. Uji stasioneritas data HGKG dengan *trend intersept* dengan ADF dan PP pada tingkat level**

Uji stasioneritas data HGKG dengan *trend intersept* dengan ADF pada tingkat level

Null Hypothesis: HGKG 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 | | -1.605651 | 0.7616 |
| 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(HGKG)
Method: Least Squares
Date: 03/26/13 Time: 18:59
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| HGKG(-1) | -0.151909 | 0.094609 | -1.605651 | 0.1226 |
| C | -73.01710 | 76.83602 | -0.950298 | 0.3523 |
| @TREND(1986) | 29.03433 | 12.84584 | 2.260213 | 0.0340 |

| | | | |
|---|---|---|---|
| R-squared | 0.264134 | Mean dependent var | 125.0000 |
| Adjusted R-squared | 0.197237 | S.D. dependent var | 165.7146 |
| S.E. of regression | 148.4754 | Akaike info criterion | 12.95088 |
| Sum squared resid | 484988.6 | Schwarz criterion | 13.09715 |
| Log likelihood | -158.8860 | F-statistic | 3.948376 |
| Durbin-Watson stat | 1.772100 | Prob(F-statistic) | 0.034260 |

Uji stasioneritas data HGKG dengan *trend intersept* dengan PP pada tingkat level

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

| | | Adj. t-Stat | Prob.* |
|---|---|---|---|
| Phillips-Perron test statistic | | 1.452521 | 0.9986 |
| 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) | 23904.26 |
| HAC corrected variance (Bartlett kernel) | 25750.37 |

Phillips-Perron Test Equation
Dependent Variable: D(HGKG)
Method: Least Squares
Date: 03/26/13 Time: 19:00
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| HGKG(-1) | 0.050642 | 0.032926 | 1.538055 | 0.1377 |
| C | 65.18317 | 50.51577 | 1.290353 | 0.2098 |

| | | | |
|---|---|---|---|
| R-squared | 0.093261 | Mean dependent var | 125.0000 |
| Adjusted R-squared | 0.053837 | S.D. dependent var | 165.7146 |
| S.E. of regression | 161.1921 | Akaike info criterion | 13.07969 |
| Sum squared resid | 597606.6 | Schwarz criterion | 13.17720 |
| Log likelihood | -161.4961 | F-statistic | 2.365612 |
| Durbin-Watson stat | 1.749406 | Prob(F-statistic) | 0.137680 |