Lampiran 12. Uji Kointegrasi Harga Eceran Beras (HEB) dan Harga Pembelian Pemerintah untuk Gabah Kering Giling (HGKG)

Hasil regresi HEB dan HGKG

Dependent Variable: HEB
Method: Least Squares
Date: 04/02/13 Time: 16:00
Sample: 1986 2011
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-150.4436	120.4718	-1.248787	0.2238
HGKG	2.108487	0.073561	28.66314	0.0000

R-squared	0.971617	Mean dependent var	2511.846
Adjusted R-squared	0.970434	S.D. dependent var	2275.188
S.E. of regression	391.2110	Akaike info criterion	14.85017
Sum squared resid	3673105.	Schwarz criterion	14.94695
Log likelihood	-191.0523	F-statistic	821.5758
Durbin-Watson stat	0.728673	Prob(F-statistic)	0.000000

Uji stasioneritas residual Et dengan *intersept* dengan ADF pada tingkat *second difference*

Null Hypothesis: D(ET,2) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=5)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.808583	0.0000
Test critical values:	1% level	-3.752946	
	5% level	-2.998064	
	10% level	-2.638752	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ET,3)
Method: Least Squares
Date: 04/02/13 Time: 16:03
Sample (adjusted): 1989 2011
Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ET(-1),2)	-1.413876	0.207661	-6.808583	0.0000
C	-22.92731	38.95160	-0.588610	0.5624

R-squared	0.688227	Mean dependent var	-10.81656
Adjusted R-squared	0.673381	S.D. dependent var	326.5242
S.E. of regression	186.6104	Akaike info criterion	13.37886
Sum squared resid	731292.7	Schwarz criterion	13.47760
Log likelihood	-151.8569	F-statistic	46.35680
Durbin-Watson stat	2.098332	Prob(F-statistic)	0.000001

Uji stasioneritas residual Et dengan *intersept* dengan PP pada tingkat *second difference*

Null Hypothesis: D(ET,2) has a unit root
Exogenous: Constant
Bandwidth: 15 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-8.720875	0.0000
Test critical values:	1% level	-3.752946	
	5% level	-2.998064	
	10% level	-2.638752	

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

Residual variance (no correction)	31795.33
HAC corrected variance (Bartlett kernel)	12201.38

Phillips-Perron Test Equation
Dependent Variable: D(ET,3)
Method: Least Squares
Date: 04/02/13 Time: 16:05
Sample (adjusted): 1989 2011
Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ET(-1),2)	-1.413876	0.207661	-6.808583	0.0000
C	-22.92731	38.95160	-0.588610	0.5624

R-squared	0.688227	Mean dependent var	-10.81656
Adjusted R-squared	0.673381	S.D. dependent var	326.5242
S.E. of regression	186.6104	Akaike info criterion	13.37886
Sum squared resid	731292.7	Schwarz criterion	13.47760
Log likelihood	-151.8569	F-statistic	46.35680
Durbin-Watson stat	2.098332	Prob(F-statistic)	0.000001