

Lampiran 18. Uji Kausalitas Harga Eceran Beras dan Harga Pembelian Pemerintah untuk Gabah Kering Giling (HGKG) dengan panjang kelambanan atau lag 3

Pairwise Granger Causality Tests

Date: 04/07/13 Time: 09:49

Sample: 1986 2011

Lags: 1

Null Hypothesis:	Obs	F-Statistic	Probability
HGKG does not Granger Cause HEB	25	2.16307	0.15552
HEB does not Granger Cause HGKG		4.43275	0.04690
D2 does not Granger Cause HEB	25	0.00194	0.96531
HEB does not Granger Cause D2		4.26449	0.05090
D2 does not Granger Cause HGKG	25	0.00998	0.92133
HGKG does not Granger Cause D2		3.08298	0.09303