Lampiran 26. Uji stasioneritas data HGKG dengan ADF dan PP pada tingkat kedua (*second difference*)

Uji stasioner data HGKG dengan ADF pada tingkat kedua (*second difference*)

Null Hypothesis: D(HGKG,2) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-12.34497	0.0000
Test critical values:	1% level	-3.550396	
	5% level	-2.913549	
	10% level	-2.594521	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(HGKG,3)
Method: Least Squares
Date: 11/07/13 Time: 14:03
Sample (adjusted): 2007M04 2011M12
Included observations: 57 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HGKG(-1),2)	-1.469692	0.119052	-12.34497	0.0000
C	-0.091947	0.132242	-0.695291	0.4898

R-squared	0.734810	Mean dependent var	-0.002792
Adjusted R-squared	0.729988	S.D. dependent var	1.918527
S.E. of regression	0.996918	Akaike info criterion	2.866161
Sum squared resid	54.66150	Schwarz criterion	2.937847
Log likelihood	-79.68558	F-statistic	152.3983
Durbin-Watson stat	2.257977	Prob(F-statistic)	0.000000

Uji stasioner data HGKG dengan PP pada tingkat kedua (*second difference*)

Null Hypothesis: D(HGKG,2) has a unit root
Exogenous: Constant
Bandwidth: 13 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-16.51577	0.0000
Test critical values:	1% level	-3.550396	
	5% level	-2.913549	
	10% level	-2.594521	

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

Residual variance (no correction)	0.958974
HAC corrected variance (Bartlett kernel)	0.373786

Phillips-Perron Test Equation
Dependent Variable: D(HGKG,3)
Method: Least Squares
Date: 11/07/13 Time: 14:05
Sample (adjusted): 2007M04 2011M12
Included observations: 57 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HGKG(-1),2)	-1.469692	0.119052	-12.34497	0.0000
C	-0.091947	0.132242	-0.695291	0.4898

R-squared	0.734810	Mean dependent var	-0.002792
Adjusted R-squared	0.729988	S.D. dependent var	1.918527
S.E. of regression	0.996918	Akaike info criterion	2.866161
Sum squared resid	54.66150	Schwarz criterion	2.937847
Log likelihood	-79.68558	F-statistic	152.3983
Durbin-Watson stat	2.257977	Prob(F-statistic)	0.000000