**Lampiran 10. Uji kointegrasi inflasi dan harga pembelian pemerintah untuk gabah kering giling (HGKG)**

Hasil regresi inflasi dan HGKG

Dependent Variable: INFLASI
Method: Least Squares
Date: 03/27/13 Time: 10:01
Sample: 1986 2011
Included observations: 26

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 12.80767 | 4.374706 | 2.927665 | 0.0074 |
| HGKG | -0.001729 | 0.002671 | -0.647132 | 0.5237 |

| | | | |
|---|---|---|---|
| R-squared | 0.017150 | Mean dependent var | 10.62500 |
| Adjusted R-squared | -0.023802 | S.D. dependent var | 14.03998 |
| S.E. of regression | 14.20609 | Akaike info criterion | 8.219022 |
| Sum squared resid | 4843.512 | Schwarz criterion | 8.315799 |
| Log likelihood | -104.8473 | F-statistic | 0.418780 |
| Durbin-Watson stat | 2.183592 | Prob(F-statistic) | 0.523688 |

Uji stasioneritas residual Et dengan *intersept* dengan ADF pada tingkat level

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

| | | t-Statistic | Prob.* |
|---|---|---|---|
| Augmented Dickey-Fuller test statistic | | -5.274866 | 0.0002 |
| Test critical values: | 1% level | -3.724070 | |
| | 5% level | -2.986225 | |
| | 10% level | -2.632604 | |

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ET)
Method: Least Squares
Date: 03/27/13 Time: 10:03
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| ET(-1) | -1.094647 | 0.207521 | -5.274866 | 0.0000 |
| C | 0.159550 | 2.885229 | 0.055299 | 0.9564 |

| | | | |
|---|---|---|---|
| R-squared | 0.547460 | Mean dependent var | 0.014480 |
| Adjusted R-squared | 0.527784 | S.D. dependent var | 20.99231 |
| S.E. of regression | 14.42549 | Akaike info criterion | 8.252489 |
| Sum squared resid | 4786.178 | Schwarz criterion | 8.349999 |
| Log likelihood | -101.1561 | F-statistic | 27.82421 |
| Durbin-Watson stat | 2.014905 | Prob(F-statistic) | 0.000024 |

Uji stasioneritas residual Et dengan *intersept* dengan PP pada tingkat level

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

| | | Adj. t-Stat | Prob.* |
|---|---|---|---|
| Phillips-Perron test statistic | | -5.276511 | 0.0002 |
| 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) | 191.4471 |
| HAC corrected variance (Bartlett kernel) | 189.4433 |

Phillips-Perron Test Equation
Dependent Variable: D(ET)
Method: Least Squares
Date: 03/27/13 Time: 10:06
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| ET(-1) | -1.094647 | 0.207521 | -5.274866 | 0.0000 |
| C | 0.159550 | 2.885229 | 0.055299 | 0.9564 |

| | | | |
|---|---|---|---|
| R-squared | 0.547460 | Mean dependent var | 0.014480 |
| Adjusted R-squared | 0.527784 | S.D. dependent var | 20.99231 |
| S.E. of regression | 14.42549 | Akaike info criterion | 8.252489 |
| Sum squared resid | 4786.178 | Schwarz criterion | 8.349999 |
| Log likelihood | -101.1561 | F-statistic | 27.82421 |
| Durbin-Watson stat | 2.014905 | Prob(F-statistic) | 0.000024 |