Lampiran 3. Uji stasioner data harga eceran beras (HEB) dengan *trend intersept* dengan ADF pada tingkat level

Uji stasioner data harga eceran beras (HEB) dengan *trend intersept* dengan ADF pada tingkat level

Null Hypothesis: HEB has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 2 (Automatic based on SIC, MAXLAG=5)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.561104	0.9988
Test critical values:	1% level	-4.416345	
	5% level	-3.622033	
	10% level	-3.248592	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(HEB)
Method: Least Squares
Date: 03/26/13 Time: 18:49
Sample (adjusted): 1989 2011
Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HEB(-1)	0.055533	0.098971	0.561104	0.5816
D(HEB(-1))	0.398795	0.211511	1.885456	0.0756
D(HEB(-2))	-0.618941	0.220559	-2.806232	0.0117
C	-122.7495	182.0100	-0.674411	0.5086
@TREND(1986)	25.32748	25.62475	0.988399	0.3361

R-squared	0.629646	Mean dependent var	332.0870
Adjusted R-squared	0.547346	S.D. dependent var	399.3694
S.E. of regression	268.6941	Akaike info criterion	14.21468
Sum squared resid	1299537.	Schwarz criterion	14.46153
Log likelihood	-158.4689	F-statistic	7.650551
Durbin-Watson stat	1.668599	Prob(F-statistic)	0.000874

Uji stasioner data harga eceran beras (HEB) dengan *trend intersept* dengan PP pada tingkat level

Null Hypothesis: HEB has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 5 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		1.125576	0.9998
Test critical values:	1% level	-4.374307	
	5% level	-3.603202	
	10% level	-3.238054	

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

Residual variance (no correction)	83447.85
HAC corrected variance (Bartlett kernel)	57238.02

Phillips-Perron Test Equation
Dependent Variable: D(HEB)
Method: Least Squares
Date: 03/26/13 Time: 18:51
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HEB(-1)	0.052714	0.085283	0.618105	0.5429
C	-81.06719	153.6019	-0.527775	0.6029
@TREND(1986)	20.83442	23.28378	0.894804	0.3806

R-squared	0.427657	Mean dependent var	310.4000
Adjusted R-squared	0.375626	S.D. dependent var	389.7120
S.E. of regression	307.9401	Akaike info criterion	14.40985
Sum squared resid	2086196.	Schwarz criterion	14.55612
Log likelihood	-177.1232	F-statistic	8.219242
Durbin-Watson stat	1.449225	Prob(F-statistic)	0.002159