Uji Sationeritas Data Tahunan Inflasi Umum, Harga Eceran Beras (HEB) dan Harga Pembelian Pemerintah (HGKP dan HGKG)

Lampiran 2. Uji stasioner data Inflasi Umum dengan *intersept* dengan ADF dan PP pada tingkat level

Uji stasioner data inflasi dengan *intersept* dengan ADF pada tingkat level

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.225133	0.0003
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(INFLASI)
Method: Least Squares
Date: 03/26/13 Time: 18:41
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-1.090139	0.208634	-5.225133	0.0000
C	11.67917	3.696722	3.159332	0.0044

R-squared	0.542762	Mean dependent var	-0.201600
Adjusted R-squared	0.522882	S.D. dependent var	21.09875
S.E. of regression	14.57370	Akaike info criterion	8.272932
Sum squared resid	4885.030	Schwarz criterion	8.370442
Log likelihood	-101.4117	F-statistic	27.30202
Durbin-Watson stat	2.002778	Prob(F-statistic)	0.000027

Uji stasioner data inflasi dengan *intersept* dengan PP pada tingkat level

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

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-5.225969	0.0003
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)	195.4012
HAC corrected variance (Bartlett kernel)	193.9965

Phillips-Perron Test Equation
Dependent Variable: D(INFLASI)
Method: Least Squares
Date: 03/26/13 Time: 18:44
Sample (adjusted): 1987 2011
Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-1.090139	0.208634	-5.225133	0.0000
C	11.67917	3.696722	3.159332	0.0044

R-squared	0.542762	Mean dependent var	-0.201600
Adjusted R-squared	0.522882	S.D. dependent var	21.09875
S.E. of regression	14.57370	Akaike info criterion	8.272932
Sum squared resid	4885.030	Schwarz criterion	8.370442
Log likelihood	-101.4117	F-statistic	27.30202
Durbin-Watson stat	2.002778	Prob(F-statistic)	0.000027