Lampiran 7. Uji stasioneritas data HGKG dengan *trend intersept* dengan ADF dan PP pada tingkat *first difference*

Uji stasioneritas data HGKG dengan *trend intersept* dengan ADF pada tingkat *fisrt difference*

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

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.148950	0.0168
Test critical values:	1% level	-4.394309	
	5% level	-3.612199	
	10% level	-3.243079	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(HGKG,2)
Method: Least Squares
Date: 03/30/13 Time: 10:07
Sample (adjusted): 1988 2011
Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HGKG(-1))	-0.966910	0.233049	-4.148950	0.0005
C	1.887472	72.23718	0.026129	0.9794
@TREND(1986)	9.139796	5.509795	1.658827	0.1120

R-squared	0.454615	Mean dependent var	-0.625000
Adjusted R-squared	0.402673	S.D. dependent var	207.7291
S.E. of regression	160.5474	Akaike info criterion	13.11152
Sum squared resid	541284.8	Schwarz criterion	13.25878
Log likelihood	-154.3383	F-statistic	8.752446
Durbin-Watson stat	1.882175	Prob(F-statistic)	0.001719

Uji stasioneritas data HGKG dengan *trend intersept* dengan PP pada tingkat *first difference*

Null Hypothesis: D(HGKG) has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 3 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-4.045743	0.0209
Test critical values:	1% level	-4.394309	
	5% level	-3.612199	
	10% level	-3.243079	

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

Residual variance (no correction)	22553.54
HAC corrected variance (Bartlett kernel)	17568.65

Phillips-Perron Test Equation
Dependent Variable: D(HGKG,2)
Method: Least Squares
Date: 03/30/13 Time: 10:20
Sample (adjusted): 1988 2011
Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HGKG(-1))	-0.966910	0.233049	-4.148950	0.0005
C	1.887472	72.23718	0.026129	0.9794
@TREND(1986)	9.139796	5.509795	1.658827	0.1120

R-squared	0.454615	Mean dependent var	-0.625000
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S.E. of regression	160.5474	Akaike info criterion	13.11152
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Log likelihood	-154.3383	F-statistic	8.752446
Durbin-Watson stat	1.882175	Prob(F-statistic)	0.001719