

**Lampiran 15. Uji Kausalitas Inflasi dan Harga Pembelian Pemerintah untuk Gabah Kering Panen (HGKP) dengan panjang kelambanan atau lag 4**

Pairwise Granger Causality Tests

Date: 04/04/13 Time: 12:02

Sample: 1986 2011

Lags: 4

Null Hypothesis:	Obs	F-Statistic	Probability
HGKP does not Granger Cause INFLASI	22	0.29482	0.87613
INFLASI does not Granger Cause HGKP		6.82139	0.00347
D1 does not Granger Cause INFLASI	22	0.38003	0.81896
INFLASI does not Granger Cause D1		116.812	4.7E-10
D2 does not Granger Cause INFLASI	22	0.18175	0.94378
INFLASI does not Granger Cause D2		0.08559	0.98540
D1 does not Granger Cause HGKP	22	0.55685	0.69787
HGKP does not Granger Cause D1		0.04830	0.99505
D2 does not Granger Cause HGKP	22	0.92355	0.47979
HGKP does not Granger Cause D2		0.92499	0.47906
D2 does not Granger Cause D1	22	0.00000	1.00000
D1 does not Granger Cause D2		0.82843	0.53037