

Lampiran 23. Uji stasioneritas data harga pembelian pemerintah untuk gabah kering panen (HGKP) dengan metode Augmented Dickey Fuller (ADF) dan Phillips Perron (PP) pada tingkat level

Uji stasioneritas data HGKP dengan metode Augmented Dickey Fuller (ADF) pada tingkat level

Null Hypothesis: HGKP has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic based on SIC, MAXLAG=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.513537	0.1176
Test critical values: 1% level	-3.550396	
5% level	-2.913549	
10% level	-2.594521	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(HGKP)

Method: Least Squares

Date: 11/14/13 Time: 09:15

Sample (adjusted): 2007M04 2011M12

Included observations: 57 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HGKP(-1)	-0.021226	0.008444	-2.513537	0.0150
D(HGKP(-1))	0.328937	0.129794	2.534299	0.0143
D(HGKP(-2))	0.273962	0.130404	2.100880	0.0404
C	4.644912	1.844234	2.518613	0.0148
R-squared	0.743929	Mean dependent var		1.486101
Adjusted R-squared	0.729435	S.D. dependent var		1.792217
S.E. of regression	0.932238	Akaike info criterion		2.765133
Sum squared resid	46.06054	Schwarz criterion		2.908505
Log likelihood	-74.80630	F-statistic		51.32471
Durbin-Watson stat	2.082069	Prob(F-statistic)		0.000000

Uji stasioneritas data HGKP dengan metode Phillips Perron (PP) pada tingkat level

Null Hypothesis: HGKP has a unit root
 Exogenous: Constant
 Bandwidth: 5 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.677604	0.0000
Test critical values: 1% level	-3.546099	
5% level	-2.911730	
10% level	-2.593551	

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

Residual variance (no correction)	1.091857
HAC corrected variance (Bartlett kernel)	3.130102

Phillips-Perron Test Equation
 Dependent Variable: D(HGKP)
 Method: Least Squares
 Date: 11/14/13 Time: 09:16
 Sample (adjusted): 2007M02 2011M12
 Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HGKP(-1)	-0.051908	0.004697	-11.05198	0.0000
C	11.62806	0.917672	12.67126	0.0000
R-squared	0.681824	Mean dependent var		1.601979
Adjusted R-squared	0.676242	S.D. dependent var		1.868364
S.E. of regression	1.063093	Akaike info criterion		2.993554
Sum squared resid	64.41956	Schwarz criterion		3.063979
Log likelihood	-86.30983	F-statistic		122.1463
Durbin-Watson stat	1.029568	Prob(F-statistic)		0.000000