

Uji Stasioneritas Data Bulanan Inflasi *Volatile Food*, Harga Eceran Beras dan Interpolasi Data Harga Pembelian Pemerintah (HGKP dan HGKG)

Lampiran 21. Uji stasioneritas data inflasi *volatile food* dengan metode Augmented Dickey Fuller (ADF) dan Phillips Perron (PP) pada tingkat level

Uji stasioneritas data inflasi *volatile food* dengan metode Augmented Dickey Fuller (ADF) pada tingkat level

Null Hypothesis: IVF has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.793311	0.0000
Test critical values: 1% level	-3.548208	
5% level	-2.912631	
10% level	-2.594027	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(IVF)

Method: Least Squares

Date: 11/07/13 Time: 13:54

Sample (adjusted): 2007M03 2011M12

Included observations: 58 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
IVF(-1)	-0.760555	0.131282	-5.793311	0.0000
D(IVF(-1))	0.370971	0.122752	3.022121	0.0038
C	0.596970	0.174042	3.430040	0.0012
R-squared	0.378978	Mean dependent var		0.013448
Adjusted R-squared	0.356396	S.D. dependent var		1.347061
S.E. of regression	1.080679	Akaike info criterion		3.043395
Sum squared resid	64.23273	Schwarz criterion		3.149970
Log likelihood	-85.25846	F-statistic		16.78186
Durbin-Watson stat	2.165372	Prob(F-statistic)		0.000002

Uji stasioneritas data inflasi *volatile food* dengan metode Phillips Perron (PP)
pada tingkat level

Null Hypothesis: IVF has a unit root

Exogenous: Constant

Bandwidth: 19 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-4.508225	0.0005
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)	1.279247
HAC corrected variance (Bartlett kernel)	0.407853

Phillips-Perron Test Equation

Dependent Variable: D(IVF)

Method: Least Squares

Date: 11/07/13 Time: 13:57

Sample (adjusted): 2007M02 2011M12

Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
IVF(-1)	-0.571097	0.117403	-4.864401	0.0000
C	0.428845	0.175727	2.440406	0.0178
R-squared	0.293351	Mean dependent var	-0.017966	
Adjusted R-squared	0.280954	S.D. dependent var	1.357024	
S.E. of regression	1.150710	Akaike info criterion	3.151946	
Sum squared resid	75.47559	Schwarz criterion	3.222371	
Log likelihood	-90.98239	F-statistic	23.66240	
Durbin-Watson stat	1.624138	Prob(F-statistic)	0.000009	