

Lampiran 13. Uji Kointegrasi Harga Pembelian Pemerintah untuk Gabah Kering Panen dan Gabah Kering Giling (HGKP dan HGKG)

Hasil regresi HGKP dan HGKG

Dependent Variable: HGKP

Method: Least Squares

Date: 04/05/13 Time: 20:15

Sample: 1986 2011

Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-47.98800	22.80310	-2.104451	0.0460
HGKG	0.786307	0.013924	56.47245	0.0000
R-squared	0.992531	Mean dependent var	944.8462	
Adjusted R-squared	0.992219	S.D. dependent var	839.4876	
S.E. of regression	74.04908	Akaike info criterion	11.52114	
Sum squared resid	131598.4	Schwarz criterion	11.61791	
Log likelihood	-147.7748	F-statistic	3189.138	
Durbin-Watson stat	1.608228	Prob(F-statistic)	0.000000	

Uji stasioneritas residual Et dengan *trend intercept* dengan ADF pada tingkat *first difference*

Null Hypothesis: D(ET) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 1 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.020230	0.0003
Test critical values: 1% level	-4.416345	
5% level	-3.622033	
10% level	-3.248592	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ET,2)

Method: Least Squares

Date: 04/05/13 Time: 20:21

Sample (adjusted): 1989 2011

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ET(-1))	-2.065890	0.343158	-6.020230	0.0000
D(ET(-1),2)	0.459320	0.203711	2.254766	0.0361
C	-35.61716	41.75227	-0.853059	0.4043
@TREND(1986)	2.995309	2.714654	1.103385	0.2836
R-squared	0.768925	Mean dependent var		0.683746
Adjusted R-squared	0.732439	S.D. dependent var		163.8507
S.E. of regression	84.75389	Akaike info criterion		11.87415
Sum squared resid	136481.2	Schwarz criterion		12.07163
Log likelihood	-132.5527	F-statistic		21.07476
Durbin-Watson stat	2.252157	Prob(F-statistic)		0.000003

Uji stasioneritas residual Et dengan *trend intercept* dengan PP pada tingkat *first difference*

Null Hypothesis: D(ET) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 13 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-12.87690	0.0000
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)	7213.290
HAC corrected variance (Bartlett kernel)	1209.667

Phillips-Perron Test Equation

Dependent Variable: D(ET,2)

Method: Least Squares

Date: 04/05/13 Time: 20:22

Sample (adjusted): 1988 2011

Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ET(-1))	-1.413414	0.198339	-7.126237	0.0000
C	-21.99677	40.71141	-0.540310	0.5947
@TREND(1986)	1.912548	2.689059	0.711233	0.4848
R-squared	0.707462	Mean dependent var	-0.758558	
Adjusted R-squared	0.679602	S.D. dependent var	160.4049	
S.E. of regression	90.79516	Akaike info criterion	11.97156	
Sum squared resid	173119.0	Schwarz criterion	12.11881	
Log likelihood	-140.6587	F-statistic	25.39281	