

**Lampiran 16. Uji Kausalitas Inflasi dan Harga Pembelian Pemerintah  
untuk Gabah Kering Giling (HGKG) dengan panjang  
kelambanan atau lag 1**

Pairwise Granger Causality Tests

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

Sample: 1986 2011

Lags: 1

Null Hypothesis:	Obs	F-Statistic	Probability
HGKG does not Granger Cause INFLASI	25	0.69080	0.41482
INFLASI does not Granger Cause HGKG		23.9537	6.8E-05
D1 does not Granger Cause INFLASI	25	0.85826	0.36428
INFLASI does not Granger Cause D1		406.858	1.1E-15
D2 does not Granger Cause INFLASI	25	0.69233	0.41431
INFLASI does not Granger Cause D2		0.13126	0.72059
D1 does not Granger Cause HGKG	25	0.56270	0.46112
HGKG does not Granger Cause D1		0.91461	0.34929
D2 does not Granger Cause HGKG	25	0.00998	0.92133
HGKG does not Granger Cause D2		3.08298	0.09303
D2 does not Granger Cause D1	25	0.00000	1.00000
D1 does not Granger Cause D2		2.38333	0.13690