

**Lampiran 11. Uji Kointegrasi Harga Eceran Beras (HEB) dan Harga  
Pembelian Pemerintah untuk Gabah Kering Panen (HGKP)**

Hasil regresi HEB dan HGKP

Dependent Variable: HEB  
Method: Least Squares  
Date: 04/02/13 Time: 15:36  
Sample: 1986 2011  
Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-15.02368	112.3694	-0.133699	0.8948
HGKP	2.674372	0.089670	29.82459	0.0000
R-squared	0.973728	Mean dependent var	2511.846	
Adjusted R-squared	0.972633	S.D. dependent var	2275.188	
S.E. of regression	376.3844	Akaike info criterion	14.77290	
Sum squared resid	3399965.	Schwarz criterion	14.86968	
Log likelihood	-190.0477	F-statistic	889.5062	
Durbin-Watson stat	1.468370	Prob(F-statistic)	0.000000	

Uji stasioneritas residual Et dengan *intersept* dengan ADF pada tingkat *first difference*

Null Hypothesis: D(ET) has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.382178	0.0026
Test critical values: 1% level	-3.769597	
5% level	-3.004861	
10% level	-2.642242	

\*Mackinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ET,2)

Method: Least Squares

Date: 04/02/13 Time: 15:46

Sample (adjusted): 1990 2011

Included observations: 22 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ET(-1))	-2.820024	0.643521	-4.382178	0.0004
D(ET(-1),2)	1.221686	0.475708	2.568146	0.0194
D(ET(-2),2)	0.589011	0.263450	2.235762	0.0383
C	19.71322	93.16921	0.211585	0.8348
R-squared	0.692254	Mean dependent var		49.31704
Adjusted R-squared	0.640963	S.D. dependent var		725.0700
S.E. of regression	434.4596	Akaike info criterion		15.14905
Sum squared resid	3397593.	Schwarz criterion		15.34742
Log likelihood	-162.6395	F-statistic		13.49661
Durbin-Watson stat	1.877217	Prob(F-statistic)		0.000074

Uji stasioneritas residual Et dengan *intersept* dengan PP pada tingkat *first difference*

Null Hypothesis: D(ET) has a unit root  
 Exogenous: Constant  
 Bandwidth: 7 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.012954	0.0000
Test critical values: 1% level	-3.737853	
5% level	-2.991878	
10% level	-2.635542	

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

Residual variance (no correction)	193916.2
HAC corrected variance (Bartlett kernel)	89954.43

Phillips-Perron Test Equation  
 Dependent Variable: D(ET,2)  
 Method: Least Squares  
 Date: 04/02/13 Time: 15:49  
 Sample (adjusted): 1988 2011  
 Included observations: 24 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(ET(-1))	-1.271495	0.230537	-5.515358	0.0000
C	42.24029	93.88520	0.449914	0.6572
R-squared	0.580306	Mean dependent var		43.59296
Adjusted R-squared	0.561229	S.D. dependent var		694.3564
S.E. of regression	459.9401	Akaike info criterion		15.17972
Sum squared resid	4653988.	Schwarz criterion		15.27790
Log likelihood	-180.1567	F-statistic		30.41917
Durbin-Watson stat	1.860728	Prob(F-statistic)		0.000015