

**Lampiran 4. Uji Stasioneritas data HGKP dengan *trend intercept* dengan ADF dan PP pada tingkat level**

Uji stasioneritas data HGKP dengan *trend intercept* dengan ADF pada tingkat level

Null Hypothesis: HGKP has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic based on SIC, MAXLAG=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.453792	0.8184
Test critical values: 1% level	-4.374307	
5% level	-3.603202	
10% level	-3.238054	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(HGKP)

Method: Least Squares

Date: 03/26/13 Time: 18:55

Sample (adjusted): 1987 2011

Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HGKP(-1)	-0.161854	0.111332	-1.453792	0.1601
C	-76.52244	77.38894	-0.988803	0.3335
@TREND(1986)	24.60577	11.81060	2.083363	0.0490
R-squared	0.222015	Mean dependent var		101.4000
Adjusted R-squared	0.151289	S.D. dependent var		164.0305
S.E. of regression	151.1140	Akaike info criterion		12.98611
Sum squared resid	502379.4	Schwarz criterion		13.13238
Log likelihood	-159.3264	F-statistic		3.139082
Durbin-Watson stat	2.299251	Prob(F-statistic)		0.063195

Uji stasioneritas data HGKP dengan *trend intercept* dengan PP pada tingkat level

Null Hypothesis: HGKP has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-1.453792	0.8184
Test critical values: 1% level	-4.374307	
5% level	-3.603202	
10% level	-3.238054	

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

Residual variance (no correction)	20095.18
HAC corrected variance (Bartlett kernel)	20095.18

Phillips-Perron Test Equation

Dependent Variable: D(HGKP)

Method: Least Squares

Date: 03/26/13 Time: 18:56

Sample (adjusted): 1987 2011

Included observations: 25 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HGKP(-1)	-0.161854	0.111332	-1.453792	0.1601
C	-76.52244	77.38894	-0.988803	0.3335
@TREND(1986)	24.60577	11.81060	2.083363	0.0490
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Durbin-Watson stat	2.299251	Prob(F-statistic)		0.063195