

Lampiran 27. Uji kausalitas Inflasi *Volatile Food* (IVF), Harga Eceran Beras (HEB) dan Harga Pembelian Pemerintah (HGKP dan HGKG) pada lag 6

Pairwise Granger Causality Tests

Date: 11/07/13 Time: 13:44

Sample: 2007M01 2011M12

Lags: 6

Null Hypothesis:	Obs	F-Statistic	Probability
HEB does not Granger Cause IVF	54	1.10968	0.37345
IVF does not Granger Cause HEB		2.06512	0.07856*
HGKP does not Granger Cause IVF	54	1.54518	0.18797
IVF does not Granger Cause HGKP		0.08711	0.99726
HGKG does not Granger Cause IVF	54	1.71170	0.14269
IVF does not Granger Cause HGKG		0.26953	0.94802
HGKP does not Granger Cause HEB	54	0.69325	0.65632
HEB does not Granger Cause HGKP		0.39939	0.87509
HGKG does not Granger Cause HEB	54	1.88422	0.10678
HEB does not Granger Cause HGKG		1.04031	0.41365
HGKG does not Granger Cause HGKP	54	0.82298	0.55875
HGKP does not Granger Cause HGKG		0.53195	0.78074