Lampiran 24. Uji stasioneritas data HGKP dengan ADF dan PP pada tingkat kedua (*second difference*)

Uji stasioneritas data HGKP dengan ADF pada tingkat kedua (*second difference*)

Null Hypothesis: D(HGKP,2) has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-8.391470	0.0000
Test critical values:	1% level	-3.552666	
	5% level	-2.914517	
	10% level	-2.595033	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(HGKP,3)
Method: Least Squares
Date: 11/07/13 Time: 14:01
Sample (adjusted): 2007M05 2011M12
Included observations: 56 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HGKP(-1),2)	-1.896421	0.225994	-8.391470	0.0000
D(HGKP(-1),3)	0.286262	0.131607	2.175122	0.0341
C	-0.210257	0.131452	-1.599502	0.1157

R-squared	0.758727	Mean dependent var	0.000310
Adjusted R-squared	0.749623	S.D. dependent var	1.929682
S.E. of regression	0.965569	Akaike info criterion	2.819884
Sum squared resid	49.41311	Schwarz criterion	2.928385
Log likelihood	-75.95675	F-statistic	83.33423
Durbin-Watson stat	2.105586	Prob(F-statistic)	0.000000

Uji stasioneritas data HGKP dengan PP pada tingkat kedua (*second difference*)

Null Hypothesis: HGKP has a unit root
Exogenous: Constant
Bandwidth: 5 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.677604	0.0000
Test critical values:	1% level	-3.546099	
	5% level	-2.911730	
	10% level	-2.593551	

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

Residual variance (no correction)	1.091857
HAC corrected variance (Bartlett kernel)	3.130102

Phillips-Perron Test Equation
Dependent Variable: D(HGKP)
Method: Least Squares
Date: 11/07/13 Time: 14:02
Sample (adjusted): 2007M02 2011M12
Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HGKP(-1)	-0.051908	0.004697	-11.05198	0.0000
C	11.62806	0.917672	12.67126	0.0000

R-squared	0.681824	Mean dependent var	1.601979
Adjusted R-squared	0.676242	S.D. dependent var	1.868364
S.E. of regression	1.063093	Akaike info criterion	2.993554
Sum squared resid	64.41956	Schwarz criterion	3.063979
Log likelihood	-86.30983	F-statistic	122.1463
Durbin-Watson stat	1.029568	Prob(F-statistic)	0.000000