

Lampiran 19. Uji Kausalitas Harga Pembelian Pemerintah untuk Gabah Kering Panen (HGKP) dan Gabah Kering Giling (HGKG) dengan panjang kelambanan atau lag 3

Pairwise Granger Causality Tests

Date: 04/05/13 Time: 20:33

Sample: 1986 2011

Lags: 3

Null Hypothesis:	Obs	F-Statistic	Probability
HGKG does not Granger Cause HGKP	23	2.95971	0.06377
HGKP does not Granger Cause HGKG		1.67611	0.21206
D2 does not Granger Cause HGKP	23	1.13526	0.36466
HGKP does not Granger Cause D2		1.39415	0.28081
D2 does not Granger Cause HGKG	23	0.22228	0.87950
HGKG does not Granger Cause D2		1.89380	0.17135