

Lampiran 3. Hasil Uji Heteroskedastisitas dengan *Cross Term*

White Heteroskedasticity Test:

F-statistic	4.483199	Probability	0.002369
Obs*R-squared	6.849885	Probability	0.003294

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/23/13 Time: 21:17

Sample: 2005:01 2012:12

Included observations: 96

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-19.93584	24.09575	-0.827359	0.4102
LOG(FD)	-0.380533	0.495267	-0.768339	0.4443
(LOG(FD))*(LOG(CD))	0.032555	0.045061	0.722450	0.4719
LOG(CD)	2.025455	2.415098	0.838664	0.4039
(LOG(CD))^2	-0.027363	0.021504	-1.272472	0.2064
R-squared	0.059259	Mean dependent var		0.012234
Adjusted R-squared	0.127903	S.D. dependent var		0.012747
S.E. of regression	0.011904	Akaike info criterion		-5.973141
Sum squared resid	0.012896	Schwarz criterion		-5.839581
Log likelihood	291.7107	F-statistic		4.483199
Durbin-Watson stat	0.577009	Prob(F-statistic)		0.002369