Lampiran 6. Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	15.1220	Probability	0.000000
Obs*R-squared	0.02826	Probability	0.000000

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 07/23/13 Time: 21:21
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(FD)	-0.169933	0.087217	-1.948402	0.0544
LOG(CD)	0.080639	0.043010	1.874908	0.0640
C	-8.317830	4.265199	-1.950162	0.0542
RESID(-1)	0.858936	0.104807	8.195421	0.0000
RESID(-2)	0.036546	0.107599	0.339650	0.7349

R-squared	0.773205	Mean dependent var	1.44E-14
Adjusted R-squared	0.763236	S.D. dependent var	0.111189
S.E. of regression	0.054103	Akaike info criterion	-2.945178
Sum squared resid	0.266369	Schwarz criterion	-2.811618
Log likelihood	146.3686	F-statistic	77.56099
Durbin-Watson stat	1.832958	Prob(F-statistic)	0.000000