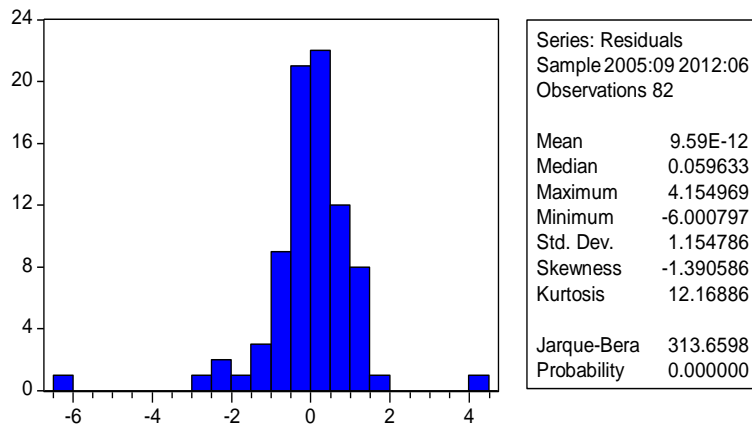


Lampiran 6 . Hasil Uji Asumsi Klasik

NORMALITAS



AUTOKOLERASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.636269	Probability	0.201862
Obs*R-squared	3.565019	Probability	0.168215

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 11/09/12 Time: 10:42

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.024740	0.176568	0.140117	0.8890
D(OPENC)	0.052381	0.397114	0.131905	0.8954
D(M2)	-0.455982	3.890127	-0.117215	0.9070
D(R)	-0.054537	0.656398	-0.083086	0.9340
D(YUAN)	1.15E-05	0.000382	0.030223	0.9760
D(INFCHY)	0.001001	0.001860	0.537959	0.5923
EC(-1)	0.127991	0.163539	0.782630	0.4364
AR(1)	0.289945	0.415301	0.698157	0.4873
RESID(-1)	-0.407208	0.433140	-0.940129	0.3503
RESID(-2)	-0.257304	0.147779	-1.741141	0.0859
R-squared	0.043476	Mean dependent var	9.59E-12	
Adjusted R-squared	-0.076090	S.D. dependent var	1.154786	

S.E. of regression	1.197914	Akaike info criterion	3.312890
Sum squared resid	103.3199	Schwarz criterion	3.606392
Log likelihood	-125.8285	F-statistic	0.363615
Durbin-Watson stat	1.890689	Prob(F-statistic)	0.948620

MULTIKOLINEARITAS

	INF	OPENC	M2	R	YUAN	INFCHY
INF	1.000000	0.361545	-0.637209	0.883450	0.312469	0.049057
OPENC	0.361545	1.000000	-0.385755	0.437445	0.176637	0.465855
M2	-0.637209	-0.385755	1.000000	-0.837876	-0.249228	-0.146888
R	0.883450	0.437445	-0.837876	1.000000	0.390223	0.178817
YUAN	0.312469	0.176637	-0.249228	0.390223	1.000000	0.142349
INFCHY	0.049057	0.465855	-0.146888	0.178817	0.142349	1.000000

HETEROSKEDASTISITAS

- Uji White Cross Term

White Heteroskedasticity Test:

F-statistic	1.876998	Probability	0.052635
Obs*R-squared	20.18013	Probability	0.063754

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 11/09/12 Time: 10:48

Sample: 2005:09 2012:06

Included observations: 82

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.492234	0.735674	0.669092	0.5057
D(OPENC)	-0.223308	1.400655	-0.159431	0.8738
(D(OPENC))^2	1.059022	2.934335	0.360907	0.7193
D(M2)	11.42097	20.42265	0.559231	0.5778
(D(M2))^2	-78.91580	212.2866	-0.371742	0.7112
D(R)	-2.703192	2.180988	-1.239435	0.2194

(D(R))^2	12.46706	2.859308	4.360168	0.0000
D(YUAN)	-0.000122	0.001375	-0.088541	0.9297
(D(YUAN))^2	2.00E-07	1.32E-06	0.151365	0.8801
D(INFCHY)	0.006665	0.006406	1.040466	0.3018
(D(INFCHY))^2	-2.72E-06	1.93E-05	-0.141164	0.8882
EC(-1)	0.180104	0.336137	0.535805	0.5938
EC(-1)^2	-0.199543	0.111486	-1.789857	0.0779
R-squared	0.246099	Mean dependent var	1.317268	
Adjusted R-squared	0.114986	S.D. dependent var	4.429379	
S.E. of regression	4.166946	Akaike info criterion	5.836704	
Sum squared resid	1198.077	Schwarz criterion	6.218257	
Log likelihood	-226.3049	F-statistic	1.876998	
Durbin-Watson stat	2.069154	Prob(F-statistic)	0.052635	

Uji White No Cross Term

White Heteroskedasticity Test:

F-statistic	2.246948	Probability	0.005702
Obs*R-squared	43.38403	Probability	0.023915

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 11/09/12 Time: 10:49

Sample: 2005:09 2012:06

Included observations: 82

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.044351	0.823362	0.053866	0.9572
D(OPENC)	0.382426	1.556362	0.245718	0.8068
(D(OPENC))^2	0.831432	2.873967	0.289298	0.7735
(D(OPENC))*(D(M2))	-14.41206	40.32989	-0.357354	0.7222
(D(OPENC))*(D(R))	20.06065	7.639160	2.626028	0.0112
(D(OPENC))*(D(YUAN))	-0.010872	0.023892	-0.455056	0.6509
(D(OPENC))*(D(INFCHY))	-0.098251	0.097905	-1.003534	0.3201
(D(OPENC))*EC(-1)	-1.272205	1.096466	-1.160278	0.2510
D(M2)	4.907704	19.33641	0.253806	0.8006
(D(M2))^2	-92.89075	206.2935	-0.450285	0.6543
(D(M2))*(D(R))	-289.6552	98.66690	-2.935688	0.0049
(D(M2))*(D(YUAN))	0.036795	0.067837	0.542406	0.5898
(D(M2))*(D(INFCHY))	-0.951939	1.633362	-0.582810	0.5624
(D(M2))*EC(-1)	22.11369	11.59458	1.907244	0.0618
D(R)	2.673934	3.181916	0.840353	0.4044
(D(R))^2	16.60142	3.243568	5.118258	0.0000
(D(R))*(D(YUAN))	-0.010552	0.014473	-0.729109	0.4691
(D(R))*(D(INFCHY))	-0.180589	0.141992	-1.271822	0.2089
(D(R))*EC(-1)	-2.228137	1.622187	-1.373539	0.1753

D(YUAN)	-0.001361	0.006560	-0.207517	0.8364
(D(YUAN))^2	8.30E-07	5.79E-06	0.143265	0.8866
(D(YUAN))*(D(INFCHY))	4.06E-05	3.26E-05	1.246065	0.2181
(D(YUAN))*EC(-1)	0.001177	0.005942	0.198018	0.8438
D(INFCHY)	-0.012098	0.018017	-0.671480	0.5048
(D(INFCHY))^2	-2.60E-06	0.000106	-0.024585	0.9805
(D(INFCHY))*EC(-1)	-0.001757	0.023316	-0.075365	0.9402
EC(-1)	0.001738	0.452948	0.003836	0.9970
EC(-1)^2	0.136284	0.246814	0.552175	0.5831
R-squared	0.529074	Mean dependent var	1.317268	
Adjusted R-squared	0.293610	S.D. dependent var	4.429379	
S.E. of regression	3.722760	Akaike info criterion	5.731999	
Sum squared resid	748.3827	Schwarz criterion	6.553806	
Log likelihood	-207.0120	F-statistic	2.246948	
Durbin-Watson stat	1.918204	Prob(F-statistic)	0.005702	