

Lampiran 5 . Hasil Estimasi ECM

Dependent Variable: D(INF)

Method: Least Squares

Date: 10/29/12 Time: 04:08

Sample(adjusted): 2005:09 2012:06

Included observations: 82 after adjusting endpoints

Convergence achieved after 9 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.179390	0.176900	1.014076	0.3139
D(OPENC)	0.455002	0.393258	1.667007	0.1510
D(M2)	-1.551346	3.897919	-0.397993	0.6918
D(R)	4.088452	0.631164	6.477634	0.0000
D(YUAN)	-0.000218	0.000383	-0.569069	0.5710
D(INFCHY)	-0.004215	0.001702	-2.476707	0.0155
EC(-1)	-0.453407	0.144937	-3.128316	0.0025
AR(1)	0.097186	0.176255	0.551394	0.5830
R-squared	0.412656	Mean dependent var		-0.046463
Adjusted R-squared	0.357096	S.D. dependent var		1.506798
S.E. of regression	1.208170	Akaike info criterion		3.308559
Sum squared resid	108.0160	Schwarz criterion		3.543361
Log likelihood	-127.6509	F-statistic		7.427262
Durbin-Watson stat	2.014156	Prob(F-statistic)		0.000001
Inverted AR Roots	.10			