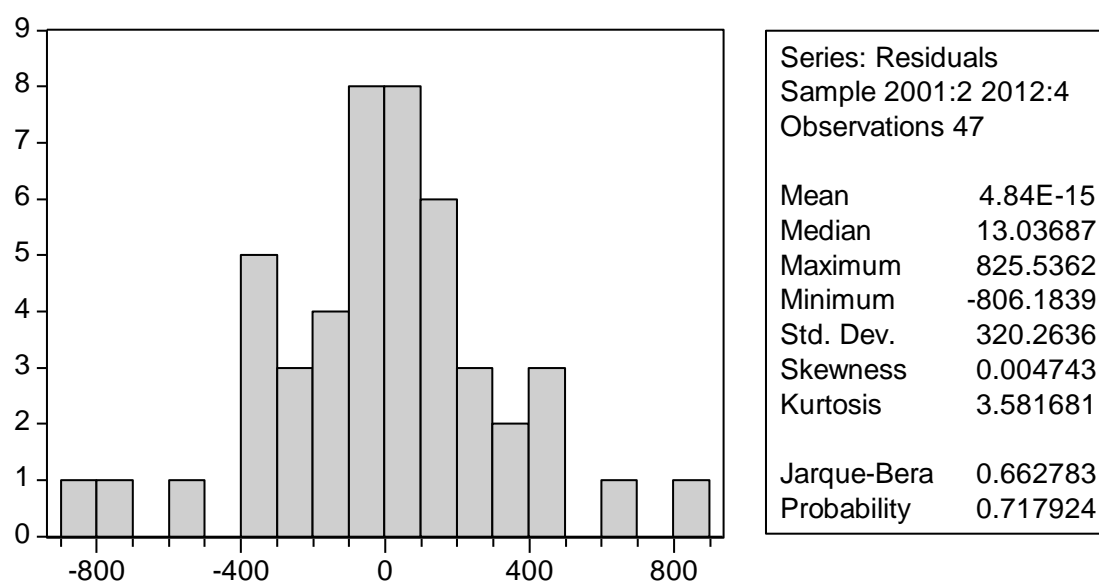


Lampiran 8. Uji Asumsi Klasik Hasil Estimasi ECM

Uji Multikolinearitas

	D(INF)	D(IC)	D(IA)	D(IJ)	D(LOG(PDB))
D(INF)	1.000000	-0.041293	-0.130352	0.220154	0.167074
D(IC)	-0.041293	1.000000	0.125118	0.211533	0.003422
D(IA)	-0.130352	0.125118	1.000000	0.606591	0.083568
D(IJ)	0.220154	0.211533	0.606591	1.000000	0.049147
D(LOG(PDB))	0.167074	0.003422	0.083568	0.049147	1.000000

Uji Normalitas



Uji Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	1.233247	Probability	0.303887
Obs*R-squared	11.99248	Probability	0.285560

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 09/19/13 Time: 20:34

Sample: 2001:2 2012:4

Included observations: 47

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	206635.8	56697.76	3.644515	0.0008
D(IC)	308.7273	1669.738	0.184896	0.8543
(D(IC))^2	2.057288	64.48786	0.031902	0.9747
D(IA)	156.9994	195.8437	0.801657	0.4280
(D(IA))^2	0.049599	0.587986	0.084354	0.9332
D(IJ)	-434.3226	615.7921	-0.705307	0.4852
(D(IJ))^2	-3.354855	4.307784	-0.778789	0.4412
D(LOG(PDB))	-1803192.	1066314.	-1.691051	0.0995
(D(LOG(PDB)))^2	-1.27E+08	61200008	-2.075365	0.0452
ECT	48.22008	64.92606	0.742692	0.4625
ECT^2	0.121501	0.128323	0.946839	0.3500
R-squared	0.255159	Mean dependent var		100386.4
Adjusted R-squared	0.048259	S.D. dependent var		163040.8
S.E. of regression	159058.1	Akaike info criterion		26.99338
Sum squared resid	9.11E+11	Schwarz criterion		27.42640
Log likelihood	-623.3445	F-statistic		1.233247
Durbin-Watson stat	1.975761	Prob(F-statistic)		0.303887

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.914092	Probability	0.161076
Obs*R-squared	4.201081	Probability	0.122390

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 09/19/13 Time: 20:34

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9.811409	56.28026	0.174331	0.8625
D(IC)	-0.753554	3.359393	-0.224313	0.8237
D(IA)	0.138513	0.400859	0.345540	0.7315
D(IJ)	0.072258	1.208997	0.059767	0.9526
D(LOG(PDB))	-818.9643	2142.579	-0.382233	0.7044
ECT	-0.558803	0.326000	-1.714118	0.0944
RESID(-1)	0.594373	0.348417	1.705925	0.0960
RESID(-2)	0.383613	0.215636	1.778986	0.0830
R-squared	0.089385	Mean dependent var		4.84E-15
Adjusted R-squared	-0.074059	S.D. dependent var		320.2636
S.E. of regression	331.9110	Akaike info criterion		14.60145
Sum squared resid	4296431.	Schwarz criterion		14.91637
Log likelihood	-335.1341	F-statistic		0.546884
Durbin-Watson stat	1.778013	Prob(F-statistic)		0.793516