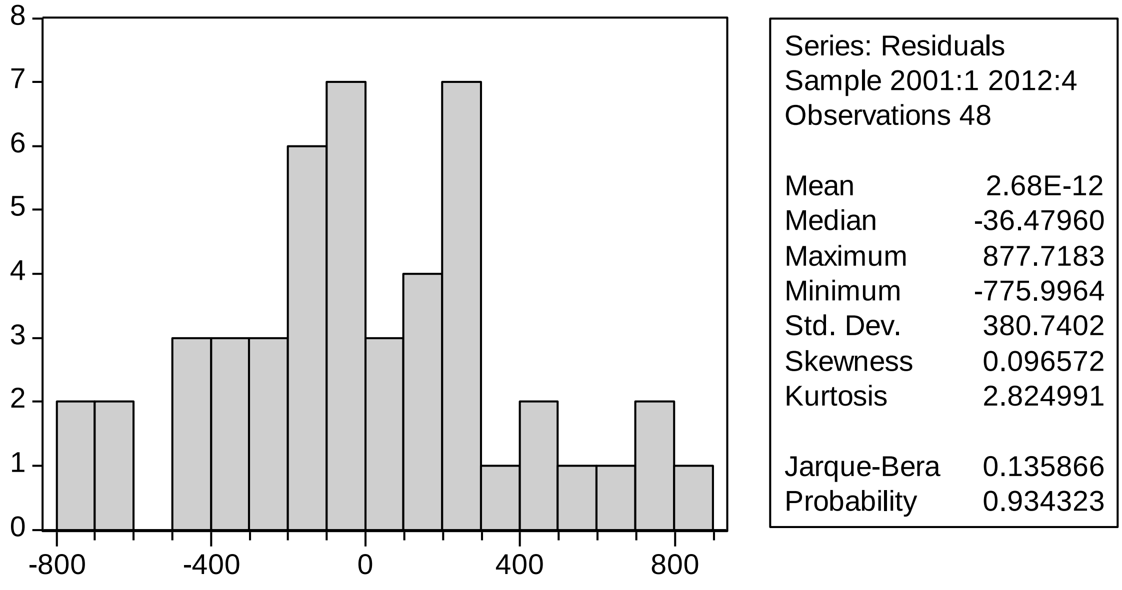
Lampiran 7. Hasil Uji Asumsi Klasik

Multikolinearitas

	INF	IC	IA	IJ	LOG(PDB)
INF	1.000000	-0.257691	0.240853	0.186667	-0.391283
IC	-0.257691	1.000000	0.145354	0.517963	0.477752
IA	0.240853	0.145354	1.000000	0.457317	-0.443732
IJ	0.186667	0.517963	0.457317	1.000000	0.137646
LOG(PDB)	-0.391283	0.477752	-0.443732	0.137646	1.000000

Normalitas



Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	1.573315	Probability	0.164565
Obs*R-squared	11.71145	Probability	0.164550

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 09/19/13 Time: 20:31
Sample: 2001:1 2012:4
Included observations: 48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.34E+08	1.67E+08	-0.801886	0.4275
IC	4898.395	4792.536	1.022088	0.3130
IC^2	-77.27932	62.30265	-1.240386	0.2222
IA	-594.9213	775.3823	-0.767262	0.4475
IA^2	1.891206	1.678630	1.126637	0.2668
IJ	-298.2108	527.4995	-0.565329	0.5751
IJ^2	-4.400719	3.206985	-1.372229	0.1778
LOG(PDB)	20822729	25503783	0.816456	0.4192
(LOG(PDB))^2	-810302.3	976047.5	-0.830187	0.4115

R-squared	0.243989	Mean dependent var	141943.0
Adjusted R-squared	0.088909	S.D. dependent var	193783.2
S.E. of regression	184968.1	Akaike info criterion	27.26112
Sum squared resid	1.33E+12	Schwarz criterion	27.61197
Log likelihood	-645.2668	F-statistic	1.573315
Durbin-Watson stat	1.584196	Prob(F-statistic)	0.164565

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	4.363340	Probability	0.019142
Obs*R-squared	8.423660	Probability	0.014819

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 09/19/13 Time: 20:27
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
IC	1.430728	3.079182	0.464646	0.6446
IA	-0.047370	0.484453	-0.097780	0.9226
IJ	-0.275360	0.985788	-0.279329	0.7814
LOG(PDB)	-129.5580	404.4324	-0.320345	0.7503
C	1659.142	5311.624	0.312361	0.7563
RESID(-1)	0.376717	0.158969	2.369750	0.0226
RESID(-2)	0.110485	0.159747	0.691627	0.4931

R-squared	0.175493	Mean dependent var	2.68E-12
Adjusted R-squared	0.054833	S.D. dependent var	380.7402
S.E. of regression	370.1544	Akaike info criterion	14.79976
Sum squared resid	5617585.	Schwarz criterion	15.07264
Log likelihood	-348.1941	F-statistic	1.454447
Durbin-Watson stat	1.919246	Prob(F-statistic)	0.217924