

Lampiran 5. Hasil Uji Residual pada Orde Level (Uji Kointegrasi Metode Engel-Granger)

Resid01 (Level : intercept)

Null Hypothesis: RESID01 has a unit root

Exogenous: Constant

Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-4.265780	0.0014
Test critical values: 1% level	-3.577723	
5% level	-2.925169	
10% level	-2.600658	

*MacKinnon (1996) one-sided p-values.

Resid01 (Level : Intercept and Trend)

Null Hypothesis: RESID01 has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-4.213659	0.0088
Test critical values: 1% level	-4.165756	
5% level	-3.508508	
10% level	-3.184230	

*MacKinnon (1996) one-sided p-values.

Resid01 (Level : None)

Null Hypothesis: RESID01 has a unit root

Exogenous: None

Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-4.317861	0.0001
Test critical values: 1% level	-2.615093	
5% level	-1.947975	
10% level	-1.612408	

*MacKinnon (1996) one-sided p-values.