

Lampiran 6. Hasil estimasi ECM (Metode EG) Inflasi (Inf)

Dependent Variable: D(INF)

Method: Least Squares

Date: 09/19/13 Time: 20:24

Sample(adjusted): 2001:2 2012:4

Included observations: 47 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-59.97986	57.27431	-1.047238	0.3011
D(IC)	-4.176156	3.403615	-1.226977	0.2268
D(IA)	-1.127796	0.400664	-2.814815	0.0075
D(IJ)	4.398301	1.229985	3.575898	0.0009
D(LOG(PDB))	2395.742	2138.904	1.120079	0.2692
ECT	-0.560320	0.134159	-4.176525	0.0002
R-squared	0.438011	Mean dependent var	-21.70213	
Adjusted R-squared	0.369475	S.D. dependent var	427.2121	
S.E. of regression	339.2302	Akaike info criterion	14.60998	
Sum squared resid	4718163.	Schwarz criterion	14.84617	
Log likelihood	-337.3345	F-statistic	6.391026	
Durbin-Watson stat	1.738230	Prob(F-statistic)	0.000179	