

### Lampiran 3. Hasil uji *Unit Root* Phillips-Perron pada Orde *First Difference*

Inf (First Difference : Intercept)

Null Hypothesis: D(INF) has a unit root

Exogenous: Constant

Bandwidth: 4 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-9.175569	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

\*Mackinnon (1996) one-sided p-values.

Inf (First Difference : Intercept and Trend)

Null Hypothesis: D(INF) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 4 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-9.120541	0.0000
Test critical values: 1% level	-4.170583	
5% level	-3.510740	
10% level	-3.185512	

\*Mackinnon (1996) one-sided p-values.

Inf (First Difference : None)

Null Hypothesis: D(INF) has a unit root

Exogenous: None

Bandwidth: 4 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-9.277450	0.0000
Test critical values: 1% level	-2.616203	
5% level	-1.948140	
10% level	-1.612320	

\*Mackinnon (1996) one-sided p-values.

## Inflasi Amerika ( First Different : Intercept)

Null Hypothesis: D(IA) has a unit root

Exogenous: Constant

Bandwidth: 5 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-12.36444	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

## Inflasi amerika (First Difference : Intercept and Trend)

Null Hypothesis: D(IA) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 5 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-12.26923	0.0000
Test critical values: 1% level	-4.170583	
5% level	-3.510740	
10% level	-3.185512	

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

## Inflasi Amerika (First Difference : None)

Null Hypothesis: D(IA) has a unit root

Exogenous: None

Bandwidth: 5 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-12.36891	0.0000
Test critical values: 1% level	-2.616203	
5% level	-1.948140	
10% level	-1.612320	

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

## Inflasi Cina (First Difference : Intercept)

Null Hypothesis: D(IC) has a unit root

Exogenous: Constant

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.018591	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

## Inflasi Cina (First Difference : Intercept and Trend)

Null Hypothesis: D(IC) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-5.951110	0.0001
Test critical values: 1% level	-4.170583	
5% level	-3.510740	
10% level	-3.185512	

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

## Inflasi Cina (First Difference : None)

Null Hypothesis: D(IC) has a unit root

Exogenous: None

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.082468	0.0000
Test critical values: 1% level	-2.616203	
5% level	-1.948140	
10% level	-1.612320	

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

## Inflasi Jepang (First Difference : Intercept)

Null Hypothesis: D(IJ) has a unit root

Exogenous: Constant

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-5.368707	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

## Inflasi Jepang (First Difference : Intercept and Trend)

Null Hypothesis: D(IJ) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-5.308458	0.0004
Test critical values: 1% level	-4.170583	
5% level	-3.510740	
10% level	-3.185512	

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

## Inflasi Jepang (First Difference : None)

Null Hypothesis: D(IJ) has a unit root

Exogenous: None

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-5.427517	0.0000
Test critical values: 1% level	-2.616203	
5% level	-1.948140	
10% level	-1.612320	

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

## PDB (First Difference : Intercept)

Null Hypothesis: D(PDB) has a unit root

Exogenous: Constant

Bandwidth: 13 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-10.22766	0.0000
Test critical values: 1% level	-3.581152	
5% level	-2.926622	
10% level	-2.601424	

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

## PDB (First Difference : Intercept and Trend)

Null Hypothesis: D(PDB) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 10 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-19.21347	0.0000
Test critical values: 1% level	-4.170583	
5% level	-3.510740	
10% level	-3.185512	

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

## PDB (First Difference : None)

Null Hypothesis: D(PDB) has a unit root

Exogenous: None

Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.573784	0.0000
Test critical values: 1% level	-2.616203	
5% level	-1.948140	
10% level	-1.612320	

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