Lampiran 3. Uji Stasioneritas

a. Uji Stasioneritas variabel Fiscal Impulse (FI)

Level - Intersep

Null Hypothesis: FI has a unit root
Exogenous: Constant
Bandwidth: 1 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-2.857198	0.0796
Test critical values:	1% level	-4.121990	
	5% level	-3.144920	
	10% level	-2.713751	

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

First Difference - Intersep

Null Hypothesis: D(FI) has a unit root
Exogenous: Constant
Bandwidth: 9 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.358200	0.0005
Test critical values:	1% level	-4.200056	
	5% level	-3.175352	
	10% level	-2.728985	

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

Level – Trend & Intersep

Null Hypothesis: FI has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 11 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-6.437379	0.0015
Test critical values:	1% level	-4.992279	
	5% level	-3.875302	
	10% level	-3.388330	

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

Level – Tanpa Trend & Intersep

Null Hypothesis: FI has a unit root
Exogenous: None
Bandwidth: 1 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*

Phillips-Perron test statistic		-2.773363	0.0100
Test critical values:	1% level	-2.771926	
	5% level	-1.974028	
	10% level	-1.602922	

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

b. Uji Stasioneritas variabel Pertumbuhan Ekonomi (EG)

Level - Intersep

Null Hypothesis: EG has a unit root
Exogenous: Constant
Bandwidth: 2 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-1.282264	0.6009
Test critical values:	1% level	-4.121990	
	5% level	-3.144920	
	10% level	-2.713751	

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

First Difference - Intersep

Null Hypothesis: D(EG) has a unit root
Exogenous: Constant
Bandwidth: 10 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-7.537622	0.0001
Test critical values:	1% level	-4.200056	
	5% level	-3.175352	
	10% level	-2.728985	

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

Level – Trend & Intersep

Null Hypothesis: EG has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 1 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-3.128109	0.1441
Test critical values:	1% level	-4.992279	
	5% level	-3.875302	
	10% level	-3.388330	

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

First Difference – Trend & Intersep

Null Hypothesis: D(EG) has a unit root
Exogenous: Constant, Linear Trend
Bandwidth: 9 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-8.345642	0.0003
Test critical values:	1% level	-5.124875	
	5% level	-3.933364	
	10% level	-3.420030	

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

Level – Tanpa Trend & Intersep

Null Hypothesis: EG has a unit root
Exogenous: None
Bandwidth: 11 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		0.813608	0.8743
Test critical values:	1% level	-2.771926	
	5% level	-1.974028	
	10% level	-1.602922	

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

First Difference & Intersep

Null Hypothesis: D(EG) has a unit root
Exogenous: None
Bandwidth: 4 (Newey-West using Bartlett kernel)

		Adj. t-Stat	Prob.*
Phillips-Perron test statistic		-4.288217	0.0005
Test critical values:	1% level	-2.792154	
	5% level	-1.977738	
	10% level	-1.602074	

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