

Lampiran 4. Penentuan Lag Optimum

VAR Lag Order Selection Criteria

Endogenous variables: FI EG

Exogenous variables: C

Date: 10/22/13 Time: 17:34

Sample: 2000 2012

Included observations: 11

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-32.34189	NA*	1.766912	6.243981	6.316325	6.198377
1	-27.08728	7.643074	1.445474*	6.015869*	6.232903*	5.879060
2	-23.58108	3.824950	1.774241	6.105650	6.467373	5.877634*

* indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error

AIC: Akaike information criterion

SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion