# Lampiran 8. Uji Asumsi Klasik Hasil Estimasi Ecm

## UJI MULTIKOLINERITAS

| | D(LOG(PMA)) | D(LOG(GDP)) | D(INF) | D(LOG(RER)) | D(RLN) |
|---|---|---|---|---|---|
| D(LOG(PMA)) | 1.000000 | 0.210905 | -0.119893 | 0.205350 | 0.074331 |
| D(LOG(GDP)) | 0.210905 | 1.000000 | 0.040767 | 0.417026 | 0.200141 |
| D(INF) | -0.119893 | 0.040767 | 1.000000 | 0.193877 | 0.111609 |
| D(LOG(RER)) | 0.205350 | 0.417026 | 0.193877 | 1.000000 | 0.176798 |
| D(RLN) | 0.074331 | 0.200141 | 0.111609 | 0.176798 | 1.000000 |

## UJI HETEROKEDASTIS

### Uji white *cross term*

White Heteroskedasticity Test:

| | | | |
|---|---|---|---|
| F-statistic | 0.982979 | Probability | 0.505676 |
| Obs*R-squared | 20.19023 | Probability | 0.446088 |

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 06/29/13 Time: 08:09
Sample: 2000:2 2012:4
Included observations: 51

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 0.244578 | 0.077486 | 3.156411 | 0.0036 |
| D(LOG(GDP)) | -3.165003 | 2.396328 | -1.320772 | 0.1966 |
| (D(LOG(GDP)))^2 | -35.42642 | 73.23861 | -0.483712 | 0.6321 |
| (D(LOG(GDP)))*(D(INF)) | 1.212101 | 1.894819 | 0.639692 | 0.5272 |
| (D(LOG(GDP)))*(D(LOG(RER))) | 19.62131 | 31.08463 | 0.631222 | 0.5327 |
| (D(LOG(GDP)))*(D(RLN)) | -1.968278 | 7.532592 | -0.261302 | 0.7956 |
| (D(LOG(GDP)))*ECT(-1) | -17.24512 | 12.32550 | -1.399141 | 0.1720 |
| D(INF) | -0.081866 | 0.045390 | -1.803623 | 0.0813 |
| (D(INF))^2 | -0.006075 | 0.010565 | -0.575050 | 0.5695 |
| (D(INF))*(D(LOG(RER))) | 0.273637 | 0.415209 | 0.659034 | 0.5149 |
| (D(INF))*(D(RLN)) | -0.025129 | 0.093051 | -0.270060 | 0.7890 |
| (D(INF))*ECT(-1) | 0.017819 | 0.093492 | 0.190599 | 0.8501 |
| D(LOG(RER)) | -0.799635 | 0.714897 | -1.118533 | 0.2722 |
| (D(LOG(RER)))^2 | -1.247385 | 3.290234 | -0.379117 | 0.7073 |

| | | | | |
|---|---|---|---|---|
| (D(LOG(RER)))*(D(RLN)) | -1.838859 | 1.191737 | -1.543008 | 0.1333 |
| (D(LOG(RER)))*ECT(-1) | -0.980257 | 2.492367 | -0.393304 | 0.6969 |
| D(RLN) | 0.246778 | 0.170669 | 1.445947 | 0.1586 |
| (D(RLN))^2 | 0.115678 | 0.130532 | 0.886202 | 0.3826 |
| (D(RLN))*ECT(-1) | 0.352339 | 0.212461 | 1.658372 | 0.1077 |
| ECT(-1) | 0.463753 | 0.344357 | 1.346720 | 0.1882 |
| ECT(-1)^2 | -0.092960 | 0.153672 | -0.604926 | 0.5498 |

| | | | |
|---|---|---|---|
| R-squared | 0.395887 | Mean dependent var | 0.184104 |
| Adjusted R-squared | -0.006855 | S.D. dependent var | 0.298597 |
| S.E. of regression | 0.299618 | Akaike info criterion | 0.720287 |
| Sum squared resid | 2.693137 | Schwarz criterion | 1.515745 |
| Log likelihood | 2.632670 | F-statistic | 0.982979 |
| Durbin-Watson stat | 2.275516 | Prob(F-statistic) | 0.505676 |

## Uji white no cross term

White Heteroskedasticity Test:

| | | | |
|---|---|---|---|
| F-statistic | 0.804373 | Probability | 0.625483 |
| Obs*R-squared | 8.538684 | Probability | 0.576370 |

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 06/29/13 Time: 08:07
Sample: 2000:2 2012:4
Included observations: 51

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 0.199364 | 0.069071 | 2.886345 | 0.0063 |
| D(LOG(GDP)) | -2.616503 | 2.014889 | -1.298584 | 0.2015 |
| (D(LOG(GDP)))^2 | 27.91009 | 40.91627 | 0.682127 | 0.4991 |
| D(INF) | -0.021224 | 0.024453 | -0.867927 | 0.3906 |
| (D(INF))^2 | -0.002556 | 0.003978 | -0.642443 | 0.5243 |
| D(LOG(RER)) | -0.247251 | 0.364250 | -0.678795 | 0.5012 |
| (D(LOG(RER)))^2 | -0.092208 | 0.811659 | -0.113604 | 0.9101 |
| D(RLN) | 0.162335 | 0.150810 | 1.076421 | 0.2882 |
| (D(RLN))^2 | 0.165809 | 0.099876 | 1.660162 | 0.1047 |
| ECT(-1) | -0.038906 | 0.101443 | -0.383525 | 0.7034 |
| ECT(-1)^2 | -0.075533 | 0.132145 | -0.571592 | 0.5708 |

| | | | |
|---|---|---|---|
| R-squared | 0.167425 | Mean dependent var | 0.184104 |
| Adjusted R-squared | -0.040719 | S.D. dependent var | 0.298597 |
| S.E. of regression | 0.304615 | Akaike info criterion | 0.648892 |
| Sum squared resid | 3.711619 | Schwarz criterion | 1.065560 |
| Log likelihood | -5.546750 | F-statistic | 0.804373 |
| Durbin-Watson stat | 1.977511 | Prob(F-statistic) | 0.625483 |