

Lampiran 6. Hasil Estimasi ECM (Metode EG) Persamaan Penanaman Modal Asing (PMA)

Dependent Variable: D(LOG(PMA))

Method: Least Squares

Date: 06/27/13 Time: 07:19

Sample(adjusted): 2000:2 2012:4

Included observations: 51 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.026821	0.075616	0.354695	0.7245
D(LOG(GDP))	3.182463	2.660157	1.196344	0.2378
D(INF)	0.051112	0.032802	1.558206	0.1262
D(LOG(RER))	-0.940717	0.535036	-1.758231	0.0855
D(RLN)	0.247555	0.122884	2.014532	0.0500
ECT(-1)	-0.645796	0.150190	-8.960646	0.0000
R-squared	0.672031	Mean dependent var		0.029346
Adjusted R-squared	0.635590	S.D. dependent var		0.756685
S.E. of regression	0.456784	Akaike info criterion		1.380917
Sum squared resid	9.389310	Schwarz criterion		1.608191
Log likelihood	-29.21339	F-statistic		18.44161
Durbin-Watson stat	2.052020	Prob(F-statistic)		0.000000