

Lampiran 4. Hasil Regresi Kointegrasi Engle-Granger

Dependent Variable: LOG(PMA)

Method: Least Squares

Date: 06/26/13 Time: 23:57

Sample: 2000:1 2012:4

Included observations: 52

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(GDP)	3.663195	0.575557	6.364612	0.0000
INF	-0.058113	0.023021	-2.524353	0.0150
LOG(RER)	-0.661531	0.333368	-1.984383	0.0531
RLN	0.151940	0.044089	3.446193	0.0012
C	-27.66142	6.175480	-4.479235	0.0000
R-squared	0.626785	Mean dependent var	14.49898	
Adjusted R-squared	0.595022	S.D. dependent var	0.806935	
S.E. of regression	0.513516	Akaike info criterion	1.596142	
Sum squared resid	12.39386	Schwarz criterion	1.783762	
Log likelihood	-36.49969	F-statistic	19.73317	
Durbin-Watson stat	2.319418	Prob(F-statistic)	0.000000	