Lampiran 7. Hasil Uji Asumsi Klasik

MULTIKOLINEARITAS

	PMA	GDP	INF	RER	RLN
PMA	1.000000	0.735806	-0.464278	0.133643	-0.302559
GDP	0.735806	1.000000	-0.434521	0.410016	-0.564412
INF	-0.464278	-0.434521	1.000000	0.048234	0.408562
RER	0.133643	0.410016	0.048234	1.000000	0.084008
RLN	-0.302559	-0.564412	0.408562	0.084008	1.000000

HETEROKEDASTISITAS

- Uji *White Cross Term*

White Heteroskedasticity Test:

F-statistic	0.872211	Probability	0.592689
Obs*R-squared	12.90302	Probability	0.534174

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 06/27/13 Time: 00:30
Sample: 2000:1 2012:4
Included observations: 52

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	29.87457	751.8459	0.039735	0.9685
LOG(GDP)	44.81532	98.45345	0.455193	0.6516
(LOG(GDP))^2	-4.967904	3.895260	-1.275372	0.2101
(LOG(GDP))*INF	-0.010831	0.295137	-0.036698	0.9709
(LOG(GDP))*(LOG(RER))	10.06295	7.687756	1.308957	0.1986
(LOG(GDP))*RLN	-0.113358	0.611931	-0.185247	0.8540
INF	-0.862176	3.060593	-0.281702	0.7797
INF^2	-0.002024	0.008000	-0.252952	0.8017
INF*(LOG(RER))	0.118279	0.139346	0.848814	0.4014
INF*RLN	0.000878	0.016527	0.053123	0.9579
LOG(RER)	-74.48604	66.94531	-1.112640	0.2730
(LOG(RER))^2	-3.481380	2.333389	-1.491984	0.1442
(LOG(RER))*RLN	0.379038	0.303488	1.248941	0.2195
RLN	-1.578846	6.101485	-0.258764	0.7973

RLN^2	-0.015658	0.030325	-0.516349	0.6087

R-squared	0.248135	Mean dependent var	0.238343
Adjusted R-squared	-0.036355	S.D. dependent var	0.359963
S.E. of regression	0.366447	Akaike info criterion	1.066674
Sum squared resid	4.968498	Schwarz criterion	1.629533
Log likelihood	-12.73352	F-statistic	0.872211
Durbin-Watson stat	2.792640	Prob(F-statistic)	0.592689

- Uji *White No Cross Term*

White Heteroskedasticity Test:

F-statistic	0.891545	Probability	0.531761
Obs*R-squared	7.398069	Probability	0.494355

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 07/01/13 Time: 05:59
Sample: 2000:1 2012:4
Included observations: 52

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-724.0555	410.1780	-1.765223	0.0846
LOG(GDP)	111.5311	63.48905	1.756698	0.0861
(LOG(GDP))^2	-4.260035	2.422279	-1.758689	0.0857
INF	-0.010334	0.087152	-0.118580	0.9062
INF^2	0.000168	0.004201	0.040004	0.9683
LOG(RER)	-0.863856	11.21833	-0.077004	0.9390
(LOG(RER))^2	0.023773	0.668593	0.035556	0.9718
RLN	0.114819	0.180642	0.635613	0.5284
RLN^2	-0.012906	0.024491	-0.526967	0.6009

R-squared	0.142271	Mean dependent var	0.238343
Adjusted R-squared	-0.017307	S.D. dependent var	0.359963
S.E. of regression	0.363064	Akaike info criterion	0.967637
Sum squared resid	5.668074	Schwarz criterion	1.305352
Log likelihood	-16.15855	F-statistic	0.891545
Durbin-Watson stat	2.648109	Prob(F-statistic)	0.531761