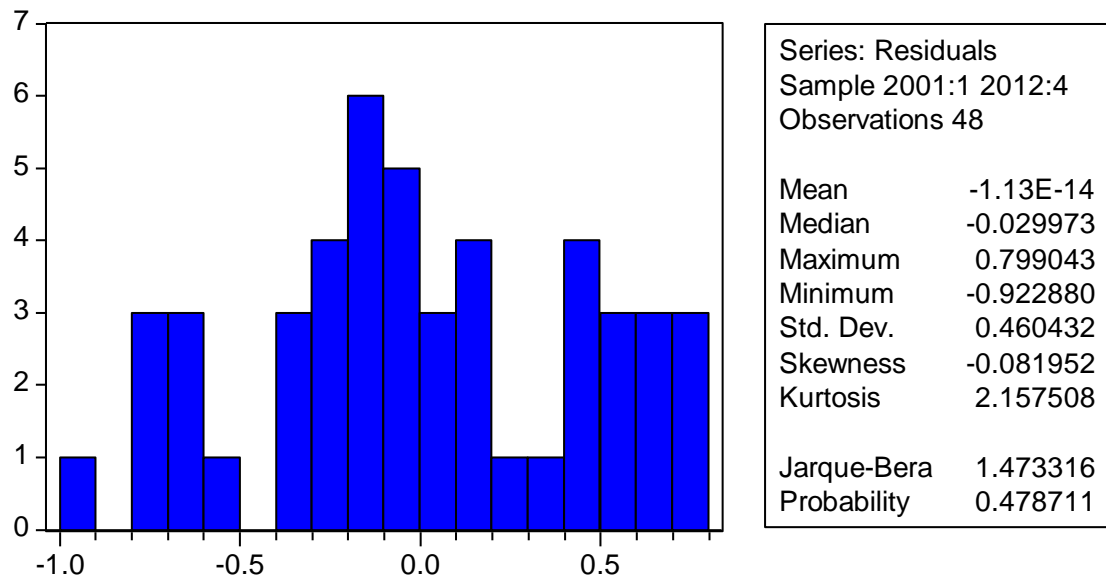


Lampiran 3. Hasil Uji Asumsi Klasik

1. Uji Normalitas



2. Uji Multikolinearitas

	LOG(MNM)	LOG(ER)	LOG(PDB)	INF	RLN
LOG(MNM)	1.000000	0.355445	0.217576	-0.487991	-0.392532
LOG(ER)	0.355445	1.000000	0.345252	-0.048831	0.100368
LOG(PDB)	0.217576	0.345252	1.000000	0.227127	0.488977
INF	-0.487991	-0.048831	0.227127	1.000000	0.564324
RLN	-0.392532	0.100368	0.488977	0.564324	1.000000

3. Uji Heteroskedastisitas (*no cross terms*)

White Heteroskedasticity Test:

F-statistic	4.348453	Probability	0.000815
Obs*R-squared	22.62989	Probability	0.003873

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/19/13 Time: 20:44

Sample: 2001:1 2012:4

Included observations: 48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1348.783	386.5970	-3.488860	0.0012
LOG(ER)	0.202908	4.704191	0.043133	0.9658
(LOG(ER))^2	-0.017724	0.253464	-0.069928	0.9446
LOG(PDB)	207.6535	60.33852	3.441475	0.0014
(LOG(PDB))^2	-7.992394	2.327334	-3.434141	0.0014
INF	0.040629	0.047834	0.849379	0.4009
INF^2	-0.001622	0.002309	-0.702299	0.4867
RLN	-0.172498	0.079212	-2.177694	0.0355
RLN^2	0.019263	0.013662	1.409991	0.1665
R-squared	0.471456	Mean dependent var	0.207581	
Adjusted R-squared	0.363037	S.D. dependent var	0.225695	
S.E. of regression	0.180127	Akaike info criterion	-0.422949	
Sum squared resid	1.265383	Schwarz criterion	-0.072099	
Log likelihood	19.15077	F-statistic	4.348453	
Durbin-Watson stat	0.964562	Prob(F-statistic)	0.000815	

4. Uji Heteroskedastisitas (*cross terms*)

White Heteroskedasticity Test:

F-statistic	3.518392	Probability	0.001461
Obs*R-squared	28.74339	Probability	0.011318

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/19/13 Time: 20:45

Sample: 2001:1 2012:4

Included observations: 48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1496.582	584.1676	-2.561905	0.0152
LOG(ER)	-31.06501	29.07471	-1.068454	0.2931
(LOG(ER))^2	-0.291354	0.389017	-0.748948	0.4592
(LOG(ER))*(LOG(PDB))	2.789095	2.062284	1.352430	0.1854
(LOG(ER))*INF	0.090184	0.044989	2.004589	0.0533
(LOG(ER))*RLN	-0.239619	0.182570	-1.312476	0.1984
LOG(PDB)	255.3774	92.40718	2.763610	0.0093
(LOG(PDB))^2	-10.92376	3.842009	-2.843243	0.0076
(LOG(PDB))*INF	0.078569	0.224206	0.350434	0.7282
(LOG(PDB))*RLN	0.294291	0.371928	0.791260	0.4344
INF	-1.846900	2.900050	-0.636851	0.5286
INF^2	-0.001315	0.003424	-0.383922	0.7035
INF*RLN	0.001377	0.015543	0.088610	0.9299
RLN	-1.608124	3.735571	-0.430489	0.6696
RLN^2	-0.002348	0.018670	-0.125755	0.9007
R-squared	0.598821	Mean dependent var	0.207581	
Adjusted R-squared	0.428623	S.D. dependent var	0.225695	
S.E. of regression	0.170601	Akaike info criterion	-0.448666	
Sum squared resid	0.960461	Schwarz criterion	0.136084	
Log likelihood	25.76799	F-statistic	3.518392	
Durbin-Watson stat	1.312809	Prob(F-statistic)	0.001461	

5. Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	132.7078	Probability	0.000000
Obs*R-squared	36.46073	Probability	0.000000

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/19/13 Time: 20:46

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(ER)	0.154827	0.091297	1.695865	0.0973
LOG(PDB)	-0.720193	0.366551	-1.964779	0.0561
INF	0.004212	0.011444	0.368075	0.7147
RLN	0.016525	0.026085	0.633494	0.5298
C	7.814688	4.493123	1.739255	0.0893
RESID(-1)	0.901802	0.078282	11.51989	0.0000
R-squared	0.759599	Mean dependent var	-1.13E-14	
Adjusted R-squared	0.730979	S.D. dependent var	0.460432	
S.E. of regression	0.238813	Akaike info criterion	0.090199	
Sum squared resid	2.395335	Schwarz criterion	0.324099	
Log likelihood	3.835225	F-statistic	26.54156	
Durbin-Watson stat	2.074497	Prob(F-statistic)	0.000000	