

Lampiran 2. Hasil Uji Kointegrasi Engle-Granger

Hasil Regresi Kointegrasi EG

Dependent Variable: LOG(MNM)

Method: Least Squares

Date: 07/19/13 Time: 20:40

Sample: 2001:1 2012:4

Included observations: 48

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LOG(ER)	0.375097	0.182020	2.060739	0.0454
LOG(PDB)	2.371796	0.728025	3.257848	0.0022
INF	-0.057133	0.023055	-2.478124	0.0172
RLN	-0.159856	0.052500	-3.044852	0.0040
C	-17.77249	8.952889	-1.985112	0.0535
R-squared	0.508109	Mean dependent var	15.62518	
Adjusted R-squared	0.462352	S.D. dependent var	0.656495	
S.E. of regression	0.481372	Akaike info criterion	1.473978	
Sum squared resid	9.963897	Schwarz criterion	1.668894	
Log likelihood	-30.37546	F-statistic	11.10445	
Durbin-Watson stat	0.269066	Prob(F-statistic)	0.000003	

Uji Residual Kointegrasi EG

Level: Intercept

Null Hypothesis: RESID01 has a unit root

Exogenous: Constant

Bandwidth: 4 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-8.217811	0.0000
Test critical values: 1% level	-3.577723	
5% level	-2.925169	
10% level	-2.600658	

*MacKinnon (1996) one-sided p-values.

Level: Trend & Intercept

Null Hypothesis: RESID01 has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 4 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-8.199027	0.0000
Test critical values: 1% level	-4.165756	
5% level	-3.508508	
10% level	-3.184230	

*MacKinnon (1996) one-sided p-values.

Level: None

Null Hypothesis: RESID01 has a unit root

Exogenous: None

Bandwidth: 4 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-8.291420	0.0000
Test critical values: 1% level	-2.615093	
5% level	-1.947975	
10% level	-1.612408	

*MacKinnon (1996) one-sided p-values.