Lampiran 5   Lag Criteria

VAR Lag Order Selection Criteria
Endogenous variables: BI INF PDB LOG(ER) IDR
Exogenous variables: C
Date: 07/09/13   Time: 09:50
Sample: 2005:07 2012:12
Included observations: 82

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-219.5591	NA	0.000165	5.477051	5.623803	5.535970
1	369.8071	1092.484	1.73E-10	-8.287978	-7.407471	-7.934468
2	429.6442	103.6205	7.46E-11*	-9.137664*	-7.523402*	-8.489563*
3	448.2655	29.97567	8.87E-11	-8.982085	-6.634066	-8.039392
4	473.6277	37.73406*	9.08E-11	-8.990920	-5.909145	-7.753635
5	487.5953	19.07762	1.26E-10	-8.721836	-4.906305	-7.189959
6	505.8454	22.70135	1.61E-10	-8.557204	-4.007918	-6.730735
7	516.0586	11.45877	2.61E-10	-8.196552	-2.913510	-6.075491
8	531.6601	15.60149	3.90E-10	-7.967320	-1.950522	-5.551668

* indicates lag order selected by the criterion
LR: sequential modified LR test statistic (each test at 5% level)
FPE: Final prediction error
AIC: Akaike information criterion
SC: Schwarz information criterion
HQ: Hannan-Quinn information criterion