Lampiran 6   UJI KAUSALITAS GRANGER

Lag 2

Pairwise Granger Causality Tests
Date: 07/15/13   Time: 11:43
Sample: 2005:07 2012:12
Lags: 2

Null Hypothesis:	Obs	F-Statistic	Probability
INF does not Granger Cause BI	88	6.49633	0.00239
BI does not Granger Cause INF		21.3127	3.4E-08
PDB does not Granger Cause BI	88	0.04883	0.95237
BI does not Granger Cause PDB		0.61403	0.54361
LOG(ER) does not Granger Cause BI	88	1.27189	0.28571
BI does not Granger Cause LOG(ER)		0.36473	0.69549
IDR does not Granger Cause BI	88	3.10464	0.05009
BI does not Granger Cause IDR		2.33810	0.10284
PDB does not Granger Cause INF	88	0.18235	0.83364
INF does not Granger Cause PDB		2.52169	0.08646
LOG(ER) does not Granger Cause INF	88	0.66703	0.51596
INF does not Granger Cause LOG(ER)		0.94668	0.39218
IDR does not Granger Cause INF	88	8.54834	0.00042
INF does not Granger Cause IDR		4.47591	0.01426
LOG(ER) does not Granger Cause PDB	88	0.02158	0.97865
PDB does not Granger Cause LOG(ER)		0.01368	0.98641
IDR does not Granger Cause PDB	88	4.14148	0.01930
PDB does not Granger Cause IDR		0.41612	0.66097
IDR does not Granger Cause LOG(ER)	88	2.06525	0.13325
LOG(ER) does not Granger Cause IDR		2.93358	0.05875