Lampiran 3 Unit Root tingkat Level

Null Hypothesis: BI has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.855462	0.3518
Test critical values:	1% level	-3.506484	
	5% level	-2.894716	
	10% level	-2.584529	

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

Null Hypothesis: BI has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.543402	0.0023
Test critical values:	1% level	-4.065702	
	5% level	-3.461686	
	10% level	-3.157121	

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

Null Hypothesis: BI has a unit root
Exogenous: None
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.923554	0.3137
Test critical values:	1% level	-2.591505	
	5% level	-1.944530	
	10% level	-1.614341	

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

Null Hypothesis: INF has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.935585	0.3148
Test critical values:	1% level	-3.506484	
	5% level	-2.894716	
	10% level	-2.584529	

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

Null Hypothesis: INF has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.996498	0.1391
Test critical values:	1% level	-4.065702	
	5% level	-3.461686	
	10% level	-3.157121	

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

Null Hypothesis: INF has a unit root
Exogenous: None
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.136515	0.2311
Test critical values:	1% level	-2.591505	
	5% level	-1.944530	
	10% level	-1.614341	

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

Null Hypothesis: PDB has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.042586	0.2685
Test critical values:	1% level	-3.507394	
	5% level	-2.895109	
	10% level	-2.584738	

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

Null Hypothesis: PDB has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 2 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.060676	0.5599
Test critical values:	1% level	-4.066981	
	5% level	-3.462292	
	10% level	-3.157475	

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

Null Hypothesis: PDB has a unit root
Exogenous: None
Lag Length: 2 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.008665	0.6771
Test critical values:	1% level	-2.591813	
	5% level	-1.944574	
	10% level	-1.614315	

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

Null Hypothesis: LOG(ER) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.379435	0.1504
Test critical values:	1% level	-3.505595	
	5% level	-2.894332	
	10% level	-2.584325	

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

Null Hypothesis: LOG(ER) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.362712	0.3963
Test critical values:	1% level	-4.064453	
	5% level	-3.461094	
	10% level	-3.156776	

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

Null Hypothesis: LOG(ER) has a unit root
Exogenous: None
Lag Length: 0 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.075037	0.7041
Test critical values:	1% level	-2.591204	
	5% level	-1.944487	
	10% level	-1.614367	

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

Null Hypothesis: IDR has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.924912	0.0465
Test critical values:	1% level	-3.506484	
	5% level	-2.894716	
	10% level	-2.584529	

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

Null Hypothesis: IDR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.903944	0.1664
Test critical values:	1% level	-4.065702	
	5% level	-3.461686	
	10% level	-3.157121	

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

Null Hypothesis: IDR has a unit root
Exogenous: None
Lag Length: 1 (Automatic based on SIC, MAXLAG=10)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-0.578826	0.4639
Test critical values:	1% level	-2.591505	
	5% level	-1.944530	
	10% level	-1.614341	

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