

### Lampiran 10 Variance Decomposition

Period	S.E.	BI	INF	PDB	LOG(ER)	IDR
1	0.135821	100.0000	0.000000	0.000000	0.000000	0.000000
2	0.289361	96.00795	2.947049	0.082225	0.881000	0.081778
3	0.450824	96.39601	2.752808	0.218729	0.596896	0.035560
4	0.605742	97.30526	1.816695	0.520601	0.330643	0.026799
5	0.748649	97.89086	1.220376	0.558743	0.295831	0.034185
6	0.879774	98.19322	0.884302	0.468756	0.415979	0.037742
7	0.999993	98.25961	0.715542	0.371398	0.608787	0.044667
8	1.109742	98.12029	0.668827	0.302242	0.846352	0.062287
9	1.209845	97.82216	0.707589	0.268698	1.107687	0.093866
10	1.301441	97.42006	0.801569	0.270607	1.367405	0.140355
11	1.385685	96.95625	0.929039	0.303007	1.609505	0.202202
12	1.463640	96.45977	1.074618	0.358504	1.828117	0.278992
13	1.536251	95.95200	1.227531	0.429807	2.021805	0.368860
14	1.604336	95.44899	1.380397	0.510766	2.190911	0.468938
15	1.668587	94.96199	1.528378	0.596487	2.337130	0.576018
16	1.729584	94.49819	1.668598	0.683240	2.462986	0.686989
17	1.787806	94.06171	1.799594	0.768372	2.571238	0.799084
18	1.843646	93.65447	1.920835	0.850148	2.664536	0.910010
19	1.897425	93.27680	2.032375	0.927549	2.745276	1.017996
20	1.949407	92.92798	2.134634	1.000065	2.815543	1.121776
21	1.999805	92.60659	2.228234	1.067541	2.877108	1.220529
22	2.048794	92.31080	2.313896	1.130058	2.931446	1.313805
23	2.096517	92.03859	2.392360	1.187846	2.979771	1.401430
24	2.143093	91.78793	2.464342	1.241213	3.023072	1.483441
25	2.188619	91.55681	2.530516	1.290508	3.062151	1.560016
26	2.233178	91.34334	2.591496	1.336083	3.097655	1.631426
27	2.276840	91.14578	2.647833	1.378283	3.130109	1.697993
28	2.319664	90.96255	2.700019	1.417430	3.159937	1.760063
29	2.361701	90.79222	2.748486	1.453820	3.187485	1.817985
30	2.402998	90.63353	2.793614	1.487720	3.213036	1.872098

Cholesky Ordering: BI INF PDB LOG(ER) IDR

## Variance Decomposition

