

Lampiran 4 Unit Root tingkat Level

Null Hypothesis: LN_PDB has a unit root

Exogenous: Constant

Bandwidth: 10 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	0.574817	0.9875
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

Null Hypothesis: LN_PDB has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 35 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-7.713186	0.0000
Test critical values: 1% level	-4.175640	
5% level	-3.513075	
10% level	-3.186854	

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

Null Hypothesis: LN_PDB has a unit root

Exogenous: None

Bandwidth: 10 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	12.43173	1.0000
Test critical values: 1% level	-2.617364	
5% level	-1.948313	
10% level	-1.612229	

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

Null Hypothesis: LN_KP has a unit root

Exogenous: Constant

Bandwidth: 8 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-2.418601	0.1425
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

Null Hypothesis: LN_KP has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-3.874761	0.0214
Test critical values: 1% level	-4.175640	
5% level	-3.513075	
10% level	-3.186854	

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

Null Hypothesis: LN_KP has a unit root

Exogenous: None

Bandwidth: 33 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	1.983904	0.9875
Test critical values: 1% level	-2.617364	
5% level	-1.948313	
10% level	-1.612229	

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

Null Hypothesis: LN_PP has a unit root

Exogenous: Constant

Bandwidth: 2 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-1.373314	0.5869
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

Null Hypothesis: LN_PP has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-2.108491	0.5272
Test critical values: 1% level	-4.175640	
5% level	-3.513075	
10% level	-3.186854	

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

Null Hypothesis: LN_PP has a unit root

Exogenous: None

Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	2.441196	0.9959
Test critical values: 1% level	-2.617364	
5% level	-1.948313	
10% level	-1.612229	

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

Null Hypothesis: LN_NE has a unit root
 Exogenous: Constant
 Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-1.492099	0.5285
Test critical values: 1% level	-3.584743	
5% level	-2.928142	
10% level	-2.602225	

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

Null Hypothesis: LN_NE has a unit root
 Exogenous: Constant, Linear Trend
 Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-2.393101	0.3780
Test critical values: 1% level	-4.175640	
5% level	-3.513075	
10% level	-3.186854	

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

Null Hypothesis: LN_NE has a unit root
 Exogenous: None
 Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	1.461663	0.9624
Test critical values: 1% level	-2.617364	
5% level	-1.948313	
10% level	-1.612229	

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