

Lampiran 6 Lag Criteria

VAR Lag Order Selection Criteria

Endogenous variables: LOG(PDB) LOG(KP) LOG(PP) LOG(NE)

Exogenous variables: C

Date: 09/21/13 Time: 04:43

Sample: 2002:1 2013:2

Included observations: 45

Lag	LogL	LR	FPE	AIC	SC	HQ
0	31.09473	NA	3.52E-06	-1.204210	-1.043618	-1.144343
1	188.2033	279.3041*	6.68E-09*	-7.475701*	-6.672740*	-7.176365*

* 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