

Lampiran 5 Unit Root tingkat 1st difference

Null Hypothesis: D(LN_PDB) has a unit root

Exogenous: Constant

Bandwidth: 10 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-18.13347	0.0000
Test critical values: 1% level	-3.588509	
5% level	-2.929734	
10% level	-2.603064	

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

Null Hypothesis: D(LN_PDB) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 10 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-19.77191	0.0000
Test critical values: 1% level	-4.180911	
5% level	-3.515523	
10% level	-3.188259	

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

Null Hypothesis: D(LN_PDB) has a unit root

Exogenous: None

Bandwidth: 2 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.604939	0.0000
Test critical values: 1% level	-2.618579	
5% level	-1.948495	
10% level	-1.612135	

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

Null Hypothesis: D(LN_KP) has a unit root

Exogenous: Constant

Bandwidth: 11 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-13.89908	0.0000
Test critical values: 1% level	-3.588509	
5% level	-2.929734	
10% level	-2.603064	

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

Null Hypothesis: D(LN_KP) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 15 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-19.88600	0.0000

Test critical values:	1% level	-4.180911
	5% level	-3.515523
	10% level	-3.188259

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

Null Hypothesis: D(LN_KP) has a unit root

Exogenous: None

Bandwidth: 6 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-11.19389	0.0000
Test critical values:	1% level	-2.618579
	5% level	-1.948495
	10% level	-1.612135

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

Null Hypothesis: D(LN_PP) has a unit root

Exogenous: Constant

Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.402291	0.0000
Test critical values:	1% level	-3.588509
	5% level	-2.929734
	10% level	-2.603064

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

Null Hypothesis: D(LN_PP) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.450426	0.0000
Test critical values:	1% level	-4.180911
	5% level	-3.515523
	10% level	-3.188259

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

Null Hypothesis: D(LN_PP) has a unit root

Exogenous: None

Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-5.733879	0.0000
Test critical values:	1% level	-2.618579
	5% level	-1.948495
	10% level	-1.612135

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

Null Hypothesis: D(LN_NE) has a unit root

Exogenous: Constant

Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.538760	0.0000
Test critical values: 1% level	-3.588509	
5% level	-2.929734	
10% level	-2.603064	

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

Null Hypothesis: D(LN_NE) has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 2 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.528519	0.0000
Test critical values: 1% level	-4.180911	
5% level	-3.515523	
10% level	-3.188259	

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

Null Hypothesis: D(LN_NE) has a unit root

Exogenous: None

Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.290586	0.0000
Test critical values: 1% level	-2.618579	
5% level	-1.948495	
10% level	-1.612135	

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