

BAB V

PENUTUP

Bab ini berisi kesimpulan dan saran atas hasil temuan penelitian yang dilakukan oleh peneliti. Kesimpulan merupakan pernyataan singkat dan tepat yang dijabarkan dari hasil penelitian dan pembahasan untuk membuktikan kebenaran hipotesis penelitian. Saran dibuat berdasarkan pengetahuan dan pertimbangan penulis yang ditujukan kepada pengambil kebijakan yang terkait dengan penelitian ini serta kepada peneliti dalam bidang sejenis yang ingin melanjutkan atau mengembangkan penelitian ini.

5.1. Kesimpulan

Berdasarkan hasil dan pembahasan yang telah dijelaskan pada bab sebelumnya, maka dapat disimpulkan beberapa hal sebagai berikut:

1. Pertumbuhan harga Beras tidak berpengaruh positif terhadap inflasi di Provinsi Banten bulan Agustus 2016 – Desember 2019. Hal ini menolak hipotesis penelitian.
2. Pertumbuhan harga Bawang Merah tidak berpengaruh positif terhadap inflasi di Provinsi Banten bulan Agustus 2016 – Desember 2019. Hal ini menolak hipotesis penelitian.
3. Pertumbuhan harga Cabai Merah berpengaruh positif terhadap inflasi di Provinsi Banten bulan Agustus 2016 – Desember 2019. Hal ini sesuai hipotesis penelitian.

4. Pertumbuhan harga Daging Ayam berpengaruh positif terhadap inflasi di Provinsi Banten bulan Agustus 2016 – Desember 2019. Hal ini sesuai dengan hipotesis penelitian.

5.2. Saran

Berdasarkan hasil penelitian yang didapat, saran yang dapat diberikan adalah sebagai berikut :

1. Melihat adanya pengaruh dari pertumbuhan harga komoditas daging ayam dan cabai rawit di Provinsi Banten, Pemerintah maupun bulog sebagai pemegang kewenangan melakukan tindakan untuk stabilisasi harga pangan yaitu dengan menetapkan harga eceran tertinggi (HET) daging ayam dan cabai merah.
2. Peran dan kinerja TPID (Tim Pengendalian Inflasi Daerah) perlu ditingkatkan dalam melakukan pemantauan atas perkembangan harga dan kondisi stok komoditas di Provinsi Banten melalui penetapan kebijakan yang tepat dengan menyesuaikan keadaan seperti musim paceklik, hari raya keagamaan dan musim panen sehingga meminimalisir terjadinya terjadinya lonjakan harga komoditas maupun inflasi komoditas bahan pangan.
3. Masih banyak variabel lain di luar model yang mungkin berpengaruh terhadap inflasi di Provinsi Banten. Penelitian ini hanya menggunakan empat variabel independen untuk dianalisis maka diharapkan pada penelitian selanjutnya dapat menambah jumlah variabel penelitian.

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Lampiran 1 Data Indeks Harga Konsumen, Pertumbuhan Harga Beras, Pertumbuhan Harga Cabai Merah, Pertumbuhan Harga Bawang Merah, Pertumbuhan Harga Daging Ayam Provinsi Banten Periode Agustus 2016 - Desember 2019

Periode	IHK Provinsi Banten	Pertumbuhan Harga Beras (%)	Pertumbuhan Harga Cabai Merah (%)	Pertumbuhan Harga Bawang Merah (%)	Pertumbuhan Harga Daging Ayam (%)
08/2016	131.21	0.0186	-0.1195	0.0358	-0.0230
09/2016	131.13	0.0000	-0.0582	0.1640	0.0235
10/2016	131.57	-0.0091	-0.0759	0.3993	0.0567
11/2016	131.68	0.0000	0.2646	0.1625	0.0000
12/2016	132.37	0.0000	-0.2445	-0.2166	0.0333
01/2017	133.18	0.0000	-0.0656	-0.0650	-0.0084
02/2017	134.13	0.0000	0.1810	-0.0405	-0.0651
03/2017	134.76	0.0000	0.0106	-0.2378	0.0242
04/2017	134.88	0.0046	-0.1869	-0.1035	0.0443
05/2017	134.96	0.0000	0.0434	0.1535	0.0410
06/2017	135.67	0.0138	0.0431	-0.2263	-0.0394
07/2017	136.64	0.0000	-0.0074	-0.0745	-0.0057
08/2017	136.73	0.0000	-0.2039	-0.0517	-0.0156
09/2017	136.72	0.0090	-0.0561	0.0364	-0.0116
10/2017	137.06	0.0045	-0.0832	0.1579	-0.0015
11/2017	137.04	0.0000	0.1447	0.2172	0.0132
12/2017	137.51	0.0179	-0.0792	0.0028	0.0448
01/2018	138.47	0.0789	-0.0963	0.1793	0.0221
02/2018	138.77	0.0041	0.1315	0.0281	-0.0203
03/2018	139.12	-0.0486	0.1543	0.0796	-0.0110
04/2018	139.66	-0.0255	0.1198	-0.0116	0.0251
05/2018	140.09	-0.0087	0.0744	-0.2249	0.0545
06/2018	140.22	-0.0044	0.0072	0.0550	0.0827
07/2018	140.74	-0.0221	-0.1848	-0.0795	0.0072
08/2018	141.47	0.0000	-0.0791	-0.0977	-0.0462
09/2018	141.75	0.0271	-0.1221	-0.1303	-0.0857
10/2018	141.74	0.0000	-0.0304	0.3014	-0.0149
11/2018	141.75	0.0132	0.1749	-0.1470	-0.0248
12/2018	142.31	0.0043	0.0477	0.0081	0.0806
01/2019	143.2	0.0390	0.0474	-0.0323	-0.0366

02/2019	143.7	0.0000	-0.1739	-0.2000	-0.0394
03/2019	143.7	-0.0083	0.4800	0.0813	-0.0240
04/2019	143.81	-0.0168	0.1935	0.1792	0.0478
05/2019	144.48	-0.0085	-0.1931	0.1667	0.0346
06/2019	145.18	-0.0043	0.0768	0.5028	-0.0241
07/2019	145.97	0.0000	-0.1235	0.2582	0.0014
08/2019	146.47	0.0000	-0.1909	0.0407	-0.0150
09/2019	147.08	0.0087	-0.1896	-0.3359	-0.0403
10/2019	146.91	0.0000	0.1718	-0.1372	0.0362
11/2019	147.1	0.0000	0.2464	-0.1106	0.0335
12/2019	147.94	0.0043	0.2222	-0.0028	-0.0027



Lampiran 2 Hasil Estimasi tentang Uji Akar Akar Unit untuk IHK

Null Hypothesis: IHK has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.328517	0.0774
Test critical values: 1% level	-4.226815	
5% level	-3.536601	
10% level	-3.200320	

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(IHK)

Method: Least Squares

Date: 09/17/20 Time: 21:21

Sample (adjusted): 2016M12 2019M12

Included observations: 37 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
IHK(-1)	-0.536086	0.161058	-3.328517	0.0023
D(IHK(-1))	0.554944	0.166972	3.323578	0.0023
D(IHK(-2))	-0.271483	0.156296	-1.736980	0.0923
D(IHK(-3))	0.111599	0.164472	0.678527	0.5025
C	70.50859	20.98049	3.360674	0.0021
@TREND("2016M08")	0.217032	0.066173	3.279745	0.0026
R-squared	0.529080	Mean dependent var		0.439459
Adjusted R-squared	0.453125	S.D. dependent var		0.330395
S.E. of regression	0.244330	Akaike info criterion		0.166802
Sum squared resid	1.850615	Schwarz criterion		0.428032
Log likelihood	2.914169	Hannan-Quinn criter.		0.258897
F-statistic	6.965725	Durbin-Watson stat		1.970836
Prob(F-statistic)	0.000183			

Lampiran 3 Hasil Estimasi tentang Uji Akar Akar Unit untuk Beras

Null Hypothesis: BE has a unit root
 Exogenous: Constant, Linear Trend
 Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.974572	0.1527
Test critical values: 1% level	-4.226815	
5% level	-3.536601	
10% level	-3.200320	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(BE)
 Method: Least Squares
 Date: 09/17/20 Time: 21:17
 Sample (adjusted): 2016M12 2019M12
 Included observations: 37 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BE(-1)	-0.956797	0.321659	-2.974572	0.0056
D(BE(-1))	0.305921	0.269012	1.137200	0.2642
D(BE(-2))	-0.006577	0.212637	-0.030931	0.9755
D(BE(-3))	-0.022532	0.178065	-0.126537	0.9001
C	0.003690	0.007207	0.512003	0.6123
@TREND("2016M08")	-7.46E-05	0.000292	-0.255747	0.7998
R-squared	0.434546	Mean dependent var		0.000116
Adjusted R-squared	0.343344	S.D. dependent var		0.023248
S.E. of regression	0.018839	Akaike info criterion		-4.958372
Sum squared resid	0.011002	Schwarz criterion		-4.697142
Log likelihood	97.72988	Hannan-Quinn criter.		-4.866276
F-statistic	4.764637	Durbin-Watson stat		1.980816
Prob(F-statistic)	0.002408			

Lampiran 4 Hasil Estimasi tentang Uji Akar Akar Unit untuk Bawang Merah

Null Hypothesis: BM has a unit root
 Exogenous: Constant, Linear Trend
 Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.205792	0.0989
Test critical values: 1% level	-4.226815	
5% level	-3.536601	
10% level	-3.200320	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(BM)
 Method: Least Squares
 Date: 09/17/20 Time: 21:20
 Sample (adjusted): 2016M12 2019M12
 Included observations: 37 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
BM(-1)	-1.326573	0.413805	-3.205792	0.0031
D(BM(-1))	0.363912	0.345309	1.053874	0.3001
D(BM(-2))	0.115506	0.262144	0.440620	0.6625
D(BM(-3))	0.091695	0.182964	0.501166	0.6198
C	-0.072042	0.062527	-1.152164	0.2581
@TREND("2016M08")	0.003547	0.002561	1.385215	0.1759
R-squared	0.527744	Mean dependent var		-0.001146
Adjusted R-squared	0.451574	S.D. dependent var		0.222255
S.E. of regression	0.164593	Akaike info criterion		-0.623288
Sum squared resid	0.839817	Schwarz criterion		-0.362058
Log likelihood	17.53082	Hannan-Quinn criter.		-0.531192
F-statistic	6.928477	Durbin-Watson stat		1.793260
Prob(F-statistic)	0.000191			

Lampiran 5 Hasil Estimasi tentang Uji Akar Akar Unit untuk Cabai Merah

Null Hypothesis: CM has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.161039	0.0118
Test critical values: 1% level	-4.226815	
5% level	-3.536601	
10% level	-3.200320	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(CM)
Method: Least Squares
Date: 09/17/20 Time: 21:20
Sample (adjusted): 2016M12 2019M12
Included observations: 37 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
CM(-1)	-1.146023	0.275418	-4.161039	0.0002
D(CM(-1))	0.333905	0.235491	1.417907	0.1662
D(CM(-2))	0.320628	0.204220	1.570018	0.1266
D(CM(-3))	0.307557	0.170089	1.808215	0.0803
C	-0.061961	0.064690	-0.957816	0.3456
@TREND("2016M08")	0.003205	0.002683	1.194841	0.2412
R-squared	0.465432	Mean dependent var	-0.004468	
Adjusted R-squared	0.379211	S.D. dependent var	0.216124	
S.E. of regression	0.170284	Akaike info criterion	-0.555299	
Sum squared resid	0.898901	Schwarz criterion	-0.294069	
Log likelihood	16.27303	Hannan-Quinn criter.	-0.463203	
F-statistic	5.398152	Durbin-Watson stat	2.096631	
Prob(F-statistic)	0.001103			

Lampiran 6 Hasil Estimasi tentang Uji Akar Akar Unit untuk Daging Ayam

Null Hypothesis: DA has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.470249	0.0054
Test critical values: 1% level	-4.226815	
5% level	-3.536601	
10% level	-3.200320	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DA)
Method: Least Squares
Date: 09/17/20 Time: 21:22
Sample (adjusted): 2016M12 2019M12
Included observations: 37 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DA(-1)	-1.666092	0.372707	-4.470249	0.0001
D(DA(-1))	0.745895	0.277613	2.686816	0.0115
D(DA(-2))	0.513778	0.225878	2.274580	0.0300
D(DA(-3))	0.125677	0.178897	0.702508	0.4876
C	0.016726	0.013982	1.196264	0.2407
@TREND("2016M08")	-0.000549	0.000564	-0.974396	0.3374
R-squared	0.552739	Mean dependent var	-7.30E-05	
Adjusted R-squared	0.480600	S.D. dependent var	0.049064	
S.E. of regression	0.035360	Akaike info criterion	-3.699070	
Sum squared resid	0.038760	Schwarz criterion	-3.437840	
Log likelihood	74.43280	Hannan-Quinn criter.	-3.606974	
F-statistic	7.662147	Durbin-Watson stat	1.928165	
Prob(F-statistic)	0.000087			

Lampiran 7 Hasil Estimasi tentang Uji Derajat Integrasi untuk IHK

Null Hypothesis: D(IHK) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.484627	0.0053
Test critical values: 1% level	-4.234972	
5% level	-3.540328	
10% level	-3.202445	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(IHK,2)
Method: Least Squares
Date: 09/17/20 Time: 21:33
Sample (adjusted): 2017M01 2019M12
Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(IHK(-1))	-1.604897	0.357866	-4.484627	0.0001
D(IHK(-1),2)	0.889080	0.269287	3.301604	0.0025
D(IHK(-2),2)	0.254522	0.219849	1.157713	0.2561
D(IHK(-3),2)	0.229779	0.169317	1.357088	0.1849
C	0.726499	0.199446	3.642579	0.0010
@TREND("2016M08")	-0.001643	0.004520	-0.363513	0.7188
R-squared	0.605231	Mean dependent var		0.004167
Adjusted R-squared	0.539436	S.D. dependent var		0.408589
S.E. of regression	0.277288	Akaike info criterion		0.423495
Sum squared resid	2.306666	Schwarz criterion		0.687414
Log likelihood	-1.622901	Hannan-Quinn criter.		0.515610
F-statistic	9.198757	Durbin-Watson stat		2.024155
Prob(F-statistic)	0.000022			

Lampiran 8 Hasil Estimasi tentang Uji Derajat Integrasi untuk Beras

Null Hypothesis: D(BE) has a unit root
 Exogenous: Constant, Linear Trend
 Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.940413	0.0203
Test critical values: 1% level	-4.234972	
5% level	-3.540328	
10% level	-3.202445	

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

Augmented Dickey-Fuller Test Equation
 Dependent Variable: D(BE,2)
 Method: Least Squares
 Date: 09/17/20 Time: 21:36
 Sample (adjusted): 2017M01 2019M12
 Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(BE(-1))	-2.122498	0.538648	-3.940413	0.0004
D(BE(-1),2)	0.770657	0.424654	1.814789	0.0796
D(BE(-2),2)	0.293698	0.298802	0.982918	0.3335
D(BE(-3),2)	-0.020353	0.180619	-0.112685	0.9110
C	0.001019	0.008621	0.118229	0.9067
@TREND("2016M08")	-3.08E-05	0.000348	-0.088534	0.9300
R-squared	0.687790	Mean dependent var		0.000119
Adjusted R-squared	0.635755	S.D. dependent var		0.035896
S.E. of regression	0.021664	Akaike info criterion		-4.675287
Sum squared resid	0.014080	Schwarz criterion		-4.411367
Log likelihood	90.15516	Hannan-Quinn criter.		-4.583171
F-statistic	13.21783	Durbin-Watson stat		1.994222
Prob(F-statistic)	0.000001			

Lampiran 9 Hasil Estimasi tentang Uji Derajat Integrasi untuk Bawang Merah

Null Hypothesis: D(BM) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 3 (Fixed)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.580218	0.0459
Test critical values: 1% level	-4.234972	
5% level	-3.540328	
10% level	-3.202445	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(BM,2)
Method: Least Squares
Date: 09/17/20 Time: 21:37
Sample (adjusted): 2017M01 2019M12
Included observations: 36 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(BM(-1))	-2.311439	0.645614	-3.580218	0.0012
D(BM(-1),2)	0.748635	0.529722	1.413261	0.1679
D(BM(-2),2)	0.221556	0.363993	0.608682	0.5473
D(BM(-3),2)	0.016009	0.183522	0.087232	0.9311
C	-0.010207	0.074742	-0.136565	0.8923
@TREND("2016M08")	0.001144	0.003025	0.378113	0.7080
R-squared	0.761352	Mean dependent var		0.013469
Adjusted R-squared	0.721577	S.D. dependent var		0.353041
S.E. of regression	0.186285	Akaike info criterion		-0.372068
Sum squared resid	1.041061	Schwarz criterion		-0.108149
Log likelihood	12.69723	Hannan-Quinn criter.		-0.279953
F-statistic	19.14164	Durbin-Watson stat		1.924777
Prob(F-statistic)	0.000000			

Lampiran 10 Hasil Estimasi ECM

Dependent Variable: DIHK

Method: Least Squares

Date: 07/01/21 Time: 20:15

Sample (adjusted): 2016M09 2019M12

Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-4.306622	1.894252	-2.273521	0.0303
DBE	-1.91E-06	6.73E-06	-0.284219	0.7782
DBM	4.50E-06	1.15E-05	0.392668	0.6973
CM	0.000665	0.000258	2.578085	0.0151
DA	3.99E-05	3.87E-05	2.030375	0.0311
BE(-1)	6.18E-06	4.50E-06	1.372903	0.1800
BM(-1)	2.88E-05	1.12E-05	2.577375	0.0151
CM(-1)	-0.000484	0.000244	-1.985462	0.0563
DA(-1)	8.24E-05	3.75E-05	2.198768	0.0357
ECT	-0.011482	0.015055	-1.762622	0.0451
R-squared	0.402230	Mean dependent var		0.418250
Adjusted R-squared	0.222899	S.D. dependent var		0.331669
S.E. of regression	0.292378	Akaike info criterion		0.590777
Sum squared resid	2.564540	Schwarz criterion		1.012996
Log likelihood	-1.815532	Hannan-Quinn criter.		0.743438
F-statistic	2.242947	Durbin-Watson stat		1.873694
Prob(F-statistic)	0.047006			

Lampiran 11 Hasil Estimasi untuk Uji Kointegrasi

Date: 11/13/20 Time: 11:47

Sample (adjusted): 2016M11 2019M12

Included observations: 38 after adjustments

Trend assumption: Linear deterministic trend

Series: DIHK DBE DBM CM DA

Lags interval (in first differences): 1 to 1

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.799434	174.9454	69.81889	0.0000
At most 1 *	0.694928	113.8942	47.85613	0.0000
At most 2 *	0.650532	68.78032	29.79707	0.0000
At most 3 *	0.340867	28.82932	15.49471	0.0003
At most 4 *	0.289535	12.98977	3.841466	0.0003

Trace test indicates 5 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 12 Hasil Estimasi untuk Uji Multikolinearitas (Variabel Dependen DBE)

Dependent Variable: D(BE)

Method: Least Squares

Date: 11/15/20 Time: 21:12

Sample (adjusted): 2016M09 2019M12

Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3934.454	40159.66	-0.097970	0.9225
D(BM)	0.287174	0.270459	1.061799	0.2954
CM	0.312956	3.299317	0.094855	0.9250
DA	0.011837	0.660738	0.017915	0.9858
R-squared	0.034307	Mean dependent var		23.75000
Adjusted R-squared	-0.046167	S.D. dependent var		7881.470
S.E. of regression	8061.349	Akaike info criterion		20.92219
Sum squared resid	2.34E+09	Schwarz criterion		21.09108
Log likelihood	-414.4438	Hannan-Quinn criter.		20.98325
F-statistic	0.426313	Durbin-Watson stat		1.306070
Prob(F-statistic)	0.735328			

Lampiran 13 Hasil Estimasi untuk Uji Multikolinearitas (Variabel Dependen DBM)

Dependent Variable: D(BM)

Method: Least Squares

Date: 11/15/20 Time: 21:19

Sample (adjusted): 2016M09 2019M12

Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-19434.24	24156.22	-0.804523	0.4264
D(BE)	0.105742	0.099587	1.061799	0.2954
CM	2.964811	1.940369	1.527963	0.1353
DA	-0.397990	0.395417	-1.006508	0.3209
R-squared	0.106195	Mean dependent var	-96.25000	
Adjusted R-squared	0.031712	S.D. dependent var	4971.140	
S.E. of regression	4891.683	Akaike info criterion	19.92310	
Sum squared resid	8.61E+08	Schwarz criterion	20.09199	
Log likelihood	-394.4620	Hannan-Quinn criter.	19.98416	
F-statistic	1.425751	Durbin-Watson stat	1.968632	
Prob(F-statistic)	0.251219			

Lampiran 14 Hasil Estimasi untuk Uji Multikolinearitas (Variabel Dependen DCM)

Dependent Variable: CM

Method: Least Squares

Date: 11/15/20 Time: 21:20

Sample (adjusted): 2016M09 2019M12

Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9894.675	1181.550	8.374315	0.0000
D(BE)	0.000798	0.008417	0.094855	0.9250
D(BM)	0.020542	0.013444	1.527963	0.1353
DA	0.040902	0.032670	1.251985	0.2186
R-squared	0.091427	Mean dependent var		11370.00
Adjusted R-squared	0.015713	S.D. dependent var		410.4094
S.E. of regression	407.1723	Akaike info criterion		14.95099
Sum squared resid	5968413.	Schwarz criterion		15.11988
Log likelihood	-295.0198	Hannan-Quinn criter.		15.01205
F-statistic	1.207531	Durbin-Watson stat		0.457760
Prob(F-statistic)	0.320929			

Lampiran 15 Hasil Estimasi untuk Uji Multikolinearitas (Variabel Dependen DDA)

Dependent Variable: DA
 Method: Least Squares
 Date: 11/15/20 Time: 21:23
 Sample (adjusted): 2016M09 2019M12
 Included observations: 40 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	24512.39	9271.080	2.643963	0.0121
D(BE)	0.000753	0.042040	0.017915	0.9858
D(BM)	-0.068771	0.068327	-1.006508	0.3209
CM	1.020094	0.814782	1.251985	0.2186
R-squared	0.056066	Mean dependent var		36117.50
Adjusted R-squared	-0.022595	S.D. dependent var		2010.822
S.E. of regression	2033.412	Akaike info criterion		18.16746
Sum squared resid	1.49E+08	Schwarz criterion		18.33635
Log likelihood	-359.3491	Hannan-Quinn criter.		18.22852
F-statistic	0.712758	Durbin-Watson stat		0.509397
Prob(F-statistic)	0.550789			

Lampiran 16 Hasil Estimasi untuk Uji White

Heteroskedasticity Test: *White*

F-statistic	0.695131	Prob. F(9,30)	0.7079
Obs*R-squared	6.902197	Prob. Chi-Square(9)	0.6473
Scaled explained SS	2.547996	Prob. Chi-Square(9)	0.9796

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/13/21 Time: 21:01

Sample: 2016M09 2019M12

Included observations: 40

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.085379	0.033505	2.548210	0.0162
DBE^2	-6.202918	17.93849	-0.345788	0.7319
DBM^2	-0.221121	0.170324	-1.298239	0.2041
CM^2	-0.141466	0.279609	-0.505943	0.6166
DA^2	5.113506	7.250533	0.705259	0.4861
BE(-1)^2	-11.04997	18.18872	-0.607518	0.5481
BM(-1)^2	0.165880	0.358500	0.462706	0.6469
CM(-1)^2	0.247704	0.279644	0.885784	0.3828
DA(-1)^2	-6.499398	7.203340	-0.902276	0.3741
ECT^2	-0.000325	0.000673	-0.482700	0.6328
R-squared	0.172555	Mean dependent var		0.066185
Adjusted R-squared	-0.075679	S.D. dependent var		0.076792
S.E. of regression	0.079645	Akaike info criterion		-2.010156
Sum squared resid	0.190300	Schwarz criterion		-1.587936
Log likelihood	50.20311	Hannan-Quinn criter.		-1.857494
F-statistic	0.695131	Durbin-Watson stat		1.430417
Prob(F-statistic)	0.707855			