

BAB V

KESIMPULAN DAN SARAN

5.1. Kesimpulan

Berdasarkan beberapa temuan dalam penelitian ini, peneliti mengambil kesimpulan sebagai berikut :

1. Penyerapan tenaga kerja (TK) Daerah Istimewa Yogyakarta tidak menyebabkan pertumbuhan ekonomi (PDRB) Daerah Istimewa Yogyakarta.
 2. Pertumbuhan ekonomi (PDRB) Daerah Istimewa Yogyakarta tidak menyebabkan penyerapan tenaga kerja (TK) Daerah Istimewa Yogyakarta.
- Jadi variable penyerapan tenaga kerja (TK) dan pertumbuhan ekonomi (PDRB) Daerah Istimewa Yogyakarta tidak memiliki hubungan kausalitas dua arah ataupun satu arah. Dengan demikian bersifat independence.

5.2. Saran

Berdasarkan hasil kesimpulan di atas, untuk itu penulis memberikan saran untuk pemerintah khususnya pemerintah Daerah Istimewa Yogyakarta agar selalu mencari upaya untuk meningkatkan pertumbuhan ekonomi Daerah Istimewa Yogyakarta, supaya tercipta peningkatan pertumbuhan ekonomi karena dampaknya akan mempengaruhi penyerapan tenaga kerja dan kegiatan yang mendukung pertumbuhan ekonomi Daerah Istimewa Yogyakarta, dan sebaliknya penyerapan tenaga kerja juga membutuhkan perhatian penuh dari pemerintah karena setelah dilakukan penelitian keduanya tidak terdapat hubungan kausalitas, sehingga

dikesampingkan dampaknya akan berimbas pada kedua variable tersebut dan dalam jangka panjang akan kurang baik pada pemerintahan Daerah Istimewa Yogyakarta.

1. Pemerintah hendaknya memberikan keputusan dan kebijakan yang lebih baik pada kegiatan ekonomi yang memberikan kontribusi cukup besar pada pertumbuhan ekonomi (PDRB) Daerah Istimewa Yogyakarta dan penyerapan tenaga kerja.
2. Pemerintah sebagai stabilisator hendaknya juga selalu menciptakan lapangan kerja agar penyerapan tenaga kerja meningkat dan dapat memberikan kontribusi pada pertumbuhan ekonomi begitu pula sebaliknya.
3. Agar tercipta keselarasan antara tenaga kerja (TK) dan pertumbuhan ekonomi (PDRB) hendaknya keduanya saling mendukung dan bekerja sama untuk dapat menciptakan sebuah perekonomian yang sehat dan menjadi motivasi bagi daerah lain di Indonesia.

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LAMPIRAN 1

DATA TENAGA KERJA DAN PERTUMBUHAN EKONOMI

DAERAH ISTIMEWA YOGYAKARTA 1986-2006

No	Tahun	PDRB per Kapita Daerah Istimewa Yogyakarta Atas Dasar harga Konstan Tahun 2000 (Millions Rupiahs)	Tenaga Kerja Daerah Istimewa Yogyakarta <i>Male+Female</i> (Jiwa)
1	1980	999066	1247400
2	1981	1077860	1412300
3	1982	1136237	1484700
4	1983	1170514	1484500
5	1984	1224240	1512900
6	1985	1283625	1541500
7	1986	1514207	1512194
8	1987	1747173	1510809
9	1988	1932956	1540533
10	1989	2153790	1628452
11	1990	2284057	1502690
12	1991	2659693	1540230
13	1992	3066283	1556842
14	1993	3482643	1512323
15	1994	3847603	1528609
16	1995	4159517	1415529
17	1996	4497176	1453218
18	1997	4815904	1493940
19	1998	4928977	1450952
20	1999	4323554	1524870
21	2000	4318350	1663503
22	2001	4470669	1645799
23	2002	4577395	1644190
24	2003	4721866	1658103
25	2004	4895774	1701802
26	2005	5057608	1710392
27	2006	5174854	1750575



LAMPIRAN 2

UJI STASIONERITAS

UNIT ROOTS TEST

Variabel PDRB

1. Model DF

ADF Test Statistic	-1.106787	1% Critical Value*	-3.7497
		5% Critical Value	-2.9969
		10% Critical Value	-2.6381

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:25

Sample(adjusted): 1984 2006

Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDRB(-1)	-0.033519	0.030285	-1.106787	0.2830
D(PDRB(-1))	0.478434	0.227407	2.103866	0.0497
D(PDRB(-2))	-0.112307	0.252168	-0.445366	0.6614
D(PDRB(-3))	0.066049	0.226316	0.291844	0.7737
C	212893.3	115963.0	1.835873	0.0830
R-squared	0.259736	Mean dependent var	174101.7	
Adjusted R-squared	0.095233	S.D. dependent var	207561.5	
S.E. of regression	197430.9	Akaike info criterion	27.41383	
Sum squared resid	7.02E+11	Schwarz criterion	27.66067	
Log likelihood	-310.2590	F-statistic	1.578912	
Durbin-Watson stat	2.035218	Prob(F-statistic)	0.222801	

2. Model ADF

ADF Test Statistic	-1.868864	1% Critical Value*	-4.4167
		5% Critical Value	-3.6219
		10% Critical Value	-3.2474

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:29

Sample(adjusted): 1984 2006

Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PDRB(-1)	-0.236622	0.126613	-1.868864	0.0790
D(PDRB(-1))	0.542587	0.220751	2.457912	0.0250
D(PDRB(-2))	-0.007053	0.249273	-0.028296	0.9778
D(PDRB(-3))	0.248573	0.242969	1.023063	0.3206
C	189053.8	111744.9	1.691833	0.1089
@TREND(1980)	43134.75	26178.10	1.647742	0.1178
R-squared	0.361681	Mean dependent var	174101.7	
Adjusted R-squared	0.173940	S.D. dependent var	207561.5	
S.E. of regression	188648.1	Akaike info criterion	27.35261	
Sum squared resid	6.05E+11	Schwarz criterion	27.64883	
Log likelihood	-308.5550	F-statistic	1.926493	
Durbin-Watson stat	2.087774	Prob(F-statistic)	0.142547	

Variabel TK

1. Model DF

ADF Test Statistic	-0.288628	1% Critical Value*	-3.7497
		5% Critical Value	-2.9969
		10% Critical Value	-2.6381

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TK)

Method: Least Squares

Date: 04/17/09 Time: 00:30

Sample(adjusted): 1984 2006

Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
TK(-1)	-0.054956	0.190405	-0.288628	0.7762
D(TK(-1))	-0.197464	0.276796	-0.713393	0.4848
D(TK(-2))	-0.143220	0.245989	-0.582223	0.5676
D(TK(-3))	0.183457	0.196018	0.935915	0.3617
C	97415.77	292833.4	0.332666	0.7432
R-squared	0.135908	Mean dependent var	11568.48	
Adjusted R-squared	-0.056112	S.D. dependent var	58103.89	
S.E. of regression	59711.80	Akaike info criterion	25.02211	
Sum squared resid	6.42E+10	Schwarz criterion	25.26895	
Log likelihood	-282.7542	F-statistic	0.707781	
Durbin-Watson stat	1.978618	Prob(F-statistic)	0.597052	

2. Model ADF

ADF Test Statistic	-1.266204	1% Critical Value*	-4.4167
		5% Critical Value	-3.6219
		10% Critical Value	-3.2474

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(TK)

Method: Least Squares

Date: 04/17/09 Time: 00:32

Sample(adjusted): 1984 2006

Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
TK(-1)	-0.294141	0.232301	-1.266204	0.2225
D(TK(-1))	-0.061438	0.276826	-0.221937	0.8270
D(TK(-2))	-0.042618	0.242656	-0.175631	0.8627
D(TK(-3))	0.271179	0.194558	1.393824	0.1813
C	406817.3	336418.5	1.209260	0.2431
@TREND(1980)	3869.285	2338.719	1.654446	0.1164
R-squared	0.255742	Mean dependent var	11568.48	
Adjusted R-squared	0.036843	S.D. dependent var	58103.89	
S.E. of regression	57023.48	Akaike info criterion	24.95977	
Sum squared resid	5.53E+10	Schwarz criterion	25.25599	
Log likelihood	-281.0374	F-statistic	1.168310	
Durbin-Watson stat	2.100578	Prob(F-statistic)	0.364633	



LAMPIRAN 3

UJI DERAJAT INTEGRASI 1

Variabel PDRB

1. Model DF

ADF Test Statistic	-1.970931	1% Critical Value*	-3.7667
		5% Critical Value	-3.0038
		10% Critical Value	-2.6417

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DPDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:36

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DPDRB(-1)	-0.630610	0.319955	-1.970931	0.0652
D(DPDRB(-1))	0.119014	0.303187	0.392544	0.6995
D(DPDRB(-2))	-0.015315	0.265946	-0.057587	0.9547
D(DPDRB(-3))	0.050145	0.239000	0.209811	0.8363
C	113548.0	70193.16	1.617650	0.1241
R-squared	0.297996	Mean dependent var	2887.273	
Adjusted R-squared	0.132819	S.D. dependent var	224527.8	
S.E. of regression	209086.0	Akaike info criterion	27.53560	
Sum squared resid	7.43E+11	Schwarz criterion	27.78356	
Log likelihood	-297.8915	F-statistic	1.804098	
Durbin-Watson stat	2.012521	Prob(F-statistic)	0.174592	

2. Model ADF

ADF Test Statistic	-2.078336	1% Critical Value*	-4.4415
		5% Critical Value	-3.6330
		10% Critical Value	-3.2535

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DPDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:38

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DPDRB(-1)	-0.681248	0.327785	-2.078336	0.0541
D(DPDRB(-1))	0.137306	0.306286	0.448294	0.6600
D(DPDRB(-2))	-0.002872	0.268407	-0.010698	0.9916
D(DPDRB(-3))	0.053336	0.240889	0.221411	0.8276
C	218672.5	141311.1	1.547454	0.1413
@TREND(1980)	-6216.675	7234.179	-0.859348	0.4028
R-squared	0.328968	Mean dependent var	2887.273	
Adjusted R-squared	0.119270	S.D. dependent var	224527.8	
S.E. of regression	210713.1	Akaike info criterion	27.58138	
Sum squared resid	7.10E+11	Schwarz criterion	27.87894	
Log likelihood	-297.3952	F-statistic	1.568771	
Durbin-Watson stat	2.041593	Prob(F-statistic)	0.225020	

Variabel TK

1. Model DF

ADF Test Statistic	-2.217408	1% Critical Value*	-3.7667
		5% Critical Value	-3.0038
		10% Critical Value	-2.6417

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DTK)

Method: Least Squares

Date: 04/17/09 Time: 00:39

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DTK(-1)	-1.220147	0.550258	-2.217408	0.0405
D(DTK(-1))	-0.024694	0.460241	-0.053655	0.9578
D(DTK(-2))	-0.194122	0.326014	-0.595440	0.5594
D(DTK(-3))	-0.014689	0.204613	-0.071789	0.9436
C	12719.64	14640.75	0.868784	0.3971
R-squared	0.644049	Mean dependent var	535.5909	
Adjusted R-squared	0.560295	S.D. dependent var	92858.79	
S.E. of regression	61574.87	Akaike info criterion	25.09061	
Sum squared resid	6.45E+10	Schwarz criterion	25.33858	
Log likelihood	-270.9967	F-statistic	7.689836	
Durbin-Watson stat	1.980487	Prob(F-statistic)	0.000995	

2. Model ADF

ADF Test Statistic	-2.368471	1% Critical Value*	-4.4415
		5% Critical Value	-3.6330
		10% Critical Value	-3.2535

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(DTK)

Method: Least Squares

Date: 04/17/09 Time: 00:40

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DTK(-1)	-1.303814	0.550488	-2.368471	0.0308
D(DTK(-1))	-0.001864	0.456747	-0.004080	0.9968
D(DTK(-2))	-0.219681	0.324006	-0.678014	0.5075
D(DTK(-3))	-0.058739	0.206525	-0.284416	0.7797
C	-24613.58	35880.71	-0.685984	0.5025
@TREND(1980)	2441.775	2146.161	1.137741	0.2720
R-squared	0.670691	Mean dependent var	535.5909	
Adjusted R-squared	0.567782	S.D. dependent var	92858.79	
S.E. of regression	61048.43	Akaike info criterion	25.10372	
Sum squared resid	5.96E+10	Schwarz criterion	25.40128	
Log likelihood	-270.1410	F-statistic	6.517315	
Durbin-Watson stat	2.023696	Prob(F-statistic)	0.001741	



LAMPIRAN 4

UJI DERAJAT INTEGRASI 2

Variabel PDRB

1. Model DF

ADF Test Statistic	-2.811735	1% Critical Value*	-3.7856
		5% Critical Value	-3.0114
		10% Critical Value	-2.6457

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D2PDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:41

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D2PDRB(-1)	-1.933594	0.687687	-2.811735	0.0125
D(D2PDRB(-1))	0.621112	0.561435	1.106294	0.2850
D(D2PDRB(-2))	0.267416	0.406930	0.657156	0.5204
D(D2PDRB(-3))	0.090741	0.249250	0.364057	0.7206
C	7560.711	52006.06	0.145381	0.8862
R-squared	0.642942	Mean dependent var	-2392.714	
Adjusted R-squared	0.553677	S.D. dependent var	356083.9	
S.E. of regression	237890.4	Akaike info criterion	27.80126	
Sum squared resid	9.05E+11	Schwarz criterion	28.04996	
Log likelihood	-286.9133	F-statistic	7.202652	
Durbin-Watson stat	1.972916	Prob(F-statistic)	0.001623	

2. Model ADF

ADF Test Statistic	-2.791172	1% Critical Value*	-4.4691
		5% Critical Value	-3.6454
		10% Critical Value	-3.2602

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D2PDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:42

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D2PDRB(-1)	-1.989411	0.712751	-2.791172	0.0137
D(D2PDRB(-1))	0.663869	0.581068	1.142497	0.2712
D(D2PDRB(-2))	0.295274	0.420310	0.702515	0.4931
D(D2PDRB(-3))	0.103903	0.256555	0.404994	0.6912
C	79969.58	152265.4	0.525199	0.6071
@TREND(1980)	-4510.301	8885.470	-0.507604	0.6191
R-squared	0.648971	Mean dependent var	-2392.714	
Adjusted R-squared	0.531962	S.D. dependent var	356083.9	
S.E. of regression	243608.8	Akaike info criterion	27.87947	
Sum squared resid	8.90E+11	Schwarz criterion	28.17791	
Log likelihood	-286.7344	F-statistic	5.546314	
Durbin-Watson stat	1.980152	Prob(F-statistic)	0.004345	

Variabel TK

1. Model DF

ADF Test Statistic	-3.635126	1% Critical Value*	-3.7856
		5% Critical Value	-3.0114
		10% Critical Value	-2.6457

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D2TK)

Method: Least Squares

Date: 04/17/09 Time: 00:43

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D2TK(-1)	-3.389830	0.932521	-3.635126	0.0022
D(D2TK(-1))	1.379856	0.765881	1.801659	0.0905
D(D2TK(-2))	0.492822	0.488958	1.007902	0.3285
D(D2TK(-3))	0.129090	0.222918	0.579089	0.5706
C	-583.4707	15505.72	-0.037629	0.9704
R-squared	0.856402	Mean dependent var	1494.905	
Adjusted R-squared	0.820502	S.D. dependent var	166180.7	
S.E. of regression	70406.03	Akaike info criterion	25.36620	
Sum squared resid	7.93E+10	Schwarz criterion	25.61490	
Log likelihood	-261.3451	F-statistic	23.85552	
Durbin-Watson stat	1.982885	Prob(F-statistic)	0.000001	

2. Model ADF

ADF Test Statistic	-3.641092	1% Critical Value*	-4.4691
		5% Critical Value	-3.6454
		10% Critical Value	-3.2602

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D2TK)

Method: Least Squares

Date: 04/17/09 Time: 00:45

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D2TK(-1)	-3.585026	0.984602	-3.641092	0.0024
D(D2TK(-1))	1.546710	0.811187	1.906724	0.0759
D(D2TK(-2))	0.601098	0.518579	1.159125	0.2645
D(D2TK(-3))	0.173684	0.234599	0.740345	0.4705
C	-32142.71	46446.24	-0.692041	0.4995
@TREND(1980)	1945.250	2693.390	0.722231	0.4813
R-squared	0.861228	Mean dependent var	1494.905	
Adjusted R-squared	0.814970	S.D. dependent var	166180.7	
S.E. of regression	71482.77	Akaike info criterion	25.42726	
Sum squared resid	7.66E+10	Schwarz criterion	25.72569	
Log likelihood	-260.9862	F-statistic	18.61813	
Durbin-Watson stat	1.973184	Prob(F-statistic)	0.000006	



LAMPIRAN 5

UJI DERAJAT INTEGRASI 3

Variabel PDRB

1. Model DF

ADF Test Statistic	-4.094124	1% Critical Value*	-3.8067
		5% Critical Value	-3.0199
		10% Critical Value	-2.6502

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D3PDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:46

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D3PDRB(-1)	-3.805717	0.929556	-4.094124	0.0010
D(D3PDRB(-1))	1.833897	0.760573	2.411205	0.0292
D(D3PDRB(-2))	0.920104	0.506701	1.815870	0.0894
D(D3PDRB(-3))	0.300257	0.243215	1.234531	0.2360
C	-9655.807	63142.54	-0.152921	0.8805
R-squared	0.840492	Mean dependent var	-9902.600	
Adjusted R-squared	0.797956	S.D. dependent var	628174.8	
S.E. of regression	282359.9	Akaike info criterion	28.15207	
Sum squared resid	1.20E+12	Schwarz criterion	28.40100	
Log likelihood	-276.5207	F-statistic	19.75979	
Durbin-Watson stat	2.111519	Prob(F-statistic)	0.000008	

2. Model ADF

ADF Test Statistic	-3.958125	1% Critical Value*	-4.5000
		5% Critical Value	-3.6591
		10% Critical Value	-3.2677

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D3PDRB)

Method: Least Squares

Date: 04/17/09 Time: 00:47

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D3PDRB(-1)	-3.804699	0.961238	-3.958125	0.0014
D(D3PDRB(-1))	1.832977	0.786498	2.330554	0.0352
D(D3PDRB(-2))	0.919158	0.523991	1.754148	0.1013
D(D3PDRB(-3))	0.299590	0.251531	1.191064	0.2534
C	-40966.26	197935.0	-0.206968	0.8390
@TREND(1980)	1897.608	11324.61	0.167565	0.8693
R-squared	0.840811	Mean dependent var	-9902.600	
Adjusted R-squared	0.783958	S.D. dependent var	628174.8	
S.E. of regression	291977.6	Akaike info criterion	28.25007	
Sum squared resid	1.19E+12	Schwarz criterion	28.54879	
Log likelihood	-276.5007	F-statistic	14.78918	
Durbin-Watson stat	2.116087	Prob(F-statistic)	0.000037	

Variabel TK

1. Model DF

ADF Test Statistic	-5.622602	1% Critical Value*	-3.8067
		5% Critical Value	-3.0199
		10% Critical Value	-2.6502

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D3TK)

Method: Least Squares

Date: 04/17/09 Time: 00:47

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D3TK(-1)	-5.889285	1.047430	-5.622602	0.0000
D(D3TK(-1))	3.310311	0.871959	3.796408	0.0018
D(D3TK(-2))	1.599229	0.543773	2.940986	0.0101
D(D3TK(-3))	0.491456	0.216079	2.274421	0.0381
C	9338.261	19064.16	0.489833	0.6313
R-squared	0.940005	Mean dependent var	6240.400	
Adjusted R-squared	0.924006	S.D. dependent var	306824.5	
S.E. of regression	84582.47	Akaike info criterion	25.74116	
Sum squared resid	1.07E+11	Schwarz criterion	25.99009	
Log likelihood	-252.4116	F-statistic	58.75475	
Durbin-Watson stat	2.035261	Prob(F-statistic)	0.000000	

2. Model ADF

ADF Test Statistic	-5.465575	1% Critical Value*	-4.5000
		5% Critical Value	-3.6591
		10% Critical Value	-3.2677

*MacKinnon critical values for rejection of hypothesis of a unit root.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(D3TK)

Method: Least Squares

Date: 04/17/09 Time: 00:48

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D3TK(-1)	-5.917282	1.082646	-5.465575	0.0001
D(D3TK(-1))	3.334517	0.901473	3.698964	0.0024
D(D3TK(-2))	1.615823	0.562533	2.872405	0.0123
D(D3TK(-3))	0.498050	0.223534	2.228071	0.0428
C	28756.01	59566.45	0.482755	0.6367
@TREND(1980)	-1172.371	3395.084	-0.345314	0.7350
R-squared	0.940511	Mean dependent var	6240.400	
Adjusted R-squared	0.919265	S.D. dependent var	306824.5	
S.E. of regression	87180.69	Akaike info criterion	25.83268	
Sum squared resid	1.06E+11	Schwarz criterion	26.13140	
Log likelihood	-252.3268	F-statistic	44.26772	
Durbin-Watson stat	2.044537	Prob(F-statistic)	0.000000	



LAMPIRAN 6

PENGUJIAN KAUSALITAS *GRANGER*

Persamaan (1.16)

Dependen Variabel D^3PDRB_t

(*Trial and Error*)

LAG D³PDRB = 1

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:01

Sample(adjusted): 1984 2006

Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1968.286	62548.48	-0.031468	0.9752
D3PDRB(-1)	-0.508143	0.189190	-2.685883	0.0142
D3TK(-1)	0.505689	0.402972	1.254900	0.2240
R-squared	0.291123	Mean dependent var	-890.7826	
Adjusted R-squared	0.220236	S.D. dependent var	339659.2	
S.E. of regression	299933.5	Akaike info criterion	28.18162	
Sum squared resid	1.80E+12	Schwarz criterion	28.32973	
Log likelihood	-321.0886	F-statistic	4.106825	
Durbin-Watson stat	2.486084	Prob(F-statistic)	0.032041	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:02

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8038.716	64631.92	-0.124377	0.9024
D3PDRB(-1)	-0.588461	0.201063	-2.926752	0.0090
D3TK(-1)	0.943337	0.532725	1.770777	0.0935
D3TK(-2)	0.691207	0.541918	1.275483	0.2184
R-squared	0.349779	Mean dependent var	-2910.773	
Adjusted R-squared	0.241409	S.D. dependent var	347510.8	
S.E. of regression	302672.0	Akaike info criterion	28.24165	
Sum squared resid	1.65E+12	Schwarz criterion	28.44002	
Log likelihood	-306.6582	F-statistic	3.227631	
Durbin-Watson stat	2.290313	Prob(F-statistic)	0.047042	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:02

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4009.251	67068.67	0.059778	0.9531
D3PDRB(-1)	-0.495435	0.217149	-2.281540	0.0365
D3TK(-1)	0.287494	0.779581	0.368781	0.7171
D3TK(-2)	-0.315307	0.997182	-0.316198	0.7559
D3TK(-3)	-0.920738	0.742685	-1.239742	0.2329
R-squared	0.409858	Mean dependent var	-2392.714	
Adjusted R-squared	0.262323	S.D. dependent var	356083.9	
S.E. of regression	305833.8	Akaike info criterion	28.30373	
Sum squared resid	1.50E+12	Schwarz criterion	28.55242	
Log likelihood	-292.1891	F-statistic	2.778035	
Durbin-Watson stat	2.261586	Prob(F-statistic)	0.062947	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:03

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-6459.527	72404.22	-0.089215	0.9302
D3PDRB(-1)	-0.469439	0.240533	-1.951660	0.0713
D3TK(-1)	0.151250	0.889748	0.169992	0.8674
D3TK(-2)	-0.525600	1.382296	-0.380237	0.7095
D3TK(-3)	-1.041101	1.333995	-0.780438	0.4481
D3TK(-4)	0.025680	0.856223	0.029992	0.9765
R-squared	0.423871	Mean dependent var	-10789.25	
Adjusted R-squared	0.218110	S.D. dependent var	363195.2	
S.E. of regression	321153.6	Akaike info criterion	28.44055	
Sum squared resid	1.44E+12	Schwarz criterion	28.73927	
Log likelihood	-278.4055	F-statistic	2.060022	
Durbin-Watson stat	2.321855	Prob(F-statistic)	0.131782	

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:03
 Sample(adjusted): 1988 2006
 Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5843.985	80029.08	-0.073023	0.9430
D3PDRB(-1)	-0.449191	0.294098	-1.527352	0.1526
D3TK(-1)	0.007690	1.240241	0.006201	0.9952
D3TK(-2)	-0.810562	2.128925	-0.380738	0.7101
D3TK(-3)	-1.443412	2.574406	-0.560678	0.5853
D3TK(-4)	-0.316928	2.040775	-0.155298	0.8792
D3TK(-5)	-0.231511	1.260458	-0.183672	0.8573
R-squared	0.419492	Mean dependent var	-2472.211	
Adjusted R-squared	0.129238	S.D. dependent var	371185.7	
S.E. of regression	346370.5	Akaike info criterion	28.62572	
Sum squared resid	1.44E+12	Schwarz criterion	28.97367	
Log likelihood	-264.9443	F-statistic	1.445258	
Durbin-Watson stat	2.277504	Prob(F-statistic)	0.276013	

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:04
 Sample(adjusted): 1989 2006
 Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	391.3411	86312.17	0.004534	0.9965
D3PDRB(-1)	-0.449582	0.327481	-1.372849	0.1998
D3TK(-1)	0.259979	1.384670	0.187755	0.8548
D3TK(-2)	0.093787	2.463635	0.038068	0.9704
D3TK(-3)	0.199316	3.261359	0.061114	0.9525
D3TK(-4)	1.793747	3.219422	0.557164	0.5897
D3TK(-5)	1.489838	2.404909	0.619499	0.5494
D3TK(-6)	0.899052	1.238824	0.725730	0.4846
R-squared	0.463037	Mean dependent var	144.1667	
Adjusted R-squared	0.087162	S.D. dependent var	381766.6	
S.E. of regression	364749.5	Akaike info criterion	28.75291	
Sum squared resid	1.33E+12	Schwarz criterion	29.14863	
Log likelihood	-250.7762	F-statistic	1.231892	
Durbin-Watson stat	2.564542	Prob(F-statistic)	0.369338	

$LAG D^3TK = 1$

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:05

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1938.942	62288.48	-0.031128	0.9755
D3PDRB(-1)	-0.690270	0.211574	-3.262546	0.0043
D3PDRB(-2)	-0.404667	0.230900	-1.752561	0.0967
D3TK(-1)	0.189250	0.431845	0.438236	0.6664
R-squared	0.394357	Mean dependent var	-2910.773	
Adjusted R-squared	0.293416	S.D. dependent var	347510.8	
S.E. of regression	292112.5	Akaike info criterion	28.17063	
Sum squared resid	1.54E+12	Schwarz criterion	28.36900	
Log likelihood	-305.8769	F-statistic	3.906820	
Durbin-Watson stat	2.342651	Prob(F-statistic)	0.026015	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:06

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-315.9892	62948.46	-0.005020	0.9961
D3PDRB(-1)	-0.851282	0.232908	-3.655016	0.0021
D3PDRB(-2)	-0.653691	0.278205	-2.349678	0.0320
D3PDRB(-3)	-0.364700	0.232107	-1.571257	0.1357
D3TK(-1)	0.223483	0.431918	0.517420	0.6119
R-squared	0.475293	Mean dependent var	-2392.714	
Adjusted R-squared	0.344117	S.D. dependent var	356083.9	
S.E. of regression	288380.3	Akaike info criterion	28.18620	
Sum squared resid	1.33E+12	Schwarz criterion	28.43490	
Log likelihood	-290.9552	F-statistic	3.623307	
Durbin-Watson stat	2.232259	Prob(F-statistic)	0.027592	

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:07
 Sample(adjusted): 1987 2006
 Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-9120.493	64373.81	-0.141680	0.8894
D3PDRB(-1)	-0.962495	0.248058	-3.880126	0.0017
D3PDRB(-2)	-0.866739	0.323043	-2.683047	0.0178
D3PDRB(-3)	-0.641479	0.316810	-2.024808	0.0624
D3PDRB(-4)	-0.316447	0.249153	-1.270090	0.2248
D3TK(-1)	0.285500	0.433381	0.658773	0.5207
R-squared	0.537187	Mean dependent var	-10789.25	
Adjusted R-squared	0.371897	S.D. dependent var	363195.2	
S.E. of regression	287842.9	Akaike info criterion	28.22154	
Sum squared resid	1.16E+12	Schwarz criterion	28.52026	
Log likelihood	-276.2154	F-statistic	3.249963	
Durbin-Watson stat	2.170063	Prob(F-statistic)	0.037271	

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:07
 Sample(adjusted): 1988 2006
 Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-9587.702	70322.88	-0.136338	0.8938
D3PDRB(-1)	-1.020325	0.281720	-3.621777	0.0035
D3PDRB(-2)	-0.981409	0.392159	-2.502578	0.0278
D3PDRB(-3)	-0.797430	0.423779	-1.881710	0.0843
D3PDRB(-4)	-0.480164	0.378985	-1.266973	0.2292
D3PDRB(-5)	-0.168743	0.282238	-0.597875	0.5610
D3TK(-1)	0.255733	0.466367	0.548352	0.5935
R-squared	0.546222	Mean dependent var	-2472.211	
Adjusted R-squared	0.319334	S.D. dependent var	371185.7	
S.E. of regression	306237.5	Akaike info criterion	28.37942	
Sum squared resid	1.13E+12	Schwarz criterion	28.72737	
Log likelihood	-262.6045	F-statistic	2.407446	
Durbin-Watson stat	2.095784	Prob(F-statistic)	0.092049	

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:07
 Sample(adjusted): 1989 2006
 Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6318.249	77705.69	0.081310	0.9368
D3PDRB(-1)	-1.090299	0.309363	-3.524337	0.0055
D3PDRB(-2)	-1.139682	0.465911	-2.446135	0.0345
D3PDRB(-3)	-1.065850	0.556193	-1.916331	0.0843
D3PDRB(-4)	-0.815876	0.572347	-1.425492	0.1845
D3PDRB(-5)	-0.511224	0.508249	-1.005852	0.3382
D3PDRB(-6)	-0.315082	0.372062	-0.846853	0.4169
D3TK(-1)	0.300245	0.501228	0.599019	0.5625
R-squared	0.577828	Mean dependent var		144.1667
Adjusted R-squared	0.282308	S.D. dependent var		381766.6
S.E. of regression	323420.2	Akaike info criterion		28.51239
Sum squared resid	1.05E+12	Schwarz criterion		28.90812
Log likelihood	-248.6115	F-statistic		1.955290
Durbin-Watson stat	1.999806	Prob(F-statistic)		0.162202

LAG D³PDRB = 2

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:29
 Sample(adjusted): 1985 2006
 Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-6130.437	61612.06	-0.099501	0.9219
D3PDRB(-1)	-0.753542	0.215423	-3.497974	0.0028
D3PDRB(-2)	-0.383666	0.228693	-1.677649	0.1117
D3TK(-1)	0.602396	0.546908	1.101458	0.2860
D3TK(-2)	0.625072	0.518011	1.206677	0.2441
R-squared	0.442138	Mean dependent var		-2910.773
Adjusted R-squared	0.310876	S.D. dependent var		347510.8
S.E. of regression	288480.8	Akaike info criterion		28.17936
Sum squared resid	1.41E+12	Schwarz criterion		28.42732
Log likelihood	-304.9730	F-statistic		3.368373
Durbin-Watson stat	2.101067	Prob(F-statistic)		0.033336

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:30

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2189.461	65363.16	0.033497	0.9737
D3PDRB(-1)	-0.659324	0.243440	-2.708358	0.0162
D3PDRB(-2)	-0.330500	0.242797	-1.361219	0.1935
D3TK(-1)	0.143874	0.766890	0.187607	0.8537
D3TK(-2)	-0.138190	0.980295	-0.140967	0.8898
D3TK(-3)	-0.703568	0.741025	-0.949452	0.3574
R-squared	0.474742	Mean dependent var	-2392.714	
Adjusted R-squared	0.299657	S.D. dependent var	356083.9	
S.E. of regression	297994.3	Akaike info criterion	28.28249	
Sum squared resid	1.33E+12	Schwarz criterion	28.58093	
Log likelihood	-290.9662	F-statistic	2.711483	
Durbin-Watson stat	2.140336	Prob(F-statistic)	0.061347	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:38

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8933.842	70835.04	-0.126122	0.9016
D3PDRB(-1)	-0.624605	0.264637	-2.360234	0.0346
D3PDRB(-2)	-0.329789	0.257676	-1.279862	0.2230
D3TK(-1)	0.056515	0.873283	0.064716	0.9494
D3TK(-2)	-0.216132	1.373289	-0.157382	0.8774
D3TK(-3)	-0.665124	1.337263	-0.497377	0.6272
D3TK(-4)	0.147093	0.842711	0.174547	0.8641
R-squared	0.488342	Mean dependent var	-10789.25	
Adjusted R-squared	0.252192	S.D. dependent var	363195.2	
S.E. of regression	314076.4	Akaike info criterion	28.42188	
Sum squared resid	1.28E+12	Schwarz criterion	28.77038	
Log likelihood	-277.2188	F-statistic	2.067930	
Durbin-Watson stat	2.223469	Prob(F-statistic)	0.128177	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:39

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3467.233	76763.69	-0.045168	0.9648
D3PDRB(-1)	-0.567548	0.293904	-1.931066	0.0796
D3PDRB(-2)	-0.432492	0.302158	-1.431342	0.1801
D3TK(-1)	-0.632023	1.270559	-0.497437	0.6287
D3TK(-2)	-1.384329	2.080563	-0.665363	0.5195
D3TK(-3)	-2.310751	2.542065	-0.909005	0.3828
D3TK(-4)	-1.321008	2.078974	-0.635413	0.5382
D3TK(-5)	-1.057158	1.339329	-0.789319	0.4466
R-squared	0.510636	Mean dependent var	-2472.211	
Adjusted R-squared	0.199222	S.D. dependent var	371185.7	
S.E. of regression	332160.0	Akaike info criterion	28.56018	
Sum squared resid	1.21E+12	Schwarz criterion	28.95784	
Log likelihood	-263.3217	F-statistic	1.639734	
Durbin-Watson stat	2.113598	Prob(F-statistic)	0.222465	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:39

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-13518.01	78446.92	-0.172320	0.8670
D3PDRB(-1)	-0.513556	0.298319	-1.721497	0.1193
D3PDRB(-2)	-0.643836	0.358521	-1.795812	0.1061
D3TK(-1)	-1.045121	1.447937	-0.721800	0.4887
D3TK(-2)	-0.870398	2.291968	-0.379760	0.7129
D3TK(-3)	-0.848078	3.006792	-0.282054	0.7843
D3TK(-4)	1.176242	2.931987	0.401176	0.6976
D3TK(-5)	1.166962	2.182498	0.534691	0.6058
D3TK(-6)	1.800707	1.227788	1.466627	0.1765
R-squared	0.604688	Mean dependent var	144.1667	
Adjusted R-squared	0.253299	S.D. dependent var	381766.6	
S.E. of regression	329891.6	Akaike info criterion	28.55777	
Sum squared resid	9.79E+11	Schwarz criterion	29.00295	
Log likelihood	-248.0199	F-statistic	1.720851	
Durbin-Watson stat	2.738807	Prob(F-statistic)	0.217637	

$LAG D^3TK = 2$

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:42

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1694.339	64241.58	-0.026374	0.9793
D3PDRB(-1)	-0.857689	0.237775	-3.607138	0.0026
D3PDRB(-2)	-0.594802	0.299360	-1.986915	0.0655
D3PDRB(-3)	-0.298710	0.259756	-1.149963	0.2682
D3TK(-1)	0.462635	0.586685	0.788558	0.4427
D3TK(-2)	0.361267	0.585328	0.617205	0.5464
R-squared	0.488289	Mean dependent var	-2392.714	
Adjusted R-squared	0.317718	S.D. dependent var	356083.9	
S.E. of regression	294126.5	Akaike info criterion	28.25636	
Sum squared resid	1.30E+12	Schwarz criterion	28.55480	
Log likelihood	-290.6918	F-statistic	2.862682	
Durbin-Watson stat	2.110567	Prob(F-statistic)	0.052106	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:43

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8828.090	65190.79	-0.135419	0.8944
D3PDRB(-1)	-0.986566	0.252965	-3.900005	0.0018
D3PDRB(-2)	-0.816543	0.332994	-2.452126	0.0291
D3PDRB(-3)	-0.591245	0.326804	-1.809175	0.0936
D3PDRB(-4)	-0.361738	0.258473	-1.399518	0.1851
D3TK(-1)	0.614055	0.598537	1.025926	0.3236
D3TK(-2)	0.487166	0.603456	0.807293	0.4340
R-squared	0.559282	Mean dependent var	-10789.25	
Adjusted R-squared	0.355873	S.D. dependent var	363195.2	
S.E. of regression	291491.5	Akaike info criterion	28.27263	
Sum squared resid	1.10E+12	Schwarz criterion	28.62113	
Log likelihood	-275.7263	F-statistic	2.749549	
Durbin-Watson stat	1.976839	Prob(F-statistic)	0.059639	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:43

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11233.95	71295.51	-0.157569	0.8777
D3PDRB(-1)	-1.057683	0.289056	-3.659092	0.0038
D3PDRB(-2)	-0.941097	0.400406	-2.350354	0.0385
D3PDRB(-3)	-0.762139	0.431588	-1.765894	0.1051
D3PDRB(-4)	-0.548948	0.392980	-1.396887	0.1900
D3PDRB(-5)	-0.185255	0.286726	-0.646104	0.5315
D3TK(-1)	0.621394	0.647210	0.960111	0.3576
D3TK(-2)	0.539164	0.651952	0.826999	0.4258
R-squared	0.572785	Mean dependent var	-2472.211	
Adjusted R-squared	0.300920	S.D. dependent var	371185.7	
S.E. of regression	310352.0	Akaike info criterion	28.42436	
Sum squared resid	1.06E+12	Schwarz criterion	28.82202	
Log likelihood	-262.0315	F-statistic	2.106878	
Durbin-Watson stat	1.848877	Prob(F-statistic)	0.129596	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:44

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3533.663	80246.72	0.044035	0.9658
D3PDRB(-1)	-1.111195	0.320690	-3.465010	0.0071
D3PDRB(-2)	-1.079378	0.489693	-2.204195	0.0550
D3PDRB(-3)	-0.994974	0.584247	-1.703003	0.1228
D3PDRB(-4)	-0.822810	0.590284	-1.393922	0.1968
D3PDRB(-5)	-0.474049	0.527336	-0.898952	0.3921
D3PDRB(-6)	-0.269357	0.390332	-0.690073	0.5076
D3TK(-1)	0.605977	0.705759	0.858618	0.4128
D3TK(-2)	0.453680	0.713149	0.636164	0.5405
R-squared	0.595995	Mean dependent var	144.1667	
Adjusted R-squared	0.236879	S.D. dependent var	381766.6	
S.E. of regression	333499.0	Akaike info criterion	28.57952	
Sum squared resid	1.00E+12	Schwarz criterion	29.02471	
Log likelihood	-248.2157	F-statistic	1.659619	
Durbin-Watson stat	1.833467	Prob(F-statistic)	0.232900	

LAG D³PDRB = 3

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:46

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6026.905	63719.84	0.094584	0.9260
D3PDRB(-1)	-0.760124	0.248607	-3.057529	0.0085
D3PDRB(-2)	-0.570580	0.296080	-1.927112	0.0745
D3PDRB(-3)	-0.350240	0.259954	-1.347318	0.1993
D3TK(-1)	-0.156574	0.779443	-0.200879	0.8437
D3TK(-2)	-0.644907	1.026103	-0.628502	0.5398
D3TK(-3)	-0.868354	0.731964	-1.186334	0.2552
R-squared	0.535031	Mean dependent var	-2392.714	
Adjusted R-squared	0.335759	S.D. dependent var	356083.9	
S.E. of regression	290211.9	Akaike info criterion	28.25581	
Sum squared resid	1.18E+12	Schwarz criterion	28.60399	
Log likelihood	-289.6860	F-statistic	2.684924	
Durbin-Watson stat	2.226039	Prob(F-statistic)	0.059956	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:47

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-7566.460	68322.58	-0.110746	0.9136
D3PDRB(-1)	-0.727121	0.265437	-2.739337	0.0180
D3PDRB(-2)	-0.592989	0.311137	-1.905879	0.0809
D3PDRB(-3)	-0.385178	0.273975	-1.405889	0.1851
D3TK(-1)	-0.303664	0.880326	-0.344945	0.7361
D3TK(-2)	-0.813191	1.390867	-0.584664	0.5696
D3TK(-3)	-0.859114	1.297061	-0.662354	0.5203
D3TK(-4)	0.168916	0.812886	0.207798	0.8389
R-squared	0.560699	Mean dependent var	-10789.25	
Adjusted R-squared	0.304440	S.D. dependent var	363195.2	
S.E. of regression	302905.6	Akaike info criterion	28.36940	
Sum squared resid	1.10E+12	Schwarz criterion	28.76770	
Log likelihood	-275.6940	F-statistic	2.188018	
Durbin-Watson stat	2.376934	Prob(F-statistic)	0.111570	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:48

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2090.801	73805.99	-0.028328	0.9780
D3PDRB(-1)	-0.670522	0.292256	-2.294299	0.0447
D3PDRB(-2)	-0.713810	0.354971	-2.010895	0.0721
D3PDRB(-3)	-0.398963	0.289326	-1.378938	0.1980
D3TK(-1)	-1.065091	1.261221	-0.844492	0.4181
D3TK(-2)	-2.111555	2.068573	-1.020778	0.3314
D3TK(-3)	-2.668359	2.457617	-1.085751	0.3031
D3TK(-4)	-1.436762	2.000451	-0.718219	0.4891
D3TK(-5)	-1.150250	1.289376	-0.892099	0.3933
R-squared	0.588820	Mean dependent var	-2472.211	
Adjusted R-squared	0.259876	S.D. dependent var	371185.7	
S.E. of regression	319332.7	Akaike info criterion	28.49137	
Sum squared resid	1.02E+12	Schwarz criterion	28.93873	
Log likelihood	-261.6680	F-statistic	1.790033	
Durbin-Watson stat	2.279046	Prob(F-statistic)	0.191460	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:49

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-10742.66	80646.80	-0.133206	0.8973
D3PDRB(-1)	-0.590745	0.324026	-1.823144	0.1057
D3PDRB(-2)	-0.772109	0.407829	-1.893218	0.0950
D3PDRB(-3)	-0.252393	0.345193	-0.731164	0.4855
D3TK(-1)	-1.238541	1.510241	-0.820095	0.4359
D3TK(-2)	-1.504310	2.508236	-0.599748	0.5653
D3TK(-3)	-1.512048	3.218454	-0.469806	0.6510
D3TK(-4)	0.398433	3.193271	0.124773	0.9038
D3TK(-5)	0.490432	2.424704	0.202264	0.8448
D3TK(-6)	1.330242	1.415517	0.939757	0.3748
R-squared	0.629450	Mean dependent var	144.1667	
Adjusted R-squared	0.212581	S.D. dependent var	381766.6	
S.E. of regression	338766.9	Akaike info criterion	28.60419	
Sum squared resid	9.18E+11	Schwarz criterion	29.09884	
Log likelihood	-247.4377	F-statistic	1.509946	
Durbin-Watson stat	2.748967	Prob(F-statistic)	0.286253	

$LAG D^3TK = 3$

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:50

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3422.338	58279.75	-0.058723	0.9541
D3PDRB(-1)	-0.869325	0.232891	-3.732760	0.0029
D3PDRB(-2)	-0.866810	0.298381	-2.905045	0.0132
D3PDRB(-3)	-0.797043	0.308283	-2.585426	0.0239
D3PDRB(-4)	-0.497962	0.240009	-2.074765	0.0602
D3TK(-1)	-0.401680	0.725089	-0.553973	0.5898
D3TK(-2)	-1.212735	0.981167	-1.236012	0.2401
D3TK(-3)	-1.476186	0.711995	-2.073309	0.0603
R-squared	0.675517	Mean dependent var	-10789.25	
Adjusted R-squared	0.486235	S.D. dependent var	363195.2	
S.E. of regression	260328.8	Akaike info criterion	28.06645	
Sum squared resid	8.13E+11	Schwarz criterion	28.46475	
Log likelihood	-272.6645	F-statistic	3.568845	
Durbin-Watson stat	2.180204	Prob(F-statistic)	0.025915	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:51

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8324.382	65140.58	-0.127791	0.9008
D3PDRB(-1)	-0.891166	0.280020	-3.182502	0.0098
D3PDRB(-2)	-0.886765	0.366990	-2.416322	0.0363
D3PDRB(-3)	-0.823749	0.395714	-2.081677	0.0640
D3PDRB(-4)	-0.526607	0.359160	-1.466220	0.1733
D3PDRB(-5)	-0.020035	0.277771	-0.072129	0.9439
D3TK(-1)	-0.364843	0.809217	-0.450859	0.6617
D3TK(-2)	-1.170440	1.127922	-1.037695	0.3239
D3TK(-3)	-1.469330	0.823290	-1.784705	0.1046
R-squared	0.675988	Mean dependent var	-2472.211	
Adjusted R-squared	0.416779	S.D. dependent var	371185.7	
S.E. of regression	283470.5	Akaike info criterion	28.25312	
Sum squared resid	8.04E+11	Schwarz criterion	28.70048	
Log likelihood	-259.4046	F-statistic	2.607883	
Durbin-Watson stat	2.111723	Prob(F-statistic)	0.078728	

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:52
 Sample(adjusted): 1989 2006
 Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5907.187	74230.12	0.079579	0.9385
D3PDRB(-1)	-0.932973	0.317105	-2.942154	0.0186
D3PDRB(-2)	-0.976829	0.457465	-2.135307	0.0653
D3PDRB(-3)	-0.985677	0.540364	-1.824097	0.1056
D3PDRB(-4)	-0.721390	0.549638	-1.312481	0.2258
D3PDRB(-5)	-0.231607	0.511032	-0.453214	0.6624
D3PDRB(-6)	-0.198789	0.363717	-0.546549	0.5996
D3TK(-1)	-0.335936	0.881911	-0.380919	0.7132
D3TK(-2)	-1.193728	1.229212	-0.971133	0.3599
D3TK(-3)	-1.438825	0.905952	-1.588192	0.1509
R-squared	0.692841	Mean dependent var	144.1667	
Adjusted R-squared	0.347286	S.D. dependent var	381766.6	
S.E. of regression	308431.9	Akaike info criterion	28.41657	
Sum squared resid	7.61E+11	Schwarz criterion	28.91122	
Log likelihood	-245.7491	F-statistic	2.005012	
Durbin-Watson stat	2.106602	Prob(F-statistic)	0.170122	

LAG D³PDRB = 4

Dependent Variable: D3PDRB
 Method: Least Squares
 Date: 04/23/09 Time: 14:53
 Sample(adjusted): 1987 2006
 Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-795.8352	61137.75	-0.013017	0.9898
D3PDRB(-1)	-0.890185	0.250680	-3.551076	0.0045
D3PDRB(-2)	-0.870126	0.310371	-2.803508	0.0172
D3PDRB(-3)	-0.814215	0.324925	-2.505854	0.0292
D3PDRB(-4)	-0.520550	0.259243	-2.007959	0.0698
D3TK(-1)	-0.479048	0.791387	-0.605327	0.5572
D3TK(-2)	-1.463222	1.284183	-1.139419	0.2787
D3TK(-3)	-1.799575	1.249962	-1.439704	0.1778
D3TK(-4)	-0.242281	0.754614	-0.321067	0.7542
R-squared	0.678530	Mean dependent var	-10789.25	
Adjusted R-squared	0.444733	S.D. dependent var	363195.2	
S.E. of regression	270639.4	Akaike info criterion	28.15713	
Sum squared resid	8.06E+11	Schwarz criterion	28.60520	
Log likelihood	-272.5713	F-statistic	2.902222	
Durbin-Watson stat	2.185976	Prob(F-statistic)	0.052406	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:54

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-80.34807	64083.44	-0.001254	0.9990
D3PDRB(-1)	-0.862651	0.270236	-3.192217	0.0110
D3PDRB(-2)	-1.022456	0.342482	-2.985427	0.0153
D3PDRB(-3)	-0.866882	0.338228	-2.563008	0.0305
D3PDRB(-4)	-0.562616	0.272346	-2.065812	0.0688
D3TK(-1)	-1.319238	1.101842	-1.197302	0.2618
D3TK(-2)	-3.002282	1.846906	-1.625573	0.1385
D3TK(-3)	-3.981168	2.226255	-1.788280	0.1074
D3TK(-4)	-2.127522	1.768625	-1.202924	0.2597
D3TK(-5)	-1.254303	1.120528	-1.119386	0.2920
R-squared	0.721078	Mean dependent var	-2472.211	
Adjusted R-squared	0.442156	S.D. dependent var	371185.7	
S.E. of regression	277234.6	Akaike info criterion	28.20853	
Sum squared resid	6.92E+11	Schwarz criterion	28.70561	
Log likelihood	-257.9811	F-statistic	2.585233	
Durbin-Watson stat	2.048275	Prob(F-statistic)	0.086648	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:57

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-9351.333	71466.72	-0.130849	0.8996
D3PDRB(-1)	-0.785866	0.307215	-2.558033	0.0377
D3PDRB(-2)	-1.073047	0.398750	-2.691023	0.0310
D3PDRB(-3)	-0.735342	0.408308	-1.800952	0.1147
D3PDRB(-4)	-0.534146	0.299137	-1.785624	0.1173
D3TK(-1)	-1.540825	1.348914	-1.142270	0.2909
D3TK(-2)	-2.649379	2.313252	-1.145305	0.2897
D3TK(-3)	-3.248863	3.013230	-1.078199	0.3167
D3TK(-4)	-0.900032	2.921555	-0.308066	0.7670
D3TK(-5)	-0.145887	2.177922	-0.066984	0.9485
D3TK(-6)	1.003806	1.267566	0.791916	0.4544
R-squared	0.745413	Mean dependent var	144.1667	
Adjusted R-squared	0.381716	S.D. dependent var	381766.6	
S.E. of regression	300187.0	Akaike info criterion	28.33996	
Sum squared resid	6.31E+11	Schwarz criterion	28.88408	
Log likelihood	-244.0596	F-statistic	2.049546	
Durbin-Watson stat	2.573753	Prob(F-statistic)	0.176571	

$LAG D^3TK = 4$

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:58

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5681.667	67865.26	-0.083720	0.9351
D3PDRB(-1)	-0.973434	0.331766	-2.934095	0.0166
D3PDRB(-2)	-0.944410	0.397295	-2.377098	0.0414
D3PDRB(-3)	-0.922908	0.453829	-2.033601	0.0725
D3PDRB(-4)	-0.646739	0.439856	-1.470344	0.1755
D3PDRB(-5)	-0.095437	0.323488	-0.295025	0.7747
D3TK(-1)	-0.466151	0.863303	-0.539962	0.6023
D3TK(-2)	-1.583473	1.419288	-1.115681	0.2935
D3TK(-3)	-2.075034	1.452875	-1.428227	0.1870
D3TK(-4)	-0.503535	0.976350	-0.515732	0.6185
R-squared	0.685289	Mean dependent var	-2472.211	
Adjusted R-squared	0.370578	S.D. dependent var	371185.7	
S.E. of regression	294484.4	Akaike info criterion	28.32926	
Sum squared resid	7.80E+11	Schwarz criterion	28.82633	
Log likelihood	-259.1279	F-statistic	2.177517	
Durbin-Watson stat	2.068517	Prob(F-statistic)	0.130950	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 14:59

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5945.958	78815.62	0.075441	0.9420
D3PDRB(-1)	-0.983307	0.373757	-2.630871	0.0339
D3PDRB(-2)	-1.001391	0.492136	-2.034784	0.0813
D3PDRB(-3)	-1.028652	0.590235	-1.742784	0.1249
D3PDRB(-4)	-0.773857	0.607609	-1.273609	0.2435
D3PDRB(-5)	-0.250584	0.546038	-0.458912	0.6602
D3PDRB(-6)	-0.168173	0.398599	-0.421909	0.6857
D3TK(-1)	-0.409645	0.966070	-0.424032	0.6843
D3TK(-2)	-1.478485	1.595669	-0.926561	0.3850
D3TK(-3)	-1.865820	1.679359	-1.111031	0.3033
D3TK(-4)	-0.349554	1.126918	-0.310186	0.7655
R-squared	0.697005	Mean dependent var	144.1667	
Adjusted R-squared	0.264156	S.D. dependent var	381766.6	
S.E. of regression	327484.6	Akaike info criterion	28.51403	
Sum squared resid	7.51E+11	Schwarz criterion	29.05815	
Log likelihood	-245.6263	F-statistic	1.610271	
Durbin-Watson stat	2.068676	Prob(F-statistic)	0.270883	

LAG D³PDRB = 5

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 15:01

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2715.842	66784.29	0.040666	0.9686
D3PDRB(-1)	-0.956639	0.324943	-2.944019	0.0186
D3PDRB(-2)	-1.160849	0.429643	-2.701890	0.0270
D3PDRB(-3)	-1.031671	0.453486	-2.274977	0.0525
D3PDRB(-4)	-0.756618	0.440304	-1.718400	0.1240
D3PDRB(-5)	-0.187506	0.325957	-0.575247	0.5809
D3TK(-1)	-1.393860	1.152558	-1.209362	0.2610
D3TK(-2)	-3.207063	1.952370	-1.642651	0.1391
D3TK(-3)	-4.402466	2.427065	-1.813905	0.1072
D3TK(-4)	-2.613640	2.023212	-1.291827	0.2325
D3TK(-5)	-1.419006	1.199334	-1.183162	0.2707
R-squared	0.732157	Mean dependent var	-2472.211	
Adjusted R-squared	0.397353	S.D. dependent var	371185.7	
S.E. of regression	288152.6	Akaike info criterion	28.27327	
Sum squared resid	6.64E+11	Schwarz criterion	28.82005	
Log likelihood	-257.5960	F-statistic	2.186825	
Durbin-Watson stat	1.917576	Prob(F-statistic)	0.139967	

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 15:03

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8607.144	75800.62	-0.113550	0.9133
D3PDRB(-1)	-0.883647	0.385493	-2.292253	0.0618
D3PDRB(-2)	-1.235124	0.543594	-2.272143	0.0635
D3PDRB(-3)	-0.926743	0.591790	-1.566001	0.1684
D3PDRB(-4)	-0.736932	0.532266	-1.384519	0.2155
D3PDRB(-5)	-0.186512	0.393115	-0.474446	0.6520
D3TK(-1)	-1.719069	1.478923	-1.162379	0.2892
D3TK(-2)	-3.108087	2.636665	-1.178795	0.2831
D3TK(-3)	-4.055453	3.619393	-1.120479	0.3053
D3TK(-4)	-1.818722	3.653410	-0.497815	0.6363
D3TK(-5)	-0.647351	2.539869	-0.254876	0.8073
D3TK(-6)	0.856942	1.379329	0.621275	0.5573
R-squared	0.754618	Mean dependent var	144.1667	
Adjusted R-squared	0.304752	S.D. dependent var	381766.6	
S.E. of regression	318322.8	Akaike info criterion	28.41424	
Sum squared resid	6.08E+11	Schwarz criterion	29.00782	
Log likelihood	-243.7282	F-statistic	1.677428	
Durbin-Watson stat	2.423937	Prob(F-statistic)	0.271761	

LAG D³TK = 5

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 15:04

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	8240.460	74314.32	0.110887	0.9153
D3PDRB(-1)	-1.014450	0.353054	-2.873357	0.0283
D3PDRB(-2)	-1.545117	0.610461	-2.531065	0.0446
D3PDRB(-3)	-1.418295	0.624836	-2.269869	0.0637
D3PDRB(-4)	-1.196342	0.650475	-1.839182	0.1155
D3PDRB(-5)	-0.650847	0.591830	-1.099719	0.3136
D3PDRB(-6)	-0.355401	0.399811	-0.888922	0.4083
D3TK(-1)	-1.991000	1.470070	-1.354357	0.2244
D3TK(-2)	-4.090301	2.428060	-1.684596	0.1430
D3TK(-3)	-5.580982	3.139560	-1.777632	0.1258
D3TK(-4)	-3.848817	2.765814	-1.391567	0.2135
D3TK(-5)	-2.359991	1.722265	-1.370283	0.2197
R-squared	0.769225	Mean dependent var	144.1667	
Adjusted R-squared	0.346138	S.D. dependent var	381766.6	
S.E. of regression	308703.0	Akaike info criterion	28.35287	
Sum squared resid	5.72E+11	Schwarz criterion	28.94645	
Log likelihood	-243.1758	F-statistic	1.818125	
Durbin-Watson stat	1.947948	Prob(F-statistic)	0.239120	

$$LAG D^3PDRB = 6 \text{ DAN } LAG D^3TK = 6$$

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/23/09 Time: 15:05

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3767.996	82179.14	0.045851	0.9652
D3PDRB(-1)	-0.961747	0.424181	-2.267304	0.0727
D3PDRB(-2)	-1.485345	0.694261	-2.139462	0.0854
D3PDRB(-3)	-1.278232	0.832262	-1.535852	0.1852
D3PDRB(-4)	-1.092806	0.791226	-1.381155	0.2258
D3PDRB(-5)	-0.559039	0.716226	-0.780534	0.4704
D3PDRB(-6)	-0.301248	0.472547	-0.637499	0.5518
D3TK(-1)	-1.955594	1.601566	-1.221051	0.2765
D3TK(-2)	-3.715052	2.936290	-1.265220	0.2615
D3TK(-3)	-4.941318	4.058238	-1.217602	0.2777
D3TK(-4)	-2.973190	4.253511	-0.698997	0.5157
D3TK(-5)	-1.642084	3.097413	-0.530147	0.6187
D3TK(-6)	0.459787	1.580998	0.290821	0.7829
R-squared	0.773064	Mean dependent var	144.1667	
Adjusted R-squared	0.228418	S.D. dependent var	381766.6	
S.E. of regression	335342.9	Akaike info criterion	28.44721	
Sum squared resid	5.62E+11	Schwarz criterion	29.09025	
Log likelihood	-243.0248	F-statistic	1.419387	
Durbin-Watson stat	2.233798	Prob(F-statistic)	0.369004	



LAMPIRAN 7

PENGUJIAN KAUSALITAS *GRANGER*

Persamaan (1.17)

Dependen Variabel D^3TK_t

(*Trial and Error*)

$LAG D^3TK = 1$

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:11

Sample(adjusted): 1984 2006

Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6047.661	24646.47	0.245376	0.8087
D3TK(-1)	-0.583935	0.158786	-3.677494	0.0015
D3PDRB(-1)	-0.166677	0.074548	-2.235830	0.0369
R-squared	0.503760	Mean dependent var	4530.130	
Adjusted R-squared	0.454136	S.D. dependent var	159963.5	
S.E. of regression	118185.2	Akaike info criterion	26.31900	
Sum squared resid	2.79E+11	Schwarz criterion	26.46711	
Log likelihood	-299.6685	F-statistic	10.15155	
Durbin-Watson stat	2.896897	Prob(F-statistic)	0.000906	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:14

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1606.667	25230.79	0.063679	0.9499
D3TK(-1)	-0.664280	0.174925	-3.797523	0.0013
D3PDRB(-1)	-0.210735	0.085701	-2.458964	0.0243
D3PDRB(-2)	-0.098585	0.093529	-1.054053	0.3058
R-squared	0.544427	Mean dependent var	136.0455	
Adjusted R-squared	0.468498	S.D. dependent var	162300.9	
S.E. of regression	118324.1	Akaike info criterion	26.36321	
Sum squared resid	2.52E+11	Schwarz criterion	26.56158	
Log likelihood	-285.9953	F-statistic	7.170228	
Durbin-Watson stat	2.890208	Prob(F-statistic)	0.002287	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:14
 Sample(adjusted): 1986 2006
 Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-979.7943	26600.32	-0.036834	0.9711
D3TK(-1)	-0.683356	0.182517	-3.744073	0.0018
D3PDRB(-1)	-0.173282	0.098421	-1.760630	0.0974
D3PDRB(-2)	-0.040825	0.117562	-0.347266	0.7329
D3PDRB(-3)	0.088650	0.098082	0.903831	0.3795
R-squared	0.569807	Mean dependent var		1494.905
Adjusted R-squared	0.462258	S.D. dependent var		166180.7
S.E. of regression	121861.7	Akaike info criterion		26.46342
Sum squared resid	2.38E+11	Schwarz criterion		26.71211
Log likelihood	-272.8659	F-statistic		5.298143
Durbin-Watson stat	2.847277	Prob(F-statistic)		0.006520

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:15
 Sample(adjusted): 1987 2006
 Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2897.224	28697.40	0.100958	0.9210
D3TK(-1)	-0.682113	0.193198	-3.530639	0.0033
D3PDRB(-1)	-0.181651	0.110582	-1.642672	0.1227
D3PDRB(-2)	-0.056390	0.144010	-0.391572	0.7013
D3PDRB(-3)	0.067353	0.141231	0.476899	0.6408
D3PDRB(-4)	-0.025673	0.111071	-0.231141	0.8205
R-squared	0.579798	Mean dependent var		4474.950
Adjusted R-squared	0.429727	S.D. dependent var		169921.1
S.E. of regression	128318.4	Akaike info criterion		26.60574
Sum squared resid	2.31E+11	Schwarz criterion		26.90446
Log likelihood	-260.0574	F-statistic		3.863469
Durbin-Watson stat	2.837061	Prob(F-statistic)		0.020750

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:16
 Sample(adjusted): 1988 2006
 Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-611.7596	31364.52	-0.019505	0.9848
D3TK(-1)	-0.679377	0.208003	-3.266188	0.0068
D3PDRB(-1)	-0.202370	0.125649	-1.610595	0.1332
D3PDRB(-2)	-0.086810	0.174906	-0.496322	0.6286
D3PDRB(-3)	0.026735	0.189009	0.141449	0.8899
D3PDRB(-4)	-0.063601	0.169030	-0.376268	0.7133
D3PDRB(-5)	-0.034266	0.125880	-0.272209	0.7901
R-squared	0.586682	Mean dependent var	193.2632	
Adjusted R-squared	0.380023	S.D. dependent var	173465.3	
S.E. of regression	136584.2	Akaike info criterion	26.76458	
Sum squared resid	2.24E+11	Schwarz criterion	27.11253	
Log likelihood	-247.2635	F-statistic	2.838890	
Durbin-Watson stat	2.887792	Prob(F-statistic)	0.058570	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:16
 Sample(adjusted): 1989 2006
 Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5545.964	35547.41	-0.156016	0.8791
D3TK(-1)	-0.697364	0.229293	-3.041367	0.0124
D3PDRB(-1)	-0.189995	0.141522	-1.342513	0.2091
D3PDRB(-2)	-0.064237	0.213137	-0.301391	0.7693
D3PDRB(-3)	0.072602	0.254437	0.285345	0.7812
D3PDRB(-4)	-0.005044	0.261827	-0.019266	0.9850
D3PDRB(-5)	0.027395	0.232505	0.117827	0.9085
D3PDRB(-6)	0.059407	0.170204	0.349032	0.7343
R-squared	0.595839	Mean dependent var	26.88889	
Adjusted R-squared	0.312926	S.D. dependent var	178492.8	
S.E. of regression	147952.5	Akaike info criterion	26.94827	
Sum squared resid	2.19E+11	Schwarz criterion	27.34399	
Log likelihood	-234.5344	F-statistic	2.106089	
Durbin-Watson stat	2.849189	Prob(F-statistic)	0.137840	

LAG D³PDRB = 1

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:17

Sample(adjusted): 1985 2006

Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4977.381	20517.71	0.242589	0.8111
D3TK(-1)	-0.949345	0.169116	-5.613573	0.0000
D3TK(-2)	-0.570096	0.172034	-3.313851	0.0039
D3PDRB(-1)	-0.100007	0.063828	-1.566807	0.1346
R-squared	0.699586	Mean dependent var	136.0455	
Adjusted R-squared	0.649518	S.D. dependent var	162300.9	
S.E. of regression	96084.67	Akaike info criterion	25.94681	
Sum squared resid	1.66E+11	Schwarz criterion	26.14518	
Log likelihood	-281.4149	F-statistic	13.97247	
Durbin-Watson stat	2.672684	Prob(F-statistic)	0.000060	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:18

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4324.063	20319.63	0.212802	0.8342
D3TK(-1)	-1.246601	0.236188	-5.278013	0.0001
D3TK(-2)	-0.993682	0.302114	-3.289098	0.0046
D3TK(-3)	-0.361264	0.225009	-1.605552	0.1279
D3PDRB(-1)	-0.061275	0.065789	-0.931379	0.3655
R-squared	0.751291	Mean dependent var	1494.905	
Adjusted R-squared	0.689113	S.D. dependent var	166180.7	
S.E. of regression	92657.69	Akaike info criterion	25.91547	
Sum squared resid	1.37E+11	Schwarz criterion	26.16416	
Log likelihood	-267.1124	F-statistic	12.08303	
Durbin-Watson stat	2.595023	Prob(F-statistic)	0.000103	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:19
 Sample(adjusted): 1987 2006
 Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10086.61	17697.82	0.569935	0.5778
D3TK(-1)	-1.452072	0.217482	-6.676752	0.0000
D3TK(-2)	-1.594273	0.337876	-4.718518	0.0003
D3TK(-3)	-1.113865	0.326069	-3.416037	0.0042
D3TK(-4)	-0.602092	0.209287	-2.876869	0.0122
D3PDRB(-1)	-0.108644	0.058794	-1.847874	0.0859
R-squared	0.842740	Mean dependent var	4474.950	
Adjusted R-squared	0.786576	S.D. dependent var	169921.1	
S.E. of regression	78499.84	Akaike info criterion	25.62291	
Sum squared resid	8.63E+10	Schwarz criterion	25.92163	
Log likelihood	-250.2291	F-statistic	15.00494	
Durbin-Watson stat	2.001710	Prob(F-statistic)	0.000034	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:19
 Sample(adjusted): 1988 2006
 Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4739.467	18276.28	0.259323	0.7998
D3TK(-1)	-1.352630	0.283234	-4.775658	0.0005
D3TK(-2)	-1.459775	0.486183	-3.002519	0.0110
D3TK(-3)	-0.956596	0.587918	-1.627090	0.1297
D3TK(-4)	-0.461261	0.466053	-0.989720	0.3418
D3TK(-5)	0.152237	0.287851	0.528874	0.6065
D3PDRB(-1)	-0.140592	0.067163	-2.093293	0.0582
R-squared	0.861374	Mean dependent var	193.2632	
Adjusted R-squared	0.792061	S.D. dependent var	173465.3	
S.E. of regression	79100.79	Akaike info criterion	25.67214	
Sum squared resid	7.51E+10	Schwarz criterion	26.02009	
Log likelihood	-236.8854	F-statistic	12.42729	
Durbin-Watson stat	2.268738	Prob(F-statistic)	0.000154	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:20
 Sample(adjusted): 1989 2006
 Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3727.169	20357.91	0.183082	0.8584
D3TK(-1)	-1.385508	0.326594	-4.242302	0.0017
D3TK(-2)	-1.551211	0.581082	-2.669520	0.0235
D3TK(-3)	-1.112536	0.769236	-1.446286	0.1787
D3TK(-4)	-0.648717	0.759345	-0.854311	0.4129
D3TK(-5)	0.003725	0.567231	0.006566	0.9949
D3TK(-6)	-0.067766	0.292194	-0.231923	0.8213
D3PDRB(-1)	-0.137986	0.077241	-1.786441	0.1043
R-squared	0.863346	Mean dependent var		26.88889
Adjusted R-squared	0.767689	S.D. dependent var		178492.8
S.E. of regression	86031.20	Akaike info criterion		25.86391
Sum squared resid	7.40E+10	Schwarz criterion		26.25963
Log likelihood	-224.7752	F-statistic		9.025375
Durbin-Watson stat	2.273616	Prob(F-statistic)		0.001241

LAG D³TK = 2

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:21
 Sample(adjusted): 1985 2006
 Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5566.400	19647.26	0.283317	0.7804
D3TK(-1)	-1.054582	0.174402	-6.046861	0.0000
D3TK(-2)	-0.590510	0.165187	-3.574799	0.0023
D3PDRB(-1)	-0.150962	0.068695	-2.197550	0.0421
D3PDRB(-2)	-0.118424	0.072927	-1.623873	0.1228
R-squared	0.739928	Mean dependent var		136.0455
Adjusted R-squared	0.678734	S.D. dependent var		162300.9
S.E. of regression	91992.66	Akaike info criterion		25.89352
Sum squared resid	1.44E+11	Schwarz criterion		26.14149
Log likelihood	-279.8287	F-statistic		12.09161
Durbin-Watson stat	2.468695	Prob(F-statistic)		0.000078

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:22

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1466.143	20630.50	0.071067	0.9443
D3TK(-1)	-1.107741	0.188408	-5.879494	0.0000
D3TK(-2)	-0.641083	0.187972	-3.410530	0.0039
D3PDRB(-1)	-0.161913	0.076359	-2.120416	0.0511
D3PDRB(-2)	-0.145325	0.096136	-1.511660	0.1514
D3PDRB(-3)	-0.028452	0.083418	-0.341074	0.7378
R-squared	0.757699	Mean dependent var		1494.905
Adjusted R-squared	0.676931	S.D. dependent var		166180.7
S.E. of regression	94455.62	Akaike info criterion		25.98460
Sum squared resid	1.34E+11	Schwarz criterion		26.28304
Log likelihood	-266.8383	F-statistic		9.381274
Durbin-Watson stat	2.417963	Prob(F-statistic)		0.000327

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:22

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2506.720	22514.92	0.111336	0.9131
D3TK(-1)	-1.120899	0.206717	-5.422395	0.0001
D3TK(-2)	-0.650609	0.208415	-3.121697	0.0081
D3PDRB(-1)	-0.149504	0.087367	-1.711228	0.1108
D3PDRB(-2)	-0.123427	0.115006	-1.073220	0.3027
D3PDRB(-3)	0.000266	0.112868	0.002361	0.9982
D3PDRB(-4)	0.034813	0.089269	0.389981	0.7029
R-squared	0.759832	Mean dependent var		4474.950
Adjusted R-squared	0.648985	S.D. dependent var		169921.1
S.E. of regression	100672.3	Akaike info criterion		26.14635
Sum squared resid	1.32E+11	Schwarz criterion		26.49485
Log likelihood	-254.4635	F-statistic		6.854795
Durbin-Watson stat	2.402701	Prob(F-statistic)		0.001882

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:23

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1343.696	25061.72	0.053615	0.9582
D3TK(-1)	-1.113718	0.227507	-4.895320	0.0005
D3TK(-2)	-0.640433	0.229174	-2.794534	0.0174
D3PDRB(-1)	-0.157996	0.101609	-1.554941	0.1482
D3PDRB(-2)	-0.134694	0.140750	-0.956968	0.3591
D3PDRB(-3)	-0.015185	0.151711	-0.100088	0.9221
D3PDRB(-4)	0.018103	0.138140	0.131049	0.8981
D3PDRB(-5)	-0.014653	0.100790	-0.145378	0.8870
R-squared	0.758286	Mean dependent var		193.2632
Adjusted R-squared	0.604468	S.D. dependent var		173465.3
S.E. of regression	109094.6	Akaike info criterion		26.33338
Sum squared resid	1.31E+11	Schwarz criterion		26.73104
Log likelihood	-242.1671	F-statistic		4.929766
Durbin-Watson stat	2.403735	Prob(F-statistic)		0.009677

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:23

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1578.744	28643.45	-0.055117	0.9572
D3TK(-1)	-1.132943	0.251915	-4.497320	0.0015
D3TK(-2)	-0.646362	0.254553	-2.539202	0.0318
D3PDRB(-1)	-0.160225	0.114468	-1.399738	0.1951
D3PDRB(-2)	-0.150152	0.174792	-0.859033	0.4126
D3PDRB(-3)	-0.028375	0.208542	-0.136063	0.8948
D3PDRB(-4)	0.004834	0.210697	0.022942	0.9822
D3PDRB(-5)	-0.025567	0.188228	-0.135831	0.8949
D3PDRB(-6)	-0.005738	0.139326	-0.041181	0.9681
R-squared	0.764529	Mean dependent var		26.88889
Adjusted R-squared	0.555222	S.D. dependent var		178492.8
S.E. of regression	119039.9	Akaike info criterion		26.51916
Sum squared resid	1.28E+11	Schwarz criterion		26.96434
Log likelihood	-229.6724	F-statistic		3.652660
Durbin-Watson stat	2.428115	Prob(F-statistic)		0.035290

$LAG D^3PDRB = 2$

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:25

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3750.182	19700.58	0.190359	0.8516
D3TK(-1)	-1.291893	0.231142	-5.589171	0.0001
D3TK(-2)	-0.937827	0.295463	-3.174096	0.0063
D3TK(-3)	-0.292779	0.223346	-1.310872	0.2096
D3PDRB(-1)	-0.112958	0.073373	-1.539495	0.1445
D3PDRB(-2)	-0.104225	0.073179	-1.424239	0.1748
R-squared	0.780917	Mean dependent var	1494.905	
Adjusted R-squared	0.707890	S.D. dependent var	166180.7	
S.E. of regression	89816.03	Akaike info criterion	25.88387	
Sum squared resid	1.21E+11	Schwarz criterion	26.18231	
Log likelihood	-265.7806	F-statistic	10.69346	
Durbin-Watson stat	2.491159	Prob(F-statistic)	0.000160	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:25

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9453.220	17208.36	0.549339	0.5921
D3TK(-1)	-1.476323	0.212152	-6.958809	0.0000
D3TK(-2)	-1.515053	0.333621	-4.541241	0.0006
D3TK(-3)	-1.017620	0.324869	-3.132403	0.0079
D3TK(-4)	-0.571012	0.204725	-2.789171	0.0153
D3PDRB(-1)	-0.148364	0.064290	-2.307737	0.0381
D3PDRB(-2)	-0.084422	0.062599	-1.348619	0.2005
R-squared	0.862041	Mean dependent var	4474.950	
Adjusted R-squared	0.798368	S.D. dependent var	169921.1	
S.E. of regression	76300.37	Akaike info criterion	25.59196	
Sum squared resid	7.57E+10	Schwarz criterion	25.94047	
Log likelihood	-248.9196	F-statistic	13.53854	
Durbin-Watson stat	1.977233	Prob(F-statistic)	0.000063	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:26

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5190.146	18030.45	0.287855	0.7788
D3TK(-1)	-1.473933	0.298432	-4.938922	0.0004
D3TK(-2)	-1.568572	0.488688	-3.209763	0.0083
D3TK(-3)	-1.121061	0.597087	-1.877551	0.0872
D3TK(-4)	-0.651655	0.488315	-1.334498	0.2090
D3TK(-5)	-0.004322	0.314585	-0.013739	0.9893
D3PDRB(-1)	-0.163035	0.069033	-2.361702	0.0377
D3PDRB(-2)	-0.082009	0.070972	-1.155517	0.2724
R-squared	0.876379	Mean dependent var		193.2632
Adjusted R-squared	0.797712	S.D. dependent var		173465.3
S.E. of regression	78018.57	Akaike info criterion		25.66284
Sum squared resid	6.70E+10	Schwarz criterion		26.06050
Log likelihood	-235.7970	F-statistic		11.14027
Durbin-Watson stat	2.136633	Prob(F-statistic)		0.000325

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:27

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1118.821	19684.60	0.056837	0.9559
D3TK(-1)	-1.630247	0.363329	-4.486970	0.0015
D3TK(-2)	-1.732019	0.575121	-3.011574	0.0147
D3TK(-3)	-1.308948	0.754491	-1.734876	0.1168
D3TK(-4)	-0.764515	0.735720	-1.039138	0.3259
D3TK(-5)	-0.056822	0.547652	-0.103757	0.9196
D3TK(-6)	0.101316	0.308087	0.328855	0.7498
D3PDRB(-1)	-0.149983	0.074857	-2.003595	0.0761
D3PDRB(-2)	-0.120735	0.089963	-1.342051	0.2125
R-squared	0.886133	Mean dependent var		26.88889
Adjusted R-squared	0.784919	S.D. dependent var		178492.8
S.E. of regression	82779.34	Akaike info criterion		25.79260
Sum squared resid	6.17E+10	Schwarz criterion		26.23778
Log likelihood	-223.1334	F-statistic		8.754985
Durbin-Watson stat	2.075671	Prob(F-statistic)		0.001892

$LAG D^3TK = 3$

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:28

Sample(adjusted): 1986 2006

Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4266.699	20177.46	0.211459	0.8356
D3TK(-1)	-1.332333	0.246818	-5.398048	0.0001
D3TK(-2)	-1.006031	0.324925	-3.096198	0.0079
D3TK(-3)	-0.314959	0.231783	-1.358853	0.1957
D3PDRB(-1)	-0.126526	0.078724	-1.607210	0.1303
D3PDRB(-2)	-0.136540	0.093757	-1.456322	0.1674
D3PDRB(-3)	-0.047142	0.082317	-0.572693	0.5759
R-squared	0.785932	Mean dependent var	1494.905	
Adjusted R-squared	0.694189	S.D. dependent var	166180.7	
S.E. of regression	91898.21	Akaike info criterion	25.95595	
Sum squared resid	1.18E+11	Schwarz criterion	26.30413	
Log likelihood	-265.5375	F-statistic	8.566645	
Durbin-Watson stat	2.431452	Prob(F-statistic)	0.000490	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:28

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3679.822	22202.89	0.165736	0.8711
D3TK(-1)	-1.341323	0.276238	-4.855682	0.0004
D3TK(-2)	-1.019505	0.373796	-2.727434	0.0184
D3TK(-3)	-0.320347	0.271249	-1.181005	0.2605
D3PDRB(-1)	-0.124062	0.088725	-1.398279	0.1873
D3PDRB(-2)	-0.134335	0.113674	-1.181754	0.2602
D3PDRB(-3)	-0.044394	0.117447	-0.377989	0.7120
D3PDRB(-4)	0.005251	0.091436	0.057429	0.9551
R-squared	0.784840	Mean dependent var	4474.950	
Adjusted R-squared	0.659330	S.D. dependent var	169921.1	
S.E. of regression	99177.69	Akaike info criterion	26.13639	
Sum squared resid	1.18E+11	Schwarz criterion	26.53468	
Log likelihood	-253.3639	F-statistic	6.253216	
Durbin-Watson stat	2.426427	Prob(F-statistic)	0.002977	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:29

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2034.029	24804.18	0.082003	0.9363
D3TK(-1)	-1.347716	0.308133	-4.373811	0.0014
D3TK(-2)	-1.046059	0.429489	-2.435587	0.0351
D3TK(-3)	-0.348618	0.313492	-1.112047	0.2921
D3PDRB(-1)	-0.118487	0.106626	-1.111241	0.2925
D3PDRB(-2)	-0.121803	0.139742	-0.871626	0.4039
D3PDRB(-3)	-0.029802	0.150680	-0.197786	0.8472
D3PDRB(-4)	0.023404	0.136761	0.171130	0.8675
D3PDRB(-5)	0.024548	0.105770	0.232088	0.8211
R-squared	0.784888	Mean dependent var	193.2632	
Adjusted R-squared	0.612798	S.D. dependent var	173465.3	
S.E. of regression	107939.7	Akaike info criterion	26.32205	
Sum squared resid	1.17E+11	Schwarz criterion	26.76941	
Log likelihood	-241.0595	F-statistic	4.560926	
Durbin-Watson stat	2.477684	Prob(F-statistic)	0.014319	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:30

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1018.056	28747.71	-0.035413	0.9726
D3TK(-1)	-1.355447	0.341545	-3.968574	0.0041
D3TK(-2)	-1.035522	0.476047	-2.175250	0.0613
D3TK(-3)	-0.339888	0.350856	-0.968739	0.3610
D3PDRB(-1)	-0.118125	0.122808	-0.961863	0.3643
D3PDRB(-2)	-0.125928	0.177166	-0.710786	0.4974
D3PDRB(-3)	-0.026179	0.209271	-0.125095	0.9035
D3PDRB(-4)	0.028792	0.212863	0.135261	0.8957
D3PDRB(-5)	0.031704	0.197912	0.160193	0.8767
D3PDRB(-6)	0.010932	0.140860	0.077613	0.9400
R-squared	0.789251	Mean dependent var	26.88889	
Adjusted R-squared	0.552159	S.D. dependent var	178492.8	
S.E. of regression	119449.0	Akaike info criterion	26.51935	
Sum squared resid	1.14E+11	Schwarz criterion	27.01400	
Log likelihood	-228.6741	F-statistic	3.328879	
Durbin-Watson stat	2.492449	Prob(F-statistic)	0.052366	

LAG D³PDRB = 3

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:31

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9613.288	17616.30	0.545704	0.5953
D3TK(-1)	-1.518486	0.226983	-6.689854	0.0000
D3TK(-2)	-1.584946	0.358621	-4.419553	0.0008
D3TK(-3)	-1.040329	0.334434	-3.110713	0.0090
D3TK(-4)	-0.568457	0.209595	-2.712174	0.0189
D3PDRB(-1)	-0.160365	0.068440	-2.343131	0.0372
D3PDRB(-2)	-0.115232	0.080224	-1.436391	0.1764
D3PDRB(-3)	-0.045090	0.070642	-0.638288	0.5353
R-squared	0.866572	Mean dependent var	4474.950	
Adjusted R-squared	0.788738	S.D. dependent var	169921.1	
S.E. of regression	78101.21	Akaike info criterion	25.65857	
Sum squared resid	7.32E+10	Schwarz criterion	26.05687	
Log likelihood	-248.5857	F-statistic	11.13369	
Durbin-Watson stat	1.942314	Prob(F-statistic)	0.000208	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:31

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5353.981	18520.19	0.289089	0.7784
D3TK(-1)	-1.525480	0.316479	-4.820162	0.0007
D3TK(-2)	-1.655133	0.519068	-3.188660	0.0097
D3TK(-3)	-1.163626	0.616692	-1.886885	0.0885
D3TK(-4)	-0.665433	0.501974	-1.325631	0.2144
D3TK(-5)	-0.015403	0.323544	-0.047606	0.9630
D3PDRB(-1)	-0.175292	0.073336	-2.390262	0.0379
D3PDRB(-2)	-0.115494	0.089073	-1.296617	0.2239
D3PDRB(-3)	-0.047488	0.072601	-0.654096	0.5278
R-squared	0.881451	Mean dependent var	193.2632	
Adjusted R-squared	0.786612	S.D. dependent var	173465.3	
S.E. of regression	80130.37	Akaike info criterion	25.72621	
Sum squared resid	6.42E+10	Schwarz criterion	26.17358	
Log likelihood	-235.3990	F-statistic	9.294197	
Durbin-Watson stat	2.114881	Prob(F-statistic)	0.000961	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:32
 Sample(adjusted): 1989 2006
 Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1673.671	20482.08	0.081714	0.9369
D3TK(-1)	-1.668916	0.383560	-4.351123	0.0024
D3TK(-2)	-1.858751	0.637023	-2.917871	0.0194
D3TK(-3)	-1.441689	0.817399	-1.763752	0.1158
D3TK(-4)	-0.920015	0.811003	-1.134415	0.2895
D3TK(-5)	-0.192075	0.615808	-0.311907	0.7631
D3TK(-6)	0.007261	0.359503	0.020196	0.9844
D3PDRB(-1)	-0.165415	0.082294	-2.010056	0.0793
D3PDRB(-2)	-0.146380	0.103577	-1.413239	0.1953
D3PDRB(-3)	-0.050459	0.087670	-0.575553	0.5807
R-squared	0.890661	Mean dependent var	26.88889	
Adjusted R-squared	0.767654	S.D. dependent var	178492.8	
S.E. of regression	86037.51	Akaike info criterion	25.86314	
Sum squared resid	5.92E+10	Schwarz criterion	26.35779	
Log likelihood	-222.7682	F-statistic	7.240764	
Durbin-Watson stat	2.118234	Prob(F-statistic)	0.005224	

LAG D³TK = 4

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:33
 Sample(adjusted): 1987 2006
 Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10283.67	18059.55	0.569431	0.5805
D3TK(-1)	-1.535852	0.233769	-6.569963	0.0000
D3TK(-2)	-1.649308	0.379336	-4.347880	0.0012
D3TK(-3)	-1.133448	0.369228	-3.069780	0.0107
D3TK(-4)	-0.609171	0.222906	-2.732859	0.0195
D3PDRB(-1)	-0.176510	0.074049	-2.383701	0.0363
D3PDRB(-2)	-0.142673	0.091681	-1.556192	0.1479
D3PDRB(-3)	-0.087570	0.095980	-0.912381	0.3811
D3PDRB(-4)	-0.051542	0.076578	-0.673060	0.5148
R-squared	0.871849	Mean dependent var	4474.950	
Adjusted R-squared	0.778648	S.D. dependent var	169921.1	
S.E. of regression	79944.49	Akaike info criterion	25.71822	
Sum squared resid	7.03E+10	Schwarz criterion	26.16630	
Log likelihood	-248.1822	F-statistic	9.354539	
Durbin-Watson stat	1.964597	Prob(F-statistic)	0.000606	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:34
 Sample(adjusted): 1988 2006
 Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6540.243	17081.44	0.382886	0.7107
D3TK(-1)	-1.520461	0.217290	-6.997371	0.0001
D3TK(-2)	-1.750340	0.357230	-4.899762	0.0008
D3TK(-3)	-1.381431	0.365683	-3.777671	0.0044
D3TK(-4)	-0.858600	0.245744	-3.493884	0.0068
D3PDRB(-1)	-0.258767	0.083504	-3.098842	0.0127
D3PDRB(-2)	-0.220096	0.099998	-2.201008	0.0552
D3PDRB(-3)	-0.198882	0.114227	-1.741109	0.1156
D3PDRB(-4)	-0.181439	0.110710	-1.638866	0.1357
D3PDRB(-5)	-0.104023	0.081421	-1.277601	0.2334
R-squared	0.908710	Mean dependent var	193.2632	
Adjusted R-squared	0.817420	S.D. dependent var	173465.3	
S.E. of regression	74120.66	Akaike info criterion	25.57019	
Sum squared resid	4.94E+10	Schwarz criterion	26.06727	
Log likelihood	-232.9168	F-statistic	9.954100	
Durbin-Watson stat	2.235569	Prob(F-statistic)	0.001060	

Dependent Variable: D3TK
 Method: Least Squares
 Date: 04/23/09 Time: 15:35
 Sample(adjusted): 1989 2006
 Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-912.5718	17677.28	-0.051624	0.9603
D3TK(-1)	-1.555984	0.216676	-7.181140	0.0002
D3TK(-2)	-1.810251	0.357887	-5.058164	0.0015
D3TK(-3)	-1.501601	0.376657	-3.986649	0.0053
D3TK(-4)	-0.951022	0.252753	-3.762662	0.0071
D3PDRB(-1)	-0.255067	0.083829	-3.042715	0.0188
D3PDRB(-2)	-0.192752	0.110380	-1.746263	0.1243
D3PDRB(-3)	-0.143099	0.132382	-1.080956	0.3155
D3PDRB(-4)	-0.113954	0.136279	-0.836185	0.4307
D3PDRB(-5)	-0.019926	0.122469	-0.162705	0.8753
D3PDRB(-6)	0.094230	0.089400	1.054024	0.3269
R-squared	0.930274	Mean dependent var	26.88889	
Adjusted R-squared	0.830665	S.D. dependent var	178492.8	
S.E. of regression	73450.37	Akaike info criterion	25.52437	
Sum squared resid	3.78E+10	Schwarz criterion	26.06848	
Log likelihood	-218.7193	F-statistic	9.339272	
Durbin-Watson stat	2.786744	Prob(F-statistic)	0.003604	

LAG D³PDRB = 4

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:36

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5622.451	18613.75	0.302059	0.7695
D3TK(-1)	-1.559418	0.320042	-4.872538	0.0009
D3TK(-2)	-1.774078	0.536454	-3.307043	0.0091
D3TK(-3)	-1.338935	0.646641	-2.070602	0.0683
D3TK(-4)	-0.757675	0.513717	-1.474889	0.1743
D3TK(-5)	-0.029298	0.325470	-0.090016	0.9302
D3PDRB(-1)	-0.200948	0.078493	-2.560083	0.0307
D3PDRB(-2)	-0.156710	0.099478	-1.575322	0.1496
D3PDRB(-3)	-0.109973	0.098242	-1.119403	0.2920
D3PDRB(-4)	-0.075130	0.079106	-0.949742	0.3670
R-squared	0.892250	Mean dependent var	193.2632	
Adjusted R-squared	0.784501	S.D. dependent var	173465.3	
S.E. of regression	80525.88	Akaike info criterion	25.73596	
Sum squared resid	5.84E+10	Schwarz criterion	26.23304	
Log likelihood	-234.4916	F-statistic	8.280777	
Durbin-Watson stat	2.274564	Prob(F-statistic)	0.002124	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:37

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1890.511	20566.84	0.091920	0.9293
D3TK(-1)	-1.716027	0.388193	-4.420548	0.0031
D3TK(-2)	-2.037212	0.665712	-3.060199	0.0183
D3TK(-3)	-1.712375	0.867154	-1.974707	0.0889
D3TK(-4)	-1.122383	0.840771	-1.334944	0.2237
D3TK(-5)	-0.291246	0.626767	-0.464680	0.6563
D3TK(-6)	-0.043615	0.364783	-0.119564	0.9082
D3PDRB(-1)	-0.195825	0.088411	-2.214936	0.0623
D3PDRB(-2)	-0.193281	0.114753	-1.684320	0.1360
D3PDRB(-3)	-0.125727	0.117504	-1.069984	0.3201
D3PDRB(-4)	-0.083248	0.086086	-0.967025	0.3657
R-squared	0.903546	Mean dependent var	26.88889	
Adjusted R-squared	0.765755	S.D. dependent var	178492.8	
S.E. of regression	86388.44	Akaike info criterion	25.84886	
Sum squared resid	5.22E+10	Schwarz criterion	26.39297	
Log likelihood	-221.6397	F-statistic	6.557365	
Durbin-Watson stat	2.403589	Prob(F-statistic)	0.010277	

$LAG D^3TK = 5$

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:38

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7297.515	18045.79	0.404389	0.6965
D3TK(-1)	-1.604120	0.311433	-5.150775	0.0009
D3TK(-2)	-1.896752	0.527550	-3.595398	0.0070
D3TK(-3)	-1.591315	0.655818	-2.426459	0.0414
D3TK(-4)	-1.048885	0.546692	-1.918602	0.0913
D3TK(-5)	-0.127963	0.324072	-0.394860	0.7033
D3PDRB(-1)	-0.257252	0.087803	-2.929883	0.0190
D3PDRB(-2)	-0.239614	0.116094	-2.063967	0.0729
D3PDRB(-3)	-0.208690	0.122537	-1.703083	0.1270
D3PDRB(-4)	-0.191348	0.118975	-1.608308	0.1464
D3PDRB(-5)	-0.112326	0.088077	-1.275314	0.2380
R-squared	0.910455	Mean dependent var	193.2632	
Adjusted R-squared	0.798524	S.D. dependent var	173465.3	
S.E. of regression	77861.76	Akaike info criterion	25.65615	
Sum squared resid	4.85E+10	Schwarz criterion	26.20294	
Log likelihood	-232.7335	F-statistic	8.134071	
Durbin-Watson stat	2.097769	Prob(F-statistic)	0.003348	

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:38

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-508.3110	17638.12	-0.028819	0.9779
D3TK(-1)	-1.834598	0.348914	-5.258027	0.0019
D3TK(-2)	-2.270418	0.576288	-3.939731	0.0076
D3TK(-3)	-2.156163	0.745158	-2.893563	0.0276
D3TK(-4)	-1.567546	0.656452	-2.387907	0.0542
D3TK(-5)	-0.415799	0.408771	-1.017194	0.3483
D3PDRB(-1)	-0.260554	0.083796	-3.109398	0.0209
D3PDRB(-2)	-0.288549	0.144890	-1.991506	0.0935
D3PDRB(-3)	-0.211749	0.148302	-1.427826	0.2033
D3PDRB(-4)	-0.188390	0.154387	-1.220248	0.2681
D3PDRB(-5)	-0.090447	0.140468	-0.643901	0.5435
D3PDRB(-6)	0.061243	0.094893	0.645390	0.5426
R-squared	0.940529	Mean dependent var	26.88889	
Adjusted R-squared	0.831500	S.D. dependent var	178492.8	
S.E. of regression	73269.08	Akaike info criterion	25.47639	
Sum squared resid	3.22E+10	Schwarz criterion	26.06997	
Log likelihood	-217.2875	F-statistic	8.626377	
Durbin-Watson stat	2.620254	Prob(F-statistic)	0.007663	

$LAG D^3PDRB = 5$

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:40

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2578.769	17587.78	0.146623	0.8882
D3TK(-1)	-1.880875	0.343150	-5.481207	0.0015
D3TK(-2)	-2.461445	0.611777	-4.023434	0.0069
D3TK(-3)	-2.458343	0.839797	-2.927308	0.0264
D3TK(-4)	-1.972026	0.847689	-2.326355	0.0589
D3TK(-5)	-0.755022	0.589318	-1.281179	0.2474
D3TK(-6)	-0.179441	0.320041	-0.560680	0.5953
D3PDRB(-1)	-0.286257	0.089445	-3.200375	0.0186
D3PDRB(-2)	-0.343177	0.126128	-2.720855	0.0346
D3PDRB(-3)	-0.302742	0.137311	-2.204792	0.0696
D3PDRB(-4)	-0.270793	0.123500	-2.192655	0.0708
D3PDRB(-5)	-0.172494	0.091213	-1.891107	0.1075
R-squared	0.939567	Mean dependent var	26.88889	
Adjusted R-squared	0.828774	S.D. dependent var	178492.8	
S.E. of regression	73859.45	Akaike info criterion	25.49244	
Sum squared resid	3.27E+10	Schwarz criterion	26.08602	
Log likelihood	-217.4319	F-statistic	8.480339	
Durbin-Watson stat	2.608863	Prob(F-statistic)	0.008014	

$$LAG D^3TK = 6 \text{ DAN } LAG D^3PDRB = 6$$

Dependent Variable: D3TK

Method: Least Squares

Date: 04/23/09 Time: 15:41

Sample(adjusted): 1989 2006

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	628.2465	19480.64	0.032250	0.9755
D3TK(-1)	-1.843595	0.379652	-4.856006	0.0046
D3TK(-2)	-2.365778	0.696050	-3.398862	0.0193
D3TK(-3)	-2.318717	0.962009	-2.410286	0.0608
D3TK(-4)	-1.790063	1.008298	-1.775331	0.1360
D3TK(-5)	-0.598236	0.734244	-0.814764	0.4523
D3TK(-6)	-0.116843	0.374777	-0.311766	0.7678
D3PDRB(-1)	-0.273947	0.100552	-2.724417	0.0416
D3PDRB(-2)	-0.303738	0.164575	-1.845591	0.1243
D3PDRB(-3)	-0.247342	0.197289	-1.253707	0.2654
D3PDRB(-4)	-0.214701	0.187561	-1.144701	0.3042
D3PDRB(-5)	-0.113778	0.169782	-0.670140	0.5325
D3PDRB(-6)	0.047482	0.112018	0.423876	0.6893
R-squared	0.941663	Mean dependent var	26.88889	
Adjusted R-squared	0.801656	S.D. dependent var	178492.8	
S.E. of regression	79493.31	Akaike info criterion	25.56824	
Sum squared resid	3.16E+10	Schwarz criterion	26.21129	
Log likelihood	-217.1142	F-statistic	6.725792	
Durbin-Watson stat	2.672539	Prob(F-statistic)	0.023421	



LAMPIRAN 8

PENGUJIAN KAUSALITAS *GRANGER*

PERSAMAAN *RESTRICTED*

Variabel $\Delta^3\text{PDRB}_t$

Dependent Variable: D3PDRB

Method: Least Squares

Date: 04/30/09 Time: 20:52

Sample(adjusted): 1987 2006

Included observations: 20 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D3PDRB(-1)	-0.972000	0.235402	-4.129100	0.0008
D3PDRB(-2)	-0.914212	0.299454	-3.052928	0.0076
D3PDRB(-3)	-0.620405	0.299498	-2.071484	0.0548
D3PDRB(-4)	-0.300463	0.235672	-1.274921	0.2205
R-squared	0.522097	Mean dependent var	-10789.25	
Adjusted R-squared	0.432490	S.D. dependent var	363195.2	
S.E. of regression	273606.8	Akaike info criterion	28.05363	
Sum squared resid	1.20E+12	Schwarz criterion	28.25277	
Log likelihood	-276.5363	F-statistic	5.826528	
Durbin-Watson stat	2.107951	Prob(F-statistic)	0.006884	

Variabel $\Delta^3\text{TK}_t$

Dependent Variable: D3TK

Method: Least Squares

Date: 04/30/09 Time: 20:55

Sample(adjusted): 1988 2006

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D3TK(-1)	-1.633447	0.267873	-6.097844	0.0000
D3TK(-2)	-1.850384	0.481848	-3.840182	0.0018
D3TK(-3)	-1.322878	0.603442	-2.192222	0.0458
D3TK(-4)	-0.671557	0.490265	-1.369784	0.1923
D3TK(-5)	-0.096258	0.282488	-0.340751	0.7384
R-squared	0.809048	Mean dependent var	193.2632	
Adjusted R-squared	0.754491	S.D. dependent var	173465.3	
S.E. of regression	85950.17	Akaike info criterion	25.78186	
Sum squared resid	1.03E+11	Schwarz criterion	26.03039	
Log likelihood	-239.9276	F-statistic	14.82924	
Durbin-Watson stat	1.978967	Prob(F-statistic)	0.000062	