

BAB V

PENUTUP

V.1. Kesimpulan

Berdasarkan hasil analisis dan pembahasan pada bab sebelumnya, dapat diambil kesimpulan sebagai berikut :

1. Hasil estimasi ECM (*Error Correction Model*) menunjukkan nilai ECT yang tidak signifikan yang berarti bahwa spesifikasi model tidak valid maka alat analisa yang selanjutnya digunakan hanyalah PAM (*Partial Adjustment Model*).
2. Nilai penyesuaian (δ) sebesar 0,064228. Angka tersebut lebih mendekati nol maka dapat dikatakan hampir tidak ada perubahan apapun terhadap penghimpunan deposito berjangka (S) pada periode t seperti yang diamati pada periode sebelumnya.
3. Pengujian t menunjukkan terdapat dua variabel yang berpengaruh terhadap penghimpunan deposito berjangka pada tingkat $\alpha = 5\%$ yaitu variabel suku bunga deposito berjangka berpengaruh positif dalam jangka pendek maupun dalam jangka panjang dan simpanan deposito berjangka tahun sebelumnya (LS) juga berpengaruh positif dalam jangka pendek. Sedangkan variabel PN berpengaruh positif dalam jangka pendek dan dalam jangka panjang terhadap penghimpunan deposito berjangka pada tingkat $\alpha = 10\%$.

4. Hasil pengujian asumsi klasik menunjukkan tidak terdapat masalah autokorelasi, heteroskedastisitas dan multikolinearitas sehingga model dapat digunakan untuk meramal.
5. Untuk uji kebaikan model (uji F dan R^2) menunjukkan bahwa model cukup bagus karena secara bersama-sama variabel independen yaitu Pendapatan Nasional (PN), suku bunga deposito berjangka (R) dan simpanan deposito berjangka tahun sebelumnya (LS) berpengaruh secara bersama-sama terhadap simpanan deposito berjangka tahun sekarang (S), dengan nilai variasi pengaruh sebesar 96,1% (yang berarti bahwa 96,1% variasi penghimpunan deposito berjangka dapat dijelaskan oleh variasi dari variabel yang digunakan dalam model, sedangkan sisanya sebesar 3,1% dijelaskan oleh variabel lain diluar model).

V.2. Saran

Berdasarkan pada hasil kesimpulan dalam penelitian ini penulis akan memberi saran yang terkait dengan penelitian ini :

A. Bank :

1. Pendapatan Nasional dapat dijadikan suatu pedoman bagi bank untuk memperkirakan perubahan simpanan masyarakat dalam bentuk deposito berjangka.
2. Untuk menaikkan dana yang dihimpun melalui deposito berjangka dapat dilakukan dengan cara menaikkan tingkat suku bunga.

B. Penelitian Selanjutnya :

1. Analisis penelitian ini masih sangat terbatas untuk mengetahui posisi penghimpunan deposito berjangka di Indonesia, karena tidak banyak memasukkan unsur-unsur variabel yang berpengaruh terhadap penghimpunan deposito berjangka. Sehingga perlu memasukkan variabel baru yang ikut mempengaruhi fluktuasi deposito berjangka misalnya tingkat bunga masyarakat dalam bentuk tabungan.
2. Dalam penelitian ini ada beberapa hal yang perlu diperbaiki yaitu :
 - i. Prosedur uji stasionaritas data.
 - ii. Prosedur uji kointegrasi.

Oleh karena itu, untuk penelitian lebih lanjut perlu diperhatikan hal-hal di atas.

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LAMPIRAN 1 UJI STASIONARITAS

S→I(0)

ADF Test Statistic	-0.414968	1% Critical Value*	-3.8572
		5% Critical Value	-3.0400
		10% Critical Value	-2.6608

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(S)

Method: Least Squares

Date: 07/04/99 Time: 11:35

Sample(adjusted): 1987 2004

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
S(-1)	-0.046125	0.111153	-0.414968	0.6840
D(S(-1))	0.050659	0.269398	0.188045	0.8534
C	14616.66	11875.90	1.230784	0.2374
R-squared	0.011642	Mean dependent var		11747.11
Adjusted R-squared	-0.120139	S.D. dependent var		35848.87
S.E. of regression	37941.23	Akaike info criterion		24.07648
Sum squared resid	2.16E+10	Schwarz criterion		24.22487
Log likelihood	-213.6883	F-statistic		0.088347
Durbin-Watson stat	1.969206	Prob(F-statistic)		0.915916

ADF Test Statistic	-2.168711	1% Critical Value*	-4.5743
		5% Critical Value	-3.6920
		10% Critical Value	-3.2856

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(S)

Method: Least Squares

Date: 07/04/99 Time: 11:36

Sample(adjusted): 1987 2004

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
S(-1)	-0.444754	0.205077	-2.168711	0.0478
D(S(-1))	0.184957	0.247356	0.747738	0.4670
C	-32338.38	23652.59	-1.367224	0.1931
@TREND(1985)	7133.453	3214.338	2.219261	0.0435
R-squared	0.268855	Mean dependent var		11747.11
Adjusted R-squared	0.112181	S.D. dependent var		35848.87
S.E. of regression	33778.30	Akaike info criterion		23.88615
Sum squared resid	1.60E+10	Schwarz criterion		24.08401
Log likelihood	-210.9754	F-statistic		1.716016
Durbin-Watson stat	1.977728	Prob(F-statistic)		0.209452

PN→I(0)

ADF Test Statistic	-0.679910	1% Critical Value*	-3.8572
		5% Critical Value	-3.0400
		10% Critical Value	-2.6608

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PN)

Method: Least Squares

Date: 07/04/99 Time: 11:40

Sample(adjusted): 1987 2004

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PN(-1)	-0.039945	0.058751	-0.679910	0.5069
D(PN(-1))	0.128803	0.258014	0.499210	0.6249
C	23253.87	18051.10	1.288225	0.2172
R-squared	0.044583	Mean dependent var	12929.83	
Adjusted R-squared	-0.082806	S.D. dependent var	16282.31	
S.E. of regression	16943.04	Akaike info criterion	22.46411	
Sum squared resid	4.31E+09	Schwarz criterion	22.61251	
Log likelihood	-199.1770	F-statistic	0.349972	
Durbin-Watson stat	1.845416	Prob(F-statistic)	0.710311	

ADF Test Statistic	-2.438566	1% Critical Value*	-4.5743
		5% Critical Value	-3.6920
		10% Critical Value	-3.2856

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PN)

Method: Least Squares

Date: 07/04/99 Time: 11:41

Sample(adjusted): 1987 2004

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PN(-1)	-0.516384	0.211757	-2.438566	0.0287
D(PN(-1))	0.400135	0.255333	1.567110	0.1394
C	93173.81	34064.40	2.735226	0.0161
@TREND(1985)	6474.962	2790.820	2.320093	0.0360
R-squared	0.309913	Mean dependent var	12929.83	
Adjusted R-squared	0.162037	S.D. dependent var	16282.31	
S.E. of regression	14904.88	Akaike info criterion	22.24989	
Sum squared resid	3.11E+09	Schwarz criterion	22.44775	
Log likelihood	-196.2491	F-statistic	2.095764	
Durbin-Watson stat	1.888693	Prob(F-statistic)	0.146778	

R→I(0)

ADF Test Statistic	-2.707675	1% Critical Value*	-3.8572
		5% Critical Value	-3.0400
		10% Critical Value	-2.6608

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(R)

Method: Least Squares

Date: 07/04/99 Time: 12:39

Sample(adjusted): 1987 2004

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
R(-1)	-0.819592	0.302692	-2.707675	0.0162
D(R(-1))	0.277179	0.261522	1.059867	0.3060
C	14.88347	6.072878	2.450810	0.0270
R-squared	0.342412	Mean dependent var	-0.433889	
Adjusted R-squared	0.254734	S.D. dependent var	10.68911	
S.E. of regression	9.227781	Akaike info criterion	7.433326	
Sum squared resid	1277.279	Schwarz criterion	7.581721	
Log likelihood	-63.89993	F-statistic	3.905325	
Durbin-Watson stat	1.926781	Prob(F-statistic)	0.043117	

ADF Test Statistic	-2.545386	1% Critical Value*	-4.5743
		5% Critical Value	-3.6920
		10% Critical Value	-3.2856

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(R)

Method: Least Squares

Date: 07/04/99 Time: 12:40

Sample(adjusted): 1987 2004

Included observations: 18 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
R(-1)	-0.800029	0.314305	-2.545386	0.0233
D(R(-1))	0.254539	0.273694	0.930014	0.3681
C	16.54746	7.293926	2.268663	0.0396
@TREND(1985)	-0.193659	0.439009	-0.441127	0.6659
R-squared	0.351427	Mean dependent var	-0.433889	
Adjusted R-squared	0.212447	S.D. dependent var	10.68911	
S.E. of regression	9.485963	Akaike info criterion	7.530633	
Sum squared resid	1259.769	Schwarz criterion	7.728494	
Log likelihood	-63.77570	F-statistic	2.528620	
Durbin-Watson stat	1.945987	Prob(F-statistic)	0.099439	

S→I(1)

ADF Test Statistic	-3.484944	1% Critical Value*	-3.8877
		5% Critical Value	-3.0521
		10% Critical Value	-2.6672

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(S,2)

Method: Least Squares

Date: 07/04/99 Time: 11:38

Sample(adjusted): 1988 2004

Included observations: 17 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(S(-1))	-1.256278	0.360487	-3.484944	0.0036
D(S(-1),2)	0.277883	0.260932	1.064965	0.3049
C	15369.11	10072.88	1.525791	0.1493
R-squared	0.530889	Mean dependent var	1338.471	
Adjusted R-squared	0.463873	S.D. dependent var	51767.67	
S.E. of regression	37904.64	Akaike info criterion	24.08232	
Sum squared resid	2.01E+10	Schwarz criterion	24.22936	
Log likelihood	-201.6997	F-statistic	7.921840	
Durbin-Watson stat	1.934297	Prob(F-statistic)	0.005000	

ADF Test Statistic	-3.527074	1% Critical Value*	-4.6193
		5% Critical Value	-3.7119
		10% Critical Value	-3.2964

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(S,2)

Method: Least Squares

Date: 07/04/99 Time: 11:39

Sample(adjusted): 1988 2004

Included observations: 17 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(S(-1))	-1.332575	0.377813	-3.527074	0.0037
D(S(-1),2)	0.328552	0.272067	1.207618	0.2487
C	-959.8915	22980.76	-0.041769	0.9673
@TREND(1985)	1564.536	1972.663	0.793108	0.4419
R-squared	0.552540	Mean dependent var	1338.471	
Adjusted R-squared	0.449280	S.D. dependent var	51767.67	
S.E. of regression	38417.06	Akaike info criterion	24.15272	
Sum squared resid	1.92E+10	Schwarz criterion	24.34877	
Log likelihood	-201.2981	F-statistic	5.350956	
Durbin-Watson stat	1.963481	Prob(F-statistic)	0.012756	

PN→I(1)

ADF Test Statistic	-3.731167	1% Critical Value*	-3.8877
		5% Critical Value	-3.0521
		10% Critical Value	-2.6672

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PN,2)

Method: Least Squares

Date: 07/04/99 Time: 11:42

Sample(adjusted): 1988 2004

Included observations: 17 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PN(-1))	-1.234515	0.330866	-3.731167	0.0022
D(PN(-1),2)	0.410566	0.250339	1.640037	0.1233
C	15815.21	5579.254	2.834646	0.0132
R-squared	0.518602	Mean dependent var	1063.268	
Adjusted R-squared	0.449831	S.D. dependent var	21972.07	
S.E. of regression	16297.42	Akaike info criterion	22.39419	
Sum squared resid	3.72E+09	Schwarz criterion	22.54122	
Log likelihood	-187.3506	F-statistic	7.540993	
Durbin-Watson stat	1.928669	Prob(F-statistic)	0.005991	

ADF Test Statistic	-3.626988	1% Critical Value*	-4.6193
		5% Critical Value	-3.7119
		10% Critical Value	-3.2964

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(PN,2)

Method: Least Squares

Date: 07/04/99 Time: 11:43

Sample(adjusted): 1988 2004

Included observations: 17 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PN(-1))	-1.258986	0.347116	-3.626988	0.0031
D(PN(-1),2)	0.419726	0.259360	1.618316	0.1296
C	19733.59	11598.24	1.701430	0.1126
@TREND(1985)	-329.6607	847.1156	-0.389157	0.7035
R-squared	0.524146	Mean dependent var	1063.268	
Adjusted R-squared	0.414333	S.D. dependent var	21972.07	
S.E. of regression	16814.97	Akaike info criterion	22.50025	
Sum squared resid	3.68E+09	Schwarz criterion	22.69630	
Log likelihood	-187.2521	F-statistic	4.773097	
Durbin-Watson stat	1.926263	Prob(F-statistic)	0.018639	

R→I(1)

ADF Test Statistic	-4.159639	1% Critical Value*	-3.8877
		5% Critical Value	-3.0521
		10% Critical Value	-2.6672

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(R,2)

Method: Least Squares

Date: 07/04/99 Time: 12:41

Sample(adjusted): 1988 2004

Included observations: 17 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(R(-1))	-1.575885	0.378851	-4.159639	0.0010
D(R(-1),2)	0.373124	0.250123	1.491759	0.1579
C	-0.627856	2.621296	-0.239521	0.8142
R-squared	0.631207	Mean dependent var	-0.328235	
Adjusted R-squared	0.578522	S.D. dependent var	16.64277	
S.E. of regression	10.80471	Akaike info criterion	7.756626	
Sum squared resid	1634.383	Schwarz criterion	7.903663	
Log likelihood	-62.93132	F-statistic	11.98083	
Durbin-Watson stat	2.033343	Prob(F-statistic)	0.000928	

ADF Test Statistic	-4.199319	1% Critical Value*	-4.6193
		5% Critical Value	-3.7119
		10% Critical Value	-3.2964

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(R,2)

Method: Least Squares

Date: 07/04/99 Time: 12:42

Sample(adjusted): 1988 2004

Included observations: 17 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(R(-1))	-1.634451	0.389218	-4.199319	0.0010
D(R(-1),2)	0.398605	0.254621	1.565482	0.1415
C	4.440468	6.593844	0.673426	0.5125
@TREND(1985)	-0.461465	0.549768	-0.839381	0.4164
R-squared	0.650167	Mean dependent var	-0.328235	
Adjusted R-squared	0.569436	S.D. dependent var	16.64277	
S.E. of regression	10.92055	Akaike info criterion	7.821493	
Sum squared resid	1550.358	Schwarz criterion	8.017544	
Log likelihood	-62.48269	F-statistic	8.053524	
Durbin-Watson stat	2.077339	Prob(F-statistic)	0.002749	

LAMPIRAN 2

UJI KOINTEGRASI

Persamaan Jangka Panjang

Dependent Variable: S
 Method: Least Squares
 Date: 07/06/99 Time: 05:46
 Sample: 1985 2004
 Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-221618.9	60472.89	-3.664764	0.0019
PN	0.912199	0.174540	5.226313	0.0001
R	1605.918	1455.215	1.103560	0.2852
R-squared	0.621983	Mean dependent var	76941.60	
Adjusted R-squared	0.577510	S.D. dependent var	89533.19	
S.E. of regression	58195.87	Akaike info criterion	24.91850	
Sum squared resid	5.76E+10	Schwarz criterion	25.06786	
Log likelihood	-246.1850	F-statistic	13.98575	
Durbin-Watson stat	0.429287	Prob(F-statistic)	0.000256	

Uji Stasionaritas Residual

Res→I(0)

ADF Test Statistic	-1.985146	1% Critical Value*	-2.7158
		5% Critical Value	-1.9627
		10% Critical Value	-1.6262

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(RES_S)

Method: Least Squares

Date: 07/06/99 Time: 05:50

Sample(adjusted): 1988 2004

Included observations: 17 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RES_S(-1)	-0.329538	0.166002	-1.985146	0.0657
D(RES_S(-1))	0.390260	0.242568	1.608870	0.1285
R-squared	0.243731	Mean dependent var	401.9758	
Adjusted R-squared	0.193313	S.D. dependent var	39262.23	
S.E. of regression	35263.66	Akaike info criterion	23.88922	
Sum squared resid	1.87E+10	Schwarz criterion	23.98725	
Log likelihood	-201.0584	F-statistic	4.834219	
Durbin-Watson stat	1.899111	Prob(F-statistic)	0.044006	

LAMPIRAN 3

Error Correction Model (ECM)

Dependent Variable: DS

Method: Least Squares

Date: 07/06/99 Time: 22:39

Sample(adjusted): 1986 2004

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-43484.51	19133.52	-2.272688	0.0407
DPN	-0.792466	0.380661	-2.081818	0.0577
DR	2147.318	821.3854	2.614264	0.0214
LPN	0.118046	0.042064	2.806308	0.0148
LR	992.0926	626.3585	1.583905	0.1372
ECT	0.059011	0.079415	0.743073	0.4707
R-squared	0.909067	Mean dependent var	11126.32	
Adjusted R-squared	0.874092	S.D. dependent var	34943.77	
S.E. of regression	12399.26	Akaike info criterion	21.94075	
Sum squared resid	2.00E+09	Schwarz criterion	22.23899	
Log likelihood	-202.4371	F-statistic	25.99240	
Durbin-Watson stat	2.193269	Prob(F-statistic)	0.000002	

LAMPIRAN 4

PAM (*PARTIAL ADJUSTMENT MODEL*)

Persamaan Regresi PAM

Dependent Variable: S

Method: Least Squares

Date: 07/04/99 Time: 14:31

Sample(adjusted): 1986 2004

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-90697.94	25715.66	-3.526954	0.0031
PN	0.170080	0.093128	1.826304	0.0878
R	3056.791	501.2247	6.098643	0.0000
LS	0.935772	0.081032	11.54811	0.0000
R-squared	0.961550	Mean dependent var	80921.26	
Adjusted R-squared	0.953860	S.D. dependent var	90150.90	
S.E. of regression	19364.54	Akaike info criterion	22.76494	
Sum squared resid	5.62E+09	Schwarz criterion	22.96377	
Log likelihood	-212.2669	F-statistic	125.0401	
Durbin-Watson stat	1.789941	Prob(F-statistic)	0.000000	

LAMPIRAN 5

DETEKSI AUTOKORELASI

Pengujian Autokorelasi : Metode *Breusch-Godfrey* Test (BG) test

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.404114	Probability	0.675671
Obs*R-squared	1.112115	Probability	0.573465

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/04/99 Time: 15:32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7371.202	28981.92	0.254338	0.8032
PN	-0.021558	0.104710	-0.205879	0.8401
R	-118.8245	538.8874	-0.220500	0.8289
LS	0.008305	0.087491	0.094927	0.9258
RESID(-1)	-0.107656	0.339628	-0.316982	0.7563
RESID(-2)	-0.286640	0.330000	-0.868603	0.4008
R-squared	0.058532	Mean dependent var	1.84E-11	
Adjusted R-squared	-0.303571	S.D. dependent var	17677.32	
S.E. of regression	20182.91	Akaike info criterion	22.91515	
Sum squared resid	5.30E+09	Schwarz criterion	23.21339	
Log likelihood	-211.6939	F-statistic	0.161646	
Durbin-Watson stat	1.625000	Prob(F-statistic)	0.972323	

LAMPIRAN 6

DETEKSI HETEROSKEDASTISITAS

Pengujian Heteroskedastisitas: metode *White*

White Heteroskedasticity Test:

F-statistic	1.337996	Probability	0.313645
Obs*R-squared	7.615924	Probability	0.267613

Test Equation:

Dependent Variable: RESID²

Method: Least Squares

Date: 07/04/99 Time: 14:40

Sample: 1986 2004

Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.97E+09	1.76E+09	1.120206	0.2845
PN	-14307.64	14332.73	-0.998249	0.3379
PN ²	0.026427	0.026217	1.008002	0.3333
R	-4766585.	45476164	-0.104815	0.9183
R ²	351917.3	704922.3	0.499229	0.6266
LS	-2420.756	17116.13	-0.141431	0.8899
LS ²	0.018142	0.078041	0.232466	0.8201
R-squared	0.400838	Mean dependent var	2.96E+08	
Adjusted R-squared	0.101257	S.D. dependent var	3.75E+08	
S.E. of regression	3.56E+08	Akaike info criterion	42.49475	
Sum squared resid	1.52E+18	Schwarz criterion	42.84270	
Log likelihood	-396.7001	F-statistic	1.337996	
Durbin-Watson stat	1.773341	Prob(F-statistic)	0.313645	

LAMPIRAN 7

DETEKSI MULTIKOLINEARITAS

Deteksi Multikolinearitas Metode *Klein*

Persamaan Regresi Awal

Dependent Variable: S

Method: Least Squares

Date: 07/04/99 Time: 14:42

Sample(adjusted): 1986 2004

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-90697.94	25715.66	-3.526954	0.0031
PN	0.170080	0.093128	1.826304	0.0878
R	3056.791	501.2247	6.098643	0.0000
LS	0.935772	0.081032	11.54811	0.0000
R-squared	0.961550	Mean dependent var	80921.26	
Adjusted R-squared	0.953860	S.D. dependent var	90150.90	
S.E. of regression	19364.54	Akaike info criterion	22.76494	
Sum squared resid	5.62E+09	Schwarz criterion	22.96377	
Log likelihood	-212.2669	F-statistic	125.0401	
Durbin-Watson stat	1.789941	Prob(F-statistic)	0.000000	

Persamaan Regresi Deteksi Multikolinearitas Metode *Klein*

Dependent Variable: PN

Method: Least Squares

Date: 07/04/99 Time: 14:45

Sample(adjusted): 1986 2004

Included observations: 19 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	247573.2	30574.38	8.097409	0.0000
R	547.6890	1338.542	0.409168	0.6878
LS	0.643729	0.146356	4.398379	0.0004
R-squared	0.551845	Mean dependent var	302336.2	
Adjusted R-squared	0.495825	S.D. dependent var	73211.04	
S.E. of regression	51983.68	Akaike info criterion	24.69919	
Sum squared resid	4.32E+10	Schwarz criterion	24.84831	
Log likelihood	-231.6423	F-statistic	9.850961	
Durbin-Watson stat	0.403607	Prob(F-statistic)	0.001627	