

BAB V

KESIMPULAN DAN SARAN

Dalam bab ini akan diuraikan kesimpulan dari hasil analisis yang telah dilakukan dan hubungan antara hasil analisis dengan teori yang berhubungan dengan penelitian yang dilakukan. Selanjutnya, pada bagian akhir tulisan ini akan diberikan beberapa saran.

5.1 Kesimpulan

1. Berdasarkan hasil uji stasioneritas maka dapat disimpulkan bahwa variabel tingkat suku bunga stasioner pada uji integrasi derajat kedua. Sedangkan untuk variabel tingkat inflasi juga stasioner pada uji integrasi derajat kedua.
2. Berdasarkan hasil uji kausalitas *Granger* dengan metode *Final Prediction Error* (FPE) menunjukkan bahwa terjadi hubungan kausalitas satu arah antara tingkat suku bunga dengan tingkat inflasi yaitu bahwa tingkat suku bunga mempengaruhi tingkat inflasi dengan memperhatikan tingkat suku bunga pada 3 bulan sebelumnya dan tingkat inflasi 1 bulan sebelumnya pada periode penelitian tahun 2003-2006.
3. Dari hasil perhitungan F statistik yang diperoleh maka dapat diambil kesimpulan bahwa variabel tingkat suku bunga merupakan variabel yang tidak relevan untuk dimasukkan dalam persamaan dengan variabel tingkat inflasi sebagai variabel dependennya. Sedangkan variabel tingkat inflasi

merupakan variabel yang relevan untuk dimasukkan dalam persamaan dengan variabel tingkat suku bunga sebagai variabel dependennya.

5.2 Saran

1. Pemerintah disarankan melakukan kebijakan moneter khususnya penetapan suku bunga supaya tercipta kondisi yang baik bagi masyarakat untuk menyimpan uangnya di bank, sehingga jumlah uang beredar di masyarakat terkendali serta tercipta pertumbuhan ekonomi yang baik.
2. Pemerintah sebaiknya bisa menentukan target inflasi yang tepat setiap tahunnya dengan mengatur jumlah uang beredar yang cukup dan memaksimalkan penggunaan sumber daya dalam negeri untuk bahan baku dalam industri, karena selama ini Indonesia lebih banyak mengimpor sehingga mempengaruhi tingkat inflasi dalam negeri.
3. Penentuan target inflasi oleh otoritas moneter hendaknya memperhatikan tingkat suku bunga dan tingkat inflasi pada beberapa waktu sebelumnya karena suku bunga dan inflasi pada beberapa waktu sebelumnya juga mempengaruhi tingkat inflasi pada waktu sekarang.

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Lampiran 1**Data Tingkat Suku Bunga dan Tingkat Inflasi Periode Tahun 2003-2006**

Periode	R (%)	INF (%)
2003:01	12.64	8.68
2003:02	12.35	7.60
2003:03	11.90	7.17
2003:04	11.44	7.62
2003:05	11.02	7.15
2003:06	10.31	6.98
2003:07	8.95	6.27
2003:08	8.17	6.51
2003:09	7.67	6.33
2003:10	7.47	6.48
2003:11	6.98	5.53
2003:12	6.62	5.16
2004:01	6.27	4.82
2004:02	5.99	4.60
2004:03	5.86	5.11
2004:04	5.86	5.92
2004:05	6.16	6.47
2004:06	6.23	6.83
2004:07	6.26	7.20
2004:08	6.28	6.67
2004:09	6.31	6.27
2004:10	6.33	6.22
2004:11	6.36	6.18
2004:12	6.43	6.40
2005:01	6.46	7.32
2005:02	6.46	7.15
2005:03	6.50	8.81
2005:04	6.58	8.12
2005:05	6.76	7.40
2005:06	6.98	7.42
2005:07	7.22	7.84
2005:08	7.55	8.33
2005:09	9.16	9.06
2005:10	10.43	17.89
2005:11	11.46	18.38
2005:12	11.98	17.11
2006:01	12.01	17.03
2006:02	11.85	17.92
2006:03	11.61	15.74
2006:04	11.51	15.40
2006:05	11.45	15.60
2006:06	11.34	15.53
2006:07	11.09	15.15
2006:08	10.80	14.90
2006:09	10.47	14.55
2006:10	10.01	6.29
2006:11	9.50	5.27
2006:12	8.96	6.60

Sumber : www.bi.go.id

Lampiran 2

Hasil Pengujian Akar-akar Unit dan Integrasi Variabel Tingkat Suku Bunga (R)

Hasil Output Akar-akar Unit Variabel Tingkat Suku Bunga (R)

ADF Test Statistic	-2.169262	1% Critical Value*	-3.5850
		5% Critical Value	-2.9286
		10% Critical Value	-2.6021

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(R)

Method: Least Squares

Date: 01/10/08 Time: 12:57

Sample(adjusted): 2003:05 2006:12

Included observations: 44 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
R(-1)	-0.044124	0.020341	-2.169262	0.0362
D(R(-1))	0.873966	0.154519	5.656037	0.0000
D(R(-2))	-0.061278	0.207458	-0.295377	0.7693
D(R(-3))	0.011224	0.156783	0.071591	0.9433
C	0.361800	0.177766	2.035260	0.0487
R-squared	0.726868	Mean dependent var	-0.056364	
Adjusted R-squared	0.698855	S.D. dependent var	0.503491	
S.E. of regression	0.276299	Akaike info criterion	0.371978	
Sum squared resid	2.977302	Schwarz criterion	0.574727	
Log likelihood	-3.183511	F-statistic	25.94709	
Durbin-Watson stat	2.005600	Prob(F-statistic)	0.000000	

Pengujian Derajat Integrasi

Pengujian Derajat Integrasi 1 Variabel Tingkat Suku Bunga (R)

ADF Test Statistic	-1.789296	1% Critical Value*	-3.5889
		5% Critical Value	-2.9303
		10% Critical Value	-2.6030

*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: 01/10/08 Time: 13:02

Sample(adjusted): 2003:06 2006:12

Included observations: 43 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(R(-1))	-0.190204	0.106301	-1.789296	0.0815
D(R(-1),2)	0.143325	0.161276	0.888695	0.3798
D(R(-2),2)	0.071180	0.161598	0.440475	0.6621
D(R(-3),2)	-0.110049	0.161670	-0.680699	0.5002
C	-0.011291	0.045151	-0.250075	0.8039

R-squared	0.121207	Mean dependent var	-0.002791
Adjusted R-squared	0.028703	S.D. dependent var	0.298802
S.E. of regression	0.294482	Akaike info criterion	0.501749
Sum squared resid	3.295354	Schwarz criterion	0.706539
Log likelihood	-5.787598	F-statistic	1.310284
Durbin-Watson stat	1.952133	Prob(F-statistic)	0.283624

Pengujian Derajat Integrasi 2 Variabel Tingkat Suku Bunga (R)

ADF Test Statistic	-3.821432	1% Critical Value*	-3.5930
		5% Critical Value	-2.9320
		10% Critical Value	-2.6039

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(R,3)

Method: Least Squares

Date: 01/10/08 Time: 13:09

Sample(adjusted): 2003:07 2006:12

Included observations: 42 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(R(-1),2)	-1.257840	0.329154	-3.821432	0.0005
D(R(-1),3)	0.298653	0.269330	1.108875	0.2746
D(R(-2),3)	0.272730	0.221055	1.233766	0.2251
D(R(-3),3)	0.053934	0.161550	0.333855	0.7404
C	0.004760	0.047158	0.100942	0.9201
R-squared	0.504876	Mean dependent var		0.006190
Adjusted R-squared	0.451349	S.D. dependent var		0.412570
S.E. of regression	0.305595	Akaike info criterion		0.578231
Sum squared resid	3.455367	Schwarz criterion		0.785097
Log likelihood	-7.142857	F-statistic		9.432187
Durbin-Watson stat	2.011204	Prob(F-statistic)		0.000023

Lampiran 3

Hasil Pengujian Akar-akar Unit dan Integrasi Variabel Tingkat Inflasi (INF)

Hasil Output Akar-akar Unit Variabel Suku Bunga (INF)

ADF Test Statistic	-1.680710	1% Critical Value*	-3.5850
		5% Critical Value	-2.9286
		10% Critical Value	-2.6021

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF)

Method: Least Squares

Date: 01/10/08 Time: 13:13

Sample(adjusted): 2003:05 2006:12

Included observations: 44 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INF(-1)	-0.123705	0.073603	-1.680710	0.1008
D(INF(-1))	0.199132	0.158414	1.257040	0.2162
D(INF(-2))	-0.053202	0.160306	-0.331880	0.7418
D(INF(-3))	0.187454	0.207626	0.902844	0.3722
C	1.108521	0.742170	1.493621	0.1433
R-squared	0.097608	Mean dependent var	-0.023182	
Adjusted R-squared	0.005055	S.D. dependent var	1.967761	
S.E. of regression	1.962781	Akaike info criterion	4.293247	
Sum squared resid	150.2479	Schwarz criterion	4.495996	
Log likelihood	-89.45143	F-statistic	1.054614	
Durbin-Watson stat	2.024171	Prob(F-statistic)	0.391840	

Pengujian Derajat Integrasi Variabel Tingkat Inflasi (INF)

Pengujian Derajat Integrasi 1 Variabel Tingkat Inflasi (INF)

ADF Test Statistic	-2.427778	1% Critical Value*	-3.5889
		5% Critical Value	-2.9303
		10% Critical Value	-2.6030

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF,2)

Method: Least Squares

Date: 01/10/08 Time: 13:16

Sample(adjusted): 2003:06 2006:12

Included observations: 43 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1))	-0.845122	0.348105	-2.427778	0.0200
D(INF(-1),2)	-0.017020	0.322230	-0.052820	0.9582
D(INF(-2),2)	-0.134657	0.284620	-0.473113	0.6388
D(INF(-3),2)	-0.041750	0.211808	-0.197113	0.8448

C	-0.028720	0.316865	-0.090637	0.9283
R-squared	0.446676	Mean dependent var	0.041860	
Adjusted R-squared	0.388431	S.D. dependent var	2.630166	
S.E. of regression	2.056865	Akaike info criterion	4.389187	
Sum squared resid	160.7663	Schwarz criterion	4.593977	
Log likelihood	-89.36752	F-statistic	7.668967	
Durbin-Watson stat	1.982829	Prob(F-statistic)	0.000124	

Pengujian Derajat Integrasi 2 Variabel Tingkat Inflasi (INF)

ADF Test Statistic	-4.287352	1% Critical Value*	-3.5930
		5% Critical Value	-2.9320
		10% Critical Value	-2.6039

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

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(INF,3)

Method: Least Squares

Date: 01/10/08 Time: 13:17

Sample(adjusted): 2003:07 2006:12

Included observations: 42 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(INF(-1),2)	-2.682217	0.625612	-4.287352	0.0001
D(INF(-1),3)	0.975009	0.522596	1.865702	0.0700
D(INF(-2),3)	0.296901	0.377129	0.787267	0.4361
D(INF(-3),3)	-0.014899	0.202493	-0.073579	0.9417
C	-0.113874	0.348000	-0.327224	0.7453
R-squared	0.765562	Mean dependent var	0.048810	
Adjusted R-squared	0.740218	S.D. dependent var	4.391384	
S.E. of regression	2.238238	Akaike info criterion	4.560598	
Sum squared resid	185.3592	Schwarz criterion	4.767464	
Log likelihood	-90.77256	F-statistic	30.20610	
Durbin-Watson stat	1.963530	Prob(F-statistic)	0.000000	

Lampiran 4

Hasil Regresi untuk Variabel Tingkat Suku Bunga (R) FPE(m,0)

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	232,770	1	232,770	993,017	,000 ^a
	Residual	10,548	45	,234		
	Total	243,319	46			

a. Predictors: (Constant), LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,375	,271		1,382	,174
	LAGR	,948	,030	,978	31,512	,000

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	226,146	2	113,073	1624,610	,000 ^a
	Residual	2,993	43	,070		
	Total	229,139	45			

a. Predictors: (Constant), LAGR2, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,370	,151		2,449	,018
	LAGR	1,783	,082	1,837	21,765	,000
	LAGR2	-,828	,079	-,879	-10,419	,000

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	214,640	3	71,547	983,200	,000 ^a
	Residual	2,984	41	,073		
	Total	217,624	44			

a. Predictors: (Constant), LAGR3, LAGR, LAGR2

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,350	,165		2,124	,040
	LAGR	1,828	,156	1,875	11,718	,000
	LAGR2	-,923	,290	-,975	-3,180	,003
	LAGR3	5,243E-02	,153	,057	,343	,733

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	205,620	4	51,405	673,359	,000 ^a
	Residual	2,977	39	,076		
	Total	208,597	43			

a. Predictors: (Constant), LAGR4, LAGR, LAGR2, LAGR3

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,362	,178		2,035	,049
	LAGR	1,830	,160	1,868	11,431	,000
	LAGR2	-,935	,333	-,978	-2,806	,008
	LAGR3	7,250E-02	,332	,078	,218	,828
	LAGR4	-1,12E-02	,157	-,012	-,072	,943

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	198,750	5	39,750	519,321	,000 ^a
	Residual	2,832	37	,077		
	Total	201,582	42			

a. Predictors: (Constant), LAGR5, LAGR, LAGR3, LAGR2, LAGR4

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,438	,187		2,336	,025
	LAGR	1,825	,160	1,855	11,374	,000
	LAGR2	-,913	,334	-,946	-2,731	,010
	LAGR3	-,133	,366	-,141	-,363	,718
	LAGR4	,376	,333	,407	1,130	,266
	LAGR5	-,208	,157	-,231	-1,324	,194

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	194,852	6	32,475	411,911	,000 ^a
	Residual	2,759	35	,079		
	Total	197,611	41			

a. Predictors: (Constant), LAGR6, LAGR, LAGR3, LAGR5, LAGR2, LAGR4

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,434	,204		2,130	,040
	LAGR	1,817	,167	1,833	10,885	,000
	LAGR2	-,894	,345	-,915	-2,588	,014
	LAGR3	-,148	,372	-,154	-,397	,694
	LAGR4	,312	,372	,331	,839	,407
	LAGR5	-6,43E-02	,344	-,070	-,187	,853
	LAGR6	-7,53E-02	,163	-,083	-,461	,647

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	194,900	7	27,843	404,782	,000 ^a
	Residual	2,270	33	,069		
	Total	197,170	40			

a. Predictors: (Constant), LAGR7, LAGR, LAGR4, LAGR2, LAGR6, LAGR3, LAGR5

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,395	,203		1,945	,060
	LAGR	1,752	,158	1,752	11,092	,000
	LAGR2	-,769	,327	-,774	-2,355	,025
	LAGR3	-,205	,352	-,209	-,582	,565
	LAGR4	,280	,349	,288	,803	,428
	LAGR5	-9,12E-02	,351	-,095	-,260	,797
	LAGR6	6,418E-02	,321	,068	,200	,843
	LAGR7	-7,67E-02	,153	-,083	-,501	,620

a. Dependent Variable: R

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	195,109	8	24,389	368,963	,000 ^a
	Residual	2,049	31	,066		
	Total	197,158	39			

a. Predictors: (Constant), LAGR8, LAGR, LAGR4, LAGR6, LAGR2, LAGR7, LAGR3, LAGR5

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,462	,211		2,196	,036
	LAGR	1,848	,171	1,845	10,801	,000
	LAGR2	-,917	,337	-,913	-2,721	,011
	LAGR3	-,211	,346	-,210	-,608	,547
	LAGR4	,389	,347	,391	1,119	,272
	LAGR5	-,127	,345	-,129	-,368	,716
	LAGR6	-9,11E-02	,345	-,094	-,264	,793
	LAGR7	,201	,315	,210	,637	,529
	LAGR8	-,146	,151	-,156	-,970	,340

a. Dependent Variable: R

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	194,746	9	21,638	309,187	,000 ^a
	Residual	2,030	29	,070		
	Total	196,776	38			

a. Predictors: (Constant), LAGR9, LAGR, LAGR5, LAGR7, LAGR3, LAGR8, LAGR6, LAGR4, LAGR2

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,463	,234		1,981	,057
	LAGR	1,827	,185	1,827	9,881	,000
	LAGR2	-,840	,384	-,837	-2,187	,037
	LAGR3	-,285	,386	-,282	-,739	,466
	LAGR4	,392	,358	,387	1,094	,283
	LAGR5	-,103	,364	-,102	-,283	,780
	LAGR6	-9,75E-02	,356	-,097	-,274	,786
	LAGR7	,212	,356	,213	,596	,556
	LAGR8	-,179	,327	-,183	-,548	,588
	LAGR9	1,876E-02	,157	,020	,119	,906

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	194,062	10	19,406	260,226	,000 ^a
	Residual	2,014	27	,075		
	Total	196,075	37			

a. Predictors: (Constant), LAGR10, LAGR, LAGR6, LAGR4, LAGR8, LAGR2, LAGR9, LAGR7, LAGR5, LAGR3

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,503	,259		1,942	,063
	LAGR	1,823	,192	1,824	9,506	,000
	LAGR2	-,858	,399	-,856	-2,152	,040
	LAGR3	-,220	,428	-,218	-,515	,611
	LAGR4	,334	,403	,327	,829	,415
	LAGR5	-,110	,378	-,107	-,292	,772
	LAGR6	-5,77E-02	,377	-,056	-,153	,880
	LAGR7	,197	,368	,192	,535	,597
	LAGR8	-,231	,369	-,226	-,625	,537
	LAGR9	,117	,340	,117	,344	,733
	LAGR10	-5,39E-02	,163	-,055	-,330	,744

a. Dependent Variable: R

Lampiran 5

Hasil Regresi untuk Variabel Tingkat Inflasi (INF) FPE(m,0)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	711,964	1	711,964	199,682	,000 ^a
	Residual	160,447	45	3,565		
	Total	872,411	46			

a. Predictors: (Constant), LAGINF

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,814	,651		1,250	,218
	LAGINF	,907	,064	,903	14,131	,000

a. Dependent Variable: INF

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	715,967	2	357,984	99,975	,000 ^a
	Residual	153,972	43	3,581		
	Total	869,939	45			

a. Predictors: (Constant), LAGINF2, LAGINF

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,035	,673		1,536	,132
	LAGINF	1,070	,150	1,068	7,141	,000
	LAGINF2	-,184	,151	-,181	-1,214	,232

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	712,314	3	237,438	63,438	,000 ^a
	Residual	153,457	41	3,743		
	Total	865,772	44			

a. Predictors: (Constant), LAGINF3, LAGINF, LAGINF2

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,994	,715		1,390	,172
	LAGINF	1,076	,157	1,075	6,877	,000
	LAGINF2	-,232	,229	-,230	-1,016	,315
	LAGINF3	4,781E-02	,158	,047	,304	,763

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	712,860	4	178,215	46,259	,000 ^a
	Residual	150,248	39	3,853		
	Total	863,107	43			

a. Predictors: (Constant), LAGINF4, LAGINF, LAGINF2, LAGINF3

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,109	,742		1,494	,143
	LAGINF	1,075	,159	1,073	6,768	,000
	LAGINF2	-,252	,233	-,250	-1,082	,286
	LAGINF3	,241	,268	,237	,897	,375
	LAGINF4	-,187	,208	-,182	-,903	,372

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	710,371	5	142,074	35,486	,000 ^a
	Residual	148,135	37	4,004		
	Total	858,506	42			

a. Predictors: (Constant), LAGINF5, LAGINF, LAGINF3, LAGINF2, LAGINF4

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,240	,778		1,594	,119
	LAGINF	1,061	,164	1,059	6,481	,000
	LAGINF2	-,239	,239	-,237	-1,001	,323
	LAGINF3	,215	,276	,212	,780	,441
	LAGINF4	-3,16E-02	,308	-,031	-,102	,919
	LAGINF5	-,143	,214	-,137	-,671	,506

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	708,701	6	118,117	28,669	,000 ^a
	Residual	144,198	35	4,120		
	Total	852,900	41			

a. Predictors: (Constant), LAGINF6, LAGINF, LAGINF3, LAGINF2, LAGINF5, LAGINF4

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,058	,816		1,296	,203
	LAGINF	1,080	,167	1,079	6,452	,000
	LAGINF2	-,236	,243	-,234	-,971	,338
	LAGINF3	,180	,283	,177	,635	,529
	LAGINF4	9,580E-03	,316	,009	,030	,976
	LAGINF5	-,363	,314	-,347	-1,157	,255
	LAGINF6	,215	,220	,200	,977	,335

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	701,115	7	100,159	23,292	,000 ^a
	Residual	141,904	33	4,300		
	Total	843,019	40			

a. Predictors: (Constant), LAGINF7, LAGINF, LAGINF4, LAGINF2, LAGINF6, LAGINF3, LAGINF5

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,179	,854		1,381	,177
	LAGINF	1,092	,173	1,093	6,301	,000
	LAGINF2	-,261	,253	-,260	-1,032	,309
	LAGINF3	,189	,289	,188	,654	,517
	LAGINF4	1,137E-02	,324	,011	,035	,972
	LAGINF5	-,389	,324	-,374	-1,202	,238
	LAGINF6	,332	,327	,312	1,014	,318
	LAGINF7	-9,98E-02	,228	-,091	-,438	,664

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	708,548	8	88,568	21,860	,000 ^a
	Residual	125,603	31	4,052		
	Total	834,150	39			

a. Predictors: (Constant), LAGINF8, LAGINF, LAGINF4, LAGINF6, LAGINF2, LAGINF3, LAGINF7, LAGINF5

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,525	,852		1,789	,083
	LAGINF	1,066	,169	1,066	6,287	,000
	LAGINF2	-,179	,250	-,178	-,716	,479
	LAGINF3	8,966E-02	,285	,089	,314	,756
	LAGINF4	2,356E-02	,316	,023	,075	,941
	LAGINF5	-,334	,316	-,321	-1,056	,299
	LAGINF6	,238	,322	,224	,741	,464
	LAGINF7	,369	,323	,337	1,143	,262
	LAGINF8	-,445	,222	-,393	-2,006	,054

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	698,174	9	77,575	17,925	,000 ^a
	Residual	125,507	29	4,328		
	Total	823,681	38			

a. Predictors: (Constant), LAGINF9, LAGINF, LAGINF5, LAGINF3, LAGINF7, LAGINF2, LAGINF8, LAGINF6, LAGINF4

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,559	,929		1,678	,104
	LAGINF	1,056	,188	1,057	5,604	,000
	LAGINF2	-,170	,265	-,169	-,640	,527
	LAGINF3	9,914E-02	,304	,099	,327	,746
	LAGINF4	1,195E-02	,338	,012	,035	,972
	LAGINF5	-,332	,328	-,322	-1,015	,319
	LAGINF6	,239	,333	,226	,718	,479
	LAGINF7	,365	,335	,336	1,088	,286
	LAGINF8	-,409	,347	-,364	-1,179	,248
	LAGINF9	-3,60E-02	,253	-,031	-,142	,888

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	697,142	10	69,714	16,156	,000 ^a
	Residual	116,503	27	4,315		
	Total	813,646	37			

a. Predictors: (Constant), LAGINF10, LAGINF, LAGINF5, LAGINF8, LAGINF3, LAGINF7, LAGINF2, LAGINF9, LAGINF6, LAGINF4

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,995	,980		2,036	,052
	LAGINF	1,041	,188	1,041	5,522	,000
	LAGINF2	-,258	,272	-,257	-,948	,352
	LAGINF3	,222	,317	,221	,702	,489
	LAGINF4	7,583E-02	,341	,075	,222	,826
	LAGINF5	-,450	,338	-,437	-1,334	,193
	LAGINF6	,253	,333	,241	,760	,454
	LAGINF7	,365	,335	,337	1,087	,287
	LAGINF8	-,436	,348	-,390	-1,255	,220
	LAGINF9	,322	,356	,277	,905	,374
	LAGINF10	-,371	,256	-,305	-1,444	,160

a. Dependent Variable: INF

Lampiran 6

Hasil Regresi Variabel Tingkat Inflasi (INF) terhadap Variabel Suku Bunga (R)
untuk menghitung FPE(m,n)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	712,070	2	356,035	97,701	,000 ^a
	Residual	160,341	44	3,644		
	Total	872,411	46			

a. Predictors: (Constant), LAGINF, LAGR

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,961	1,083		,887	,380
	LAGR	-2,83E-02	,166	-,015	-,171	,865
	LAGINF	,918	,091	,914	10,128	,000

a. Dependent Variable: INF

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	770,210	3	256,737	108,122	,000 ^a
	Residual	99,729	42	2,375		
	Total	869,939	45			

a. Predictors: (Constant), LAGR2, LAGINF, LAGR

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,134	,913		,147	,884
	LAGR	3,179	,650	1,681	4,894	,000
	LAGINF	,648	,092	,646	7,078	,000
	LAGR2	-2,799	,559	-1,525	-5,006	,000

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	774,726	4	193,681	85,092	,000 ^a
	Residual	91,046	40	2,276		
	Total	865,772	44			

a. Predictors: (Constant), LAGR3, LAGINF, LAGR, LAGR2

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,467	,951		-,492	,626
	LAGR	4,272	,893	2,197	4,782	,000
	LAGINF	,658	,105	,657	6,268	,000
	LAGR2	-5,160	1,654	-2,730	-3,119	,003
	LAGR3	1,330	,927	,724	1,435	,159

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	773,201	5	154,640	65,360	,000 ^a
	Residual	89,907	38	2,366		
	Total	863,107	43			

a. Predictors: (Constant), LAGR4, LAGINF, LAGR, LAGR2, LAGR3

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,474	1,037		-,457	,650
	LAGR	4,346	,917	2,181	4,738	,000
	LAGINF	,629	,119	,627	5,292	,000
	LAGR2	-5,527	1,873	-2,841	-2,952	,005
	LAGR3	2,145	1,858	1,132	1,155	,255
	LAGR4	-,485	,881	-,263	-,551	,585

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	775,098	6	129,183	55,757	,000 ^a
	Residual	83,408	36	2,317		
	Total	858,506	42			

a. Predictors: (Constant), LAGR5, LAGINF, LAGR, LAGR3, LAGR2, LAGR4

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,570	1,094		-,521	,605
	LAGR	4,519	,917	2,226	4,930	,000
	LAGINF	,552	,128	,551	4,310	,000
	LAGR2	-5,385	1,856	-2,703	-2,901	,006
	LAGR3	1,017	2,037	,522	,499	,621
	LAGR4	1,545	1,837	,811	,841	,406
	LAGR5	-1,114	,875	-,599	-1,274	,211

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	773,493	7	110,499	47,313	,000 ^a
	Residual	79,407	34	2,335		
	Total	852,900	41			

a. Predictors: (Constant), LAGR6, LAGINF, LAGR, LAGR3, LAGR5, LAGR2, LAGR4

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,002	1,193		-,840	,407
	LAGR	4,695	,945	2,280	4,966	,000
	LAGINF	,470	,144	,469	3,261	,003
	LAGR2	-5,209	1,907	-2,566	-2,732	,010
	LAGR3	,736	2,061	,368	,357	,723
	LAGR4	1,456	2,027	,742	,719	,477
	LAGR5	-,679	1,882	-,354	-,361	,720
	LAGR6	-,267	,907	-,142	-,294	,771

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	764,962	8	95,620	39,200	,000 ^a
	Residual	78,057	32	2,439		
	Total	843,019	40			

a. Predictors: (Constant), LAGR7, LAGINF, LAGR3, LAGR, LAGR5, LAGR2, LAGR6, LAGR4

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1,294	1,315		-,984	,332
	LAGR	4,676	,968	2,261	4,832	,000
	LAGINF	,423	,162	,424	2,616	,013
	LAGR2	-4,863	2,003	-2,367	-2,427	,021
	LAGR3	,449	2,150	,221	,209	,836
	LAGR4	1,425	2,076	,710	,686	,497
	LAGR5	-,495	2,098	-,250	-,236	,815
	LAGR6	-,412	1,914	-,213	-,215	,831
	LAGR7	4,437E-02	,919	,023	,048	,962

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	772,376	9	85,820	41,677	,000 ^a
	Residual	61,775	30	2,059		
	Total	834,150	39			

a. Predictors: (Constant), LAGR8, LAGINF, LAGR4, LAGR, LAGR6, LAGR2, LAGR7, LAGR5, LAGR3

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,373	1,269		-,294	,771
	LAGR	5,323	,961	2,585	5,542	,000
	LAGINF	,501	,154	,501	3,254	,003
	LAGR2	-6,285	1,981	-3,043	-3,173	,003
	LAGR3	,594	1,989	,289	,299	,767
	LAGR4	2,405	1,939	1,176	1,240	,225
	LAGR5	-,893	1,933	-,441	-,462	,647
	LAGR6	-1,926	1,925	-,963	-1,001	,325
	LAGR7	2,855	1,762	1,451	1,621	,116
	LAGR8	-1,460	,842	-,757	-1,734	,093

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	762,467	10	76,247	34,877	,000 ^a
	Residual	61,213	28	2,186		
	Total	823,681	38			

a. Predictors: (Constant), LAGR9, LAGINF, LAGR4, LAGR, LAGR7, LAGR3, LAGR6, LAGR8, LAGR5, LAGR2

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,199	1,356		-,146	,885
	LAGR	5,265	1,034	,2573	5,094	,000
	LAGINF	,481	,167	,481	2,877	,008
	LAGR2	-6,141	2,325	-,2989	-2,642	,013
	LAGR3	,549	2,262	,266	,243	,810
	LAGR4	2,308	2,008	,1114	1,150	,260
	LAGR5	-,730	2,063	-,353	-,354	,726
	LAGR6	-1,980	1,990	-,964	-,995	,328
	LAGR7	2,434	2,010	,1196	1,211	,236
	LAGR8	-,632	1,876	-,316	-,337	,739
	LAGR9	-,456	,915	-,232	-,498	,622

a. Dependent Variable: INF

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	753,191	11	68,472	29,448	,000 ^a
	Residual	60,455	26	2,325		
	Total	813,646	37			

a. Predictors: (Constant), LAGR10, LAGR, LAGR6, LAGINF, LAGR4, LAGR8, LAGR2, LAGR9, LAGR7, LAGR5, LAGR3

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4,649E-02	1,472		,032	,975
	LAGR	5,282	1,071	2,595	4,932	,000
	LAGINF	,461	,176	,461	2,617	,015
	LAGR2	-6,166	2,398	-3,019	-2,571	,016
	LAGR3	,635	2,472	,308	,257	,799
	LAGR4	2,231	2,261	1,070	,987	,333
	LAGR5	-,790	2,132	-,377	-,371	,714
	LAGR6	-1,788	2,106	-,851	-,849	,404
	LAGR7	2,322	2,087	1,108	1,113	,276
	LAGR8	-1,069	2,081	-,514	-,514	,612
	LAGR9	,486	1,900	,238	,256	,800
	LAGR10	-,532	,931	-,265	-,571	,573

a. Dependent Variable: INF

Lampiran 7

Hasil Regresi Variabel Tingkat Suku Bunga (R) terhadap Variabel Tingkat Inflasi (INF) untuk menghitung FPE(m,n)

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	226,180	3	75,393	1069,924	,000 ^a
	Residual	2,960	42	,070		
	Total	229,139	45			

a. Predictors: (Constant), LAGINF, LAGR2, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,398	,157		2,529	,015
	LAGR	1,731	,112	1,784	15,472	,000
	LAGR2	-,791	,096	-,840	-8,218	,000
	LAGINF	1,083E-02	,016	,021	,687	,496

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	226,185	4	56,546	784,799	,000 ^a
	Residual	2,954	41	,072		
	Total	229,139	45			

a. Predictors: (Constant), LAGINF2, LAGR2, LAGINF, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,392	,161		2,439	,019
	LAGR	1,725	,115	1,777	14,962	,000
	LAGR2	-,783	,102	-,832	-7,710	,000
	LAGINF	1,638E-02	,026	,032	,637	,528
	LAGINF2	-6,65E-03	,024	-,013	-,275	,785

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	214,684	5	42,937	569,515	,000 ^a
	Residual	2,940	39	,075		
	Total	217,624	44			

a. Predictors: (Constant), LAGINF3, LAGR2, LAGINF, LAGINF2, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,406	,173		2,344	,024
	LAGR	1,729	,123	1,774	14,004	,000
	LAGR2	-,793	,109	-,836	-7,276	,000
	LAGINF	1,789E-02	,027	,036	,664	,510
	LAGINF2	-1,48E-02	,032	-,029	-,457	,650
	LAGINF3	9,858E-03	,025	,019	,401	,691

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	205,830	6	34,305	458,712	,000 ^a
	Residual	2,767	37	,075		
	Total	208,597	43			

a. Predictors: (Constant), LAGINF4, LAGINF, LAGR2, LAGINF2, LAGINF3, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,439	,184		2,387	,022
	LAGR	1,756	,129	1,793	13,600	,000
	LAGR2	-,834	,113	-,871	-7,345	,000
	LAGINF	1,636E-02	,027	,033	,598	,554
	LAGINF2	-7,97E-03	,033	-,016	-,244	,809
	LAGINF3	-2,86E-02	,038	-,057	-,759	,453
	LAGINF4	4,260E-02	,031	,084	1,396	,171

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	198,892	7	28,413	369,716	,000 ^a
	Residual	2,690	35	,077		
	Total	201,582	42			

a. Predictors: (Constant), LAGINF5, LAGINF, LAGR2, LAGINF3, LAGINF2, LAGINF4, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,505	,202		2,495	,017
	LAGR	1,735	,133	1,763	13,030	,000
	LAGR2	-,834	,115	-,864	-7,245	,000
	LAGINF	2,150E-02	,028	,044	,761	,452
	LAGINF2	-7,03E-03	,033	-,014	-,211	,834
	LAGINF3	-2,09E-02	,039	-,043	-,538	,594
	LAGINF4	2,320E-02	,043	,047	,534	,597
	LAGINF5	1,804E-02	,030	,035	,600	,552

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	194,951	8	24,369	302,307	,000 ^a
	Residual	2,660	33	,081		
	Total	197,611	41			

a. Predictors: (Constant), LAGINF6, LAGINF, LAGR2, LAGINF4, LAGINF2, LAGINF3, LAGINF5, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,489	,233		2,099	,044
	LAGR	1,731	,142	1,747	12,187	,000
	LAGR2	-,830	,118	-,849	-7,019	,000
	LAGINF	2,326E-02	,030	,048	,765	,450
	LAGINF2	-6,56E-03	,034	-,014	-,192	,849
	LAGINF3	-2,43E-02	,041	-,050	-,598	,554
	LAGINF4	2,600E-02	,045	,053	,580	,566
	LAGINF5	5,526E-04	,044	,001	,013	,990
	LAGINF6	1,756E-02	,032	,034	,557	,581

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	195,140	9	21,682	331,062	,000 ^a
	Residual	2,030	31	,065		
	Total	197,170	40			

a. Predictors: (Constant), LAGINF7, LAGINF, LAGINF4, LAGR2, LAGINF2, LAGINF6, LAGINF3, LAGINF5, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,164	,240		,686	,498
	LAGR	1,786	,129	1,786	13,814	,000
	LAGR2	-,777	,108	-,782	-7,180	,000
	LAGINF	1,299E-02	,028	,027	,465	,645
	LAGINF2	-2,75E-02	,032	-,057	-,866	,393
	LAGINF3	-3,66E-02	,037	-,075	-,991	,329
	LAGINF4	2,091E-02	,041	,042	,514	,611
	LAGINF5	-1,00E-02	,040	-,020	-,251	,804
	LAGINF6	6,649E-02	,040	,129	1,642	,111
	LAGINF7	-4,98E-02	,029	-,094	-1,740	,092

a. Dependent Variable: R

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	195,248	10	19,525	296,443	,000 ^a
	Residual	1,910	29	,066		
	Total	197,158	39			

a. Predictors: (Constant), LAGINF8, LAGINF, LAGINF4, LAGINF6, LAGINF2, LAGR2, LAGINF7, LAGINF3, LAGINF5, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,308	,267		1,153	,258
	LAGR	1,821	,135	1,819	13,456	,000
	LAGR2	-,856	,133	-,852	-6,428	,000
	LAGINF	1,533E-02	,028	,032	,545	,590
	LAGINF2	-2,34E-02	,032	-,048	-,726	,474
	LAGINF3	-2,87E-02	,039	-,059	-,735	,468
	LAGINF4	2,252E-02	,041	,045	,551	,586
	LAGINF5	-3,19E-03	,041	-,006	-,079	,938
	LAGINF6	6,580E-02	,041	,128	1,603	,120
	LAGINF7	-3,97E-02	,042	-,075	-,952	,349
	LAGINF8	-1,03E-02	,029	-,019	-,350	,729

a. Dependent Variable: R

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	194,925	11	17,720	258,448	,000 ^a
	Residual	1,851	27	,069		
	Total	196,776	38			

a. Predictors: (Constant), LAGINF9, LAGINF, LAGINF5, LAGINF3, LAGINF7, LAGINF2, LAGINF8, LAGR, LAGINF6, LAGINF4, LAGR2

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,400	,300		1,333	,194
	LAGR	1,845	,142	1,845	13,036	,000
	LAGR2	-,906	,156	-,902	-5,823	,000
	LAGINF	1,193E-02	,031	,024	,390	,700
	LAGINF2	-1,60E-02	,034	-,033	-,473	,640
	LAGINF3	-2,05E-02	,041	-,042	-,500	,621
	LAGINF4	2,184E-02	,044	,044	,498	,622
	LAGINF5	-3,38E-03	,041	-,007	-,082	,935
	LAGINF6	6,832E-02	,042	,132	1,626	,116
	LAGINF7	-4,18E-02	,043	-,079	-,979	,336
	LAGINF8	4,859E-03	,044	,009	,111	,913
	LAGINF9	-1,43E-02	,033	-,025	-,439	,664

a. Dependent Variable: R

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	194,294	12	16,191	227,271	,000 ^a
	Residual	1,781	25	,071		
	Total	196,075	37			

a. Predictors: (Constant), LAGINF10, LAGINF, LAGINF5, LAGINF8, LAGINF3, LAGINF7, LAGINF2, LAGINF9, LAGINF6, LAGR, LAGINF4, LAGR2

b. Dependent Variable: R

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	,526	,332		1,585	,125
LAGR	1,876	,148	1,878	12,666	,000
LAGR2	-,985	,178	-,982	-5,526	,000
LAGINF	1,451E-02	,031	,030	,464	,647
LAGINF2	-1,07E-02	,036	-,022	-,296	,770
LAGINF3	-8,99E-03	,044	-,018	-,202	,841
LAGINF4	2,227E-02	,045	,045	,496	,624
LAGINF5	1,959E-03	,044	,004	,045	,965
LAGINF6	6,598E-02	,043	,128	1,538	,137
LAGINF7	-4,14E-02	,044	-,078	-,950	,351
LAGINF8	9,655E-03	,045	,018	,214	,832
LAGINF9	-2,11E-02	,046	-,037	-,460	,649
LAGINF10	5,613E-03	,034	,009	,167	,868

a. Dependent Variable: R

Lampiran 8

Hasil Regresi Model 1 Uji Kausalitas Granger dengan Menggunakan FPE Kriteria

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,993 ^a	,986	,985	,27458

a. Predictors: (Constant), LAGINF3, LAGR2, LAGINF, LAGINF2, LAGR

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	214,684	5	42,937	569,515	,000 ^a
	Residual	2,940	39	,075		
	Total	217,624	44			

a. Predictors: (Constant), LAGINF3, LAGR2, LAGINF, LAGINF2, LAGR

b. Dependent Variable: R

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,406	,173		2,344	,024
	LAGR	1,729	,123	1,774	14,004	,000
	LAGINF	1,789E-02	,027	,036	,664	,510
	LAGR2	-,793	,109	-,836	-7,276	,000
	LAGINF2	-1,48E-02	,032	-,029	-,457	,650
	LAGINF3	9,858E-03	,025	,019	,401	,691

a. Dependent Variable: R

Lampiran 9

Hasil Regresi Model 2 Uji Kausalitas Granger dengan Menggunakan FPE Kriteria

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,903 ^a	,816	,808	1,90896

a. Predictors: (Constant), LAGINF, LAGR

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	712,070	2	356,035	97,701	,000 ^a
	Residual	160,341	44	3,644		
	Total	872,411	46			

a. Predictors: (Constant), LAGINF, LAGR

b. Dependent Variable: INF

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,961	1,083		,887	,380
	LAGR	-2,83E-02	,166	-,015	-,171	,865
	LAGINF	,918	,091	,914	10,128	,000

a. Dependent Variable: INF

Lampiran 10

Perhitungan Nilai FPE (m,o) untuk Variabel Tingkat Suku Bunga (R)

$$\text{FPE R (m,o)} = \left| \frac{N+m+1}{N-m-1} \times \frac{RSS}{N} \right|$$

$$1. \left| \frac{48+1+1}{48-1-1} \times \frac{10,548}{45} \right| = \sqrt{1,87 \times 0,234} = 0,504$$

$$2. \left| \frac{48+2+1}{48-2-1} \times \frac{2,993}{43} \right| = \sqrt{1,133 \times 0,067} = 0,276$$

$$3. \left| \frac{48+3+1}{48-3-1} \times \frac{2,984}{41} \right| = \sqrt{1,182 \times 0,073} = 0,294$$

$$4. \left| \frac{48+4+1}{48-4-1} \times \frac{2,977}{39} \right| = \sqrt{1,233 \times 0,076} = 0,306$$

$$5. \left| \frac{48+5+1}{48-5-1} \times \frac{2,832}{37} \right| = \sqrt{1,286 \times 0,0770} = 0,315$$

$$6. \left| \frac{48+6+1}{48-6-1} \times \frac{2,759}{35} \right| = \sqrt{1,341 \times 0,079} = 0,325$$

$$7. \left| \frac{48+7+1}{48-7-1} \times \frac{2,270}{33} \right| = \sqrt{1,4 \times 0,0690} = 0,311$$

$$8. \left| \frac{48+8+1}{48-8-1} \times \frac{2,049}{31} \right| = \sqrt{1,461 \times 0,066} = 0,310$$

$$9. \left| \frac{48+9+1}{48-9-1} \times \frac{2,030}{29} \right| = \sqrt{1,526 \times 0,07} = 0,327$$

$$10. \left| \frac{48+10+1}{48-10-1} \times \frac{2,014}{27} \right| = \sqrt{1,595 \times 0,075} = 0,346$$

Lampiran 11

Perhitungan Nilai FPE (m,o) untuk Variabel Tingkat Inflasi (INF)

$$\text{FPE INF (m,o)} = \left| \frac{N+m+1}{N-m-1} \times \frac{RSS}{N} \right|$$

1. $\left| \frac{48+1+1}{48-1-1} \times \frac{160,447}{45} \right| = \sqrt{1,087 \times 3,565} = 1,969$
2. $\left| \frac{48+2+1}{48-2-1} \times \frac{153,972}{43} \right| = \sqrt{1,133 \times 3,581} = 2,014$
3. $\left| \frac{48+3+1}{48-3-1} \times \frac{153,457}{41} \right| = \sqrt{1,182 \times 3,743} = 2,103$
4. $\left| \frac{48+4+1}{48-4-1} \times \frac{150,248}{39} \right| = \sqrt{1,233 \times 3,853} = 2,180$
5. $\left| \frac{48+5+1}{48-5-1} \times \frac{148,135}{37} \right| = \sqrt{1,286 \times 4,004} = 2,269$
6. $\left| \frac{48+6+1}{48-6-1} \times \frac{144,904}{35} \right| = \sqrt{1,341 \times 4,120} = 2,351$
7. $\left| \frac{48+7+1}{48-7-1} \times \frac{141,904}{33} \right| = \sqrt{1,4 \times 4,300} = 2,453$
8. $\left| \frac{48+8+1}{48-8-1} \times \frac{125,603}{31} \right| = \sqrt{1,461 \times 4,051} = 2,433$
9. $\left| \frac{48+9+1}{48-9-1} \times \frac{125,507}{29} \right| = \sqrt{1,526 \times 4,328} = 2,570$
10. $\left| \frac{48+10+1}{48-10-1} \times \frac{116,503}{27} \right| = \sqrt{1,595 \times 4,315} = 2,623$

Lampiran 12

Perhitungan Nilai FPE (m,n) untuk Variabel Tingkat Inflasi (INF)

$$\text{FPE INF (m,n)} = \left| \frac{N+m+n+1}{N-m-n-1} \times \frac{RSS}{N} \right|$$

$$1. \left| \frac{48+1+1+1}{48-1-1-1} \times \frac{160,341}{44} \right| = \sqrt{1,133 \times 3,644} = 2,032$$

$$2. \left| \frac{48+2+1+1}{48-2-1-1} \times \frac{99,729}{42} \right| = \sqrt{1,182 \times 2,375} = 1,676$$

$$3. \left| \frac{48+3+1+1}{48-3-1-1} \times \frac{91,046}{40} \right| = \sqrt{1,233 \times 2,276} = 1,675$$

$$4. \left| \frac{48+4+1+1}{48-4-1-1} \times \frac{89,907}{38} \right| = \sqrt{1,286 \times 2,366} = 1,744$$

$$5. \left| \frac{48+5+1+1}{48-5-1-1} \times \frac{83,408}{36} \right| = \sqrt{1,341 \times 2,317} = 1,762$$

$$6. \left| \frac{48+6+1+1}{48-6-1-1} \times \frac{79,407}{34} \right| = \sqrt{1,4 \times 2,336} = 1,808$$

$$7. \left| \frac{48+7+1+1}{48-7-1-1} \times \frac{78,057}{32} \right| = \sqrt{1,462 \times 2,439} = 1,888$$

$$8. \left| \frac{48+8+1+1}{48-8-1-1} \times \frac{61,775}{30} \right| = \sqrt{1,526 \times 2,059} = 1,772$$

$$9. \left| \frac{48+9+1+1}{48-9-1-1} \times \frac{61,213}{28} \right| = \sqrt{1,595 \times 2,186} = 1,867$$

$$10. \left| \frac{48+10+1+1}{48-10-1-1} \times \frac{60,455}{26} \right| = \sqrt{1,667 \times 2,325} = 1,968$$

Lampiran 13

Perhitungan Nilai FPE (m,n) untuk Variabel Tingkat Suku Bunga (R)

$$\text{FPE R (m,n)} = \left| \frac{N+m+n+1}{N-m-n-1} \times \frac{RSS}{N} \right|$$

$$1. \left| \frac{48+1+2+1}{48-1-2-1} \times \frac{2,960}{42} \right| = \sqrt{1,182 \times 0,070} = 0,288$$

$$2. \left| \frac{48+2+2+1}{48-2-2-1} \times \frac{2,954}{41} \right| = \sqrt{1,233 \times 0,072} = 0,298$$

$$3. \left| \frac{48+3+2+1}{48-3-2-1} \times \frac{2,940}{39} \right| = \sqrt{1,286 \times 0,075} = 0,310$$

$$4. \left| \frac{48+4+2+1}{48-4-2-1} \times \frac{2,767}{37} \right| = \sqrt{1,342 \times 0,075} = 0,317$$

$$5. \left| \frac{48+5+2+1}{48-5-2-1} \times \frac{2,690}{35} \right| = \sqrt{1,4 \times 0,077} = 0,328$$

$$6. \left| \frac{48+6+2+1}{48-6-2-1} \times \frac{2,660}{33} \right| = \sqrt{1,462 \times 0,080} = 0,342$$

$$7. \left| \frac{48+7+2+1}{48-7-2-1} \times \frac{2,030}{31} \right| = \sqrt{1,526 \times 0,065} = 0,315$$

$$8. \left| \frac{48+8+2+1}{48-8-2-1} \times \frac{1,910}{29} \right| = \sqrt{1,595 \times 0,066} = 0,324$$

$$9. \left| \frac{48+9+2+1}{48-9-2-1} \times \frac{1,851}{27} \right| = \sqrt{1,667 \times 0,069} = 0,339$$

$$10. \left| \frac{48+10+2+1}{48-10-2-1} \times \frac{1,781}{25} \right| = \sqrt{1,743 \times 0,071} = 0,352$$

Lampiran 14

Uji F

1. Uji F hitung untuk variabel tingkat suku bunga (R)

$$\begin{aligned}
 F &= \frac{(RSS_R - RSS_{UR})/m}{RSS_{UR}/(N-k)} \\
 &= \frac{(10,548 - 2,940)/2}{2,940/(48-6)} \\
 &= \frac{7,608/2}{0,07/42} \\
 &= \frac{3,804}{0,07} \\
 &= 54,343
 \end{aligned}$$

2. Uji F hitung untuk variabel tingkat inflasi (INF)

$$\begin{aligned}
 F &= \frac{(RSS - RSS_{UR})/m}{RSS_{UR}/(N-k)} \\
 &= \frac{(160,447 - 160,341)/1}{60,341/(48-3)} \\
 &= \frac{0,106/1}{160,341/45} \\
 &= \frac{0,106}{3,563} \\
 &= 0,03
 \end{aligned}$$

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