BAB V

KESIMPULAN DAN SARAN

Kesimpulan dan saran ini merupakan dari penelitian mengenai faktor-faktor yang mempengaruhi pertumbuhan Produk Domestik Bruto Indonesia tahun 1981-2005. Kesimpulan yang diperoleh dari hasil penelitian yang dilakukan dan saran akan diuraikan sebagai berikut :

V.1. Kesimpulan

Berdasarkan hasil penelitian dan analisis dengan mengggunakan program *Eviews 4.1* tentang faktor-faktor yang mempengaruhi pertumbuhan Produk Domestik Bruto Indonesia Tahun 1981-2005, maka diperoleh kesimpulan sebagai berikut :

V.1.1. Investasi Domestik

Hasil yang diperoleh menunjukkan bahwa investasi domestik mempengaruhi Pertumbuhan Produk Domestik Bruto Indonesia secara positif, artinya jika terjadi kenaikan investasi domestik, maka akan mengakibatkan naikknya pertumbuhan Produk Domestik Bruto Indonesia.

V.1.2. Ekspor

Hasil yang diperoleh menunjukkan bahwa ekspor mempengaruhi Pertumbuhan Produk Domestik Bruto Indonesia secara positif, artinya jika terjadi kenaikan ekspor, maka akan mengakibatkan naikknya pertumbuhan Produk Domestik Bruto Indonesia.

V.1.5. Estimasi Model ECM

Dari hasil estimasi model ECT untuk studi Produk Domestik Bruto Indonesia di atas terlihat bahwa koefisien ECM signifikan dan mempunyai tanda yang positif. Dengan demikian dapat dikatakan bahwa model ECT sukses dan sahih (valid) dalam

mengestimasi faktor-faktor yang mempengaruhi pertumbuhan Produk Domestik Bruto Indonesia baik untuk estimasi dalam jangka pendek maupun jangka panjang.

V.2. Saran

V.2.1. Oleh karena sahih (valid) dan suksesnya model dalam penelitian ini (model ECM) dalam mengestimasi faktor-faktor yang mempengaruhi pertumbuhan Produk Domestik Bruto Indonesia baik untuk estimasi dalam jangka pendek maupun jangka panjang, maka faktor-faktor ini layak untuk dipertimbangkan dalam menyusun pembangunan ekonomi jangka panjang dan jangka pendek.

V.2.2. Oleh karena investasi domestik mempunyai pengaruh yang positif, maka pemerintah negara Indonesia perlu untuk meningkatkan investasi domestik, dalam rangka mengoptimalkan potensi dalam negeri. Demikian juga hal-hal yang mendorong investasi domestik seperti; perburuhan, implementasi otonomi daerah yang terkait dengan investasi, kepastian hukum, serta kondisi keamanan yang kondusif.

V.2.3. Oleh karena ekspor mempunyai pengaruh yang positif, maka pemerintah negara Indonesia perlu untuk meningkatkan ekspor dalam rangka penambahan perolehan devisa yang digunakan dalam proses pembangunan ekonomi

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LAMPIRAN

Data Penelitian

Obs	X1	X2	Y
1981	2344.400	25164.50	9.880000
1982	2536.200	22328.30	7.930000
1983	2940.400	21145.90	2.250000
1984	3749.700	21887.80	1.260000
1985	3830.300	18586.70	2.460000
1986	4125.800	14805.00	5.880000
1987	11404.10	17135.60	4.930000
1988	15680.90	19218.50	5.780000
1989	19635.00	22158.90	7.460000
1990	59878.40	25675.30	7.240000
1991	41084.40	29142.40	6.950000
1992	29341.70	33967.00	6.460000
1993	40400.00	36823.00	6.500000
1994	53289.10	40053.40	7.340000
1995	69853.00	45418.00	8.420000
1996	100715.2	49814.80	7.830000
1997	50872.90	53443.60	4.700000
1998	60749.30	48847.60	-13.00000
1999	61500.00	48665.40	0.650000
2000	93894.40	62124.00	4.920000
2001	98816.00	56320.90	3.450000
2002	125307.6	57158.00	3.690000
2003	148484.8	61058.30	4.100000
2004	168722.4	63285.40	20.10000
2005	204583.5	65255.60	5.780000

Data Logaritma Natural

obs	Y	LnX1	LnX2
1981	9.880000	7.759785	10.13319
1982	7.930000	7.838422	10.01361
1983	2.250000	7.986301	9.959201
1984	1.260000	8.229431	9.993685
1985	2.460000	8.250698	9.830202
1986	5.880000	8.325015	9.602720
1987	4.930000	9.341728	9.748913
1988	5.780000	9.660199	9.863629
1989	7.460000	9.885069	10.00599
1990	7.240000	11.00007	10.15328
1991	6.950000	10.62338	10.27995
1992	6.460000	10.28676	10.43314
1993	6.500000	10.60659	10.51388
1994	7.340000	10.88349	10.59797
1995	8.420000	11.15415	10.72366
1996	7.830000	11.52005	10.81607
1997	4.700000	10.83709	10.88638
1998	-13.00000	11.01451	10.79646
1999	0.650000	11.02679	10.79272
2000	4.920000	11.44993	11.03689
2001	3.450000	11.50101	10.93882
2002	3.690000	11.73853	10.95357
2003	4.100000	11.90824	11.01958
2004	20.10000	12.01083	11.05541
2005	5.780000	12.12023	11.08607

Units Root Test (Uji Akar-akar Unit) pada Level

DF Test Variabel Y

Null Hypothesis: Y has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic		**-3.712779**
Test critical values:	1% Level	-2.664853
	5% Level	-1.955681
	10% Level	-1.608793

*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals
Dependent Variable: D(GLSRESID)
Method: Least Squares
Date: 11/09/06 Time: 11:30
Sample(adjusted): 1982 2005
Included observations: 24 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.741709	0.199772	-3.712779	0.0011

R-squared	0.374322	Mean dependent var	-0.170833
Adjusted R-squared	0.374322	S.D. dependent var	6.748958
S.E. of regression	5.338411	Akaike info criterion	6.228507
Sum squared resid	655.4685	Schwarz criterion	6.277592
Log Likehood	-73.74208	Durbin-Watson stat	1.945787

ADF Test Variabel Y

Null Hypothesis: Y has a unit root
Exogenous: Constant, LnX1near Trend
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		**-3.757438**	0.0375
Test critical values:	1% Level	-4.394309	
	5% Level	-3.612199	
	10% Level	-3.243079	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(Y)
Method: Least Squares
Date: 11/09/06 Time: 11:31
Sample(adjusted): 1982 2005
Included observations: 24 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
Y(-1)	-0.785696	0.209104	-3.757438	0.0012
C	3.349145	2.555320	1.310656	0.2041
@TREND(1981)	0.051485	0.160797	0.320183	0.7520

R-squared	0.403979	Mean dependent var	-0.170833
Adjusted R-squared	0.347215	S.D. dependent var	6.748958
S.E. of regression	5.452829	Akaike info criterion	6.346615
Sum squared resid	624.4002	Schwarz criterion	6.493872
Log Likehood	-73.15938	F-statistic	7.116820
Durbin-Watson stat	1.967713	Prob(F-statistic)	0.004368

DF Test Variabel X1

Null Hypothesis: LnX1 has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic		**-0.431386**
Test critical values:	1% Level	-2.664853
	5% Level	-1.955681
	10% Level	-1.608793

*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals
Dependent Variable: D(GLSRESID)
Method: Least Squares
Date: 11/09/06 Time: 11:37
Sample(adjusted): 1982 2005
Included observations: 24 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.024996	0.057944	-0.431386	0.6702

R-squared	-0.240779	Mean dependent var	0.181685
Adjusted R-squared	-0.240779	S.D. dependent var	0.370580
S.E. of regression	0.412790	Akaike info criterion	1.109018
Sum squared resid	3.919096	Schwarz criterion	1.158103
Log Likehood	-12.30821	Durbin-Watson stat	1.774499

ADF Test Variabel X1

Null Hypothesis: LnX1 has a unit root
Exogenous: Constant, LnX1near Trend
Lag Length: 2 (Automatic based on SIC, MAXLAG=8)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		**-1.528196**	0.7879
Test critical values:	1% Level	-4.440739	
	5% Level	-3.632896	
	10% Level	-3.254671	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LnX1)
Method: Least Squares
Date: 11/09/06 Time: 11:38
Sample(adjusted): 1984 2005
Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LnX1(-1)	-0.307228	0.201039	-1.528196	0.1449
D(LnX1(-1))	-0.032986	0.247554	-0.133247	0.8956
D(LnX1(-2))	-0.080969	0.236445	-0.342444	0.7362
C	2.828067	1.557038	1.816313	0.0870
@TREND(1981)	0.043161	0.040327	1.070265	0.2995

R-squared	0.217721	Mean dependent var	0.187906
Adjusted R-squared	0.033655	S.D. dependent var	0.387050
S.E. of regression	0.380481	Akaike info criterion	1.101957
Sum squared resid	2.461022	Schwarz criterion	1.349921
Log Likehood	-7.121527	F-statistic	1.182843
Durbin-Watson stat	2.009623	Prob(F-statistic)	0.353603

DF Test Variabel X2

Null Hypothesis: LnX2 has a unit root
Exogenous: Constant
Lag Length: 3 (Automatic based on SIC, MAXLAG=8)

		t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic		**-1.014097**
Test critical values:	1% Level	-2.679735
	5% Level	-1.958088
	10% Level	-1.607830

*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals
Dependent Variable: D(GLSRESID)
Method: Least Squares
Date: 11/09/06 Time: 11:38
Sample(adjusted): 1985 2005
Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.059506	0.058678	-1.014097	0.3248
D(GLSRESID(-1))	0.350042	0.219200	1.596907	0.1287
D(GLSRESID(-2))	-0.043714	0.231832	-0.188560	0.8527
D(GLSRESID(-3))	0.424600	0.222141	1.911400	0.0730

R-squared	0.131216	Mean dependent var	0.052018
Adjusted R-squared	-0.022099	S.D. dependent var	0.115035
S.E. of regression	0.116299	Akaike info criterion	-1.295662
Sum squared resid	0.229933	Schwarz criterion	-1.096705
Log Likehood	17.60445	Durbin-Watson stat	1.922139

ADF Test Variabel X2

Null Hypothesis: LnX2 has a unit root
Exogenous: Constant, LnX1near Trend
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		**-2.543798**	0.3063
Test critical values:	1% Level	-4.394309	
	5% Level	-3.612199	
	10% Level	-3.243079	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LnX2)
Method: Least Squares
Date: 11/09/06 Time: 11:38
Sample(adjusted): 1982 2005
Included observations: 24 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LnX2(-1)	-0.285376	0.112185	-2.543798	0.0189
C	2.751678	1.084088	2.538242	0.0191
@TREND(1981)	0.020997	0.007518	2.792835	0.0109

R-squared	0.270861	Mean dependent var	0.039703
Adjusted R-squared	0.201420	S.D. dependent var	0.114607
S.E. of regression	0.102417	Akaike info criterion	-1.603064
Sum squared resid	0.220273	Schwarz criterion	-1.455808
Log Likehood	22.23677	F-statistic	3.900553
Durbin-Watson stat	1.485006	Prob(F-statistic)	0.036267

Uji Derajat Integrasi Satu pada lag 1

DF Test Variabel Y

Null Hypothesis: D(Y) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic		**-6.075617**
Test critical values:	1% Level	-2.669359
	5% Level	-1.956406
	10% Level	-1.608495

*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals
Dependent Variable: D(GLSRESID)
Method: Least Squares
Date: 11/09/06 Time: 11:44
Sample(adjusted): 1983 2005
Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-1.286470	0.222742	-5.775617	0.0000

R-squared	0.601551	Mean dependent var	-0.537826
Adjusted R-squared	0.601551	S.D. dependent var	10.78135
S.E. of regression	6.805488	Akaike info criterion	6.715841
Sum squared resid	1018.923	Schwarz criterion	6.765210
Log Likehood	-76.23217	Durbin-Watson stat	1.985572

ADF Test Variabel Y

Null Hypothesis: D(Y) has a unit root
Exogenous: Constant, LnX1near Trend
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		**-6.056346**	0.0003
Test critical values:	1% Level	-4.416345	
	5% Level	-3.622033	
	10% Level	-3.248592	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(Y,2)
Method: Least Squares
Date: 11/09/06 Time: 11:45
Sample(adjusted): 1983 2005
Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(Y(-1))	-1.441414	0.238001	-6.056346	0.0000
C	-1.748477	3.119038	-0.560582	0.5813
@TREND(1981)	0.142395	0.216668	0.657207	0.5185

R-squared	0.652119	Mean dependent var	-0.537826
Adjusted R-squared	0.617331	S.D. dependent var	10.78135
S.E. of regression	6.669366	Akaike info criterion	6.754034
Sum squared resid	889.6089	Schwarz criterion	6.902142
Log Likehood	-74.67139	F-statistic	18.74548
Durbin-Watson stat	2.081064	Prob(F-statistic)	0.000026

DF Test Variabel X1

Null Hypothesis: D(LnX1) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic		**-5.307139**
Test critical values:	1% Level	-2.669359
	5% Level	-1.956406
	10% Level	-1.608495

*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals
Dependent Variable: D(GLSRESID)
Method: Least Squares
Date: 11/09/06 Time: 11:45
Sample(adjusted): 1983 2005
Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-1.122346	0.211479	-5.307139	0.0000

R-squared	0.561451	Mean dependent var	0.001337
Adjusted R-squared	0.561451	S.D. dependent var	0.569290
S.E. of regression	0.377001	Akaike info criterion	0.929369
Sum squared resid	3.126860	Schwarz criterion	0.978738
Log Likehood	-9.687738	Durbin-Watson stat	2.040133

ADF Test Variabel X1

Null Hypothesis: D(LnX1) has a unit root
Exogenous: Constant, LnX1near Trend
Lag Length: 0 (Automatic based on SIC, MAXLAG=8)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		**-5.277962**	0.0016
Test critical values:	1% Level	-4.416345	
	5% Level	-3.622033	
	10% Level	-3.248592	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LnX1,2)
Method: Least Squares
Date: 11/09/06 Time: 11:48
Sample(adjusted): 1983 2005
Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LnX1(-1))	-1.157423	0.219294	-5.277962	0.0000
C	0.355148	0.187542	1.893703	0.0728
@TREND(1981)	-0.010761	0.012241	-0.879077	0.3898

R-squared	0.582344	Mean dependent var	0.001337
Adjusted R-squared	0.540578	S.D. dependent var	0.569290
S.E. of regression	0.385869	Akaike info criterion	1.054469
Sum squared resid	2.977895	Schwarz criterion	1.202577
Log Likehood	-9.126393	F-statistic	13.94313
Durbin-Watson stat	2.084186	Prob(F-statistic)	0.000162

DF Test Variabel X2

Null Hypothesis: D(LnX2) has a unit root
Exogenous: Constant
Lag Length: 2 (Automatic based on SIC, MAXLAG=8)

		t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic		**-1.390827**
Test critical values:	1% Level	-2.679735
	5% Level	-1.958088
	10% Level	-1.607830

*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals
Dependent Variable: D(GLSRESID)
Method: Least Squares
Date: 11/09/06 Time: 11:49
Sample(adjusted): 1985 2005
Included observations: 21 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.399984	0.287587	-1.390827	0.1812
D(GLSRESID(-1))	-0.279727	0.259648	-1.077329	0.2956
D(GLSRESID(-2))	-0.363364	0.214412	-1.694699	0.1074

R-squared	0.423602	Mean dependent var	-0.000182
Adjusted R-squared	0.359558	S.D. dependent var	0.145326
S.E. of regression	0.116301	Akaike info criterion	-1.333714
Sum squared resid	0.243465	Schwarz criterion	-1.184496
Log Likehood	17.00399	Durbin-Watson stat	1.864903

ADF Test Variabel X2

Null Hypothesis: D(LnX2) has a unit root
Exogenous: Constant, LnX1near Trend
Lag Length: 1 (Automatic based on SIC, MAXLAG=8)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		**-1.958136**	0.0051
Test critical values:	1% Level	-4.440739	
	5% Level	-3.632896	
	10% Level	-3.254671	

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

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(LnX2,2)
Method: Least Squares
Date: 11/09/06 Time: 11:50
Sample(adjusted): 1984 2005
Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LnX2(-1))	-0.853553	0.288544	-2.958136	0.0084
D(LnX2(-1),2)	0.063911	0.228591	0.279587	0.7830
C	0.032869	0.059742	0.550185	0.5890
@TREND(1981)	0.000812	0.004132	0.196577	0.8464

R-squared	0.412648	Mean dependent var	0.003867
Adjusted R-squared	0.314756	S.D. dependent var	0.143089
S.E. of regression	0.118448	Akaike info criterion	-1.265714
Sum squared resid	0.252540	Schwarz criterion	-1.067343
Log Likehood	17.92286	F-statistic	4.215343
Durbin-Watson stat	1.952991	Prob(F-statistic)	0.020098

Uji Kointegrasi

Dependent Variable: Y
Method: Least Squares
Date: 11/08/06 Time: 09:04
Sample: 1981 2005
Included observations: 25

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	25.72157	38.71516	0.664380	0.5140
LnX1	1.126639	0.192375	5.856473	0.0010
LnX2	2.564134	0.385437	6.652537	0.0006

R-squared	0.689233	Mean dependent var	5.318400
Adjusted R-squared	0.658920	S.D. dependent var	5.323902
S.E. of regression	5.656681	Akaike info criterion	6.480408
Sum squared resid	639.9608	Schwarz criterion	6.724183
Log Likehood	-76.00510	F-statistic	25.14813
Durbin-Watson stat	2.302256	Prob(F-statistic)	0.000002

Dependent Variable: D(ET)
Method: Least Squares
Date: 11/08/06 Time: 09:06
Sample(adjusted): 1983 2005
Included observations: 23 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ET(-1)	-1.456502	0.240020	-6.068245	**0.0000**

R-squared	0.623877	Mean dependent var	-0.647264
Adjusted R-squared	0.623877	S.D. dependent var	8.782586
S.E. of regression	5.386263	Akaike info criterion	6.248085
Sum squared resid	638.2602	Schwarz criterion	6.297455
Log Likehood	-70.85298	Durbin-Watson stat	1.816450

Dependent Variable: D(ET)
Method: Least Squares
Date: 11/09/06 Time: 11:12
Sample(adjusted): 1984 2005
Included observations: 22 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ET(-1)	-1.465989	0.408033	-3.592823	**0.0018**
D(ET(-1))	0.004722	0.288007	0.016396	0.9871

R-squared	0.630194	Mean dependent var	-0.557940
Adjusted R-squared	0.611704	S.D. dependent var	8.978564
S.E. of regression	5.594847	Akaike info criterion	6.368077
Sum squared resid	626.0463	Schwarz criterion	6.467263
Log Likehood	-68.04885	Durbin-Watson stat	1.819838

Hasil Estimasi Model ECM

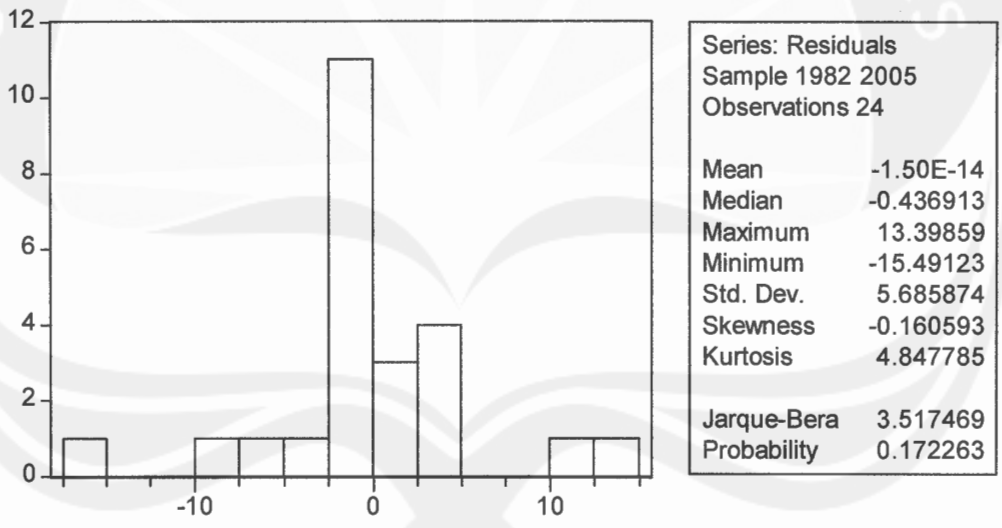
Dependent Variable: DY
Method: Least Squares
Date: 11/09/06 Time: 11:19
Sample(adjusted): 1982 2005
Included observations: 24 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	27.09495	39.08872	0.693165	0.4995
DLnX1	2.323035	0.808929	2.871742	0.0218
DLnX2	4.720588	1.339766	3.523442	0.0068
LnX1(-1)	2.683697	1.259030	2.259028	0.0346
LnX2(-1)	5.384887	1.693443	3.179845	0.0085
ECT	5.848777	1.182258	4.947124	0.0052

R-squared	0.721560	Mean dependent var	0.170833
Adjusted R-squared	0.712563	S.D. dependent var	6.748958
S.E. of regression	4.564595	Akaike info criterion	6.168873
Sum squared resid	291.6974	Schwarz criterion	6.659729
Log Likehood	-64.02648	F-statistic	26.31131
Durbin-Watson stat	2.481028	Prob(F-statistic)	0.000005

Uji Asumsi Klasik

Uji Normalitas



Uji Liniearitas

Ramsey RESET Test:

F-statistic	2.086381	Probability	0.170625
Log Likehood ratio	3.333976	Probability	0.067863

Test Equation:
Dependent Variable: DY
Method: Least Squares
Date: 11/09/06 Time: 11:03
Sample: 1982 2005
Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.257797	58.63551	0.004397	0.9966
DLnX1	2.987950	5.167180	0.578255	0.5723
DLnX2	17.76726	20.42250	0.869985	0.3990
LnX1(-1)	2.765669	3.380642	0.818090	0.4270
LnX2(-1)	1.517523	8.466167	0.179246	0.8603
FITTED^2	0.086464	0.059860	1.444431	0.1706

R-squared	0.382281	Mean dependent var	-0.170833
Adjusted R-squared	-0.014823	S.D. dependent var	6.748958
S.E. of regression	6.798795	Akaike info criterion	6.965705
Sum squared resid	647.1307	Schwarz criterion	7.456561
Log Likehood	-73.58846	F-statistic	0.962671
Durbin-Watson stat	2.227660	Prob(F-statistic)	0.506859

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.351576	Probability	0.292899
Obs*R-squared	4.131377	Probability	0.126731

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/09/06 Time: 11:04
PreSample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	18.62718	61.16717	0.304529	0.7655
DLnX1	0.932327	5.140469	0.181370	0.8589
DLnX2	5.356270	21.40060	0.250286	0.8063
LnX1(-1)	0.177435	3.773360	0.047023	0.9632
LnX2(-1)	2.092587	8.811696	0.237478	0.8160
RESID(-1)	0.559187	0.344280	1.624221	0.1283
RESID(-2)	0.021009	0.466432	0.045041	0.9648

R-squared	0.172141	Mean dependent var	-1.50E-14
Adjusted R-squared	0.464674	S.D. dependent var	5.685874
S.E. of regression	6.881256	Akaike info criterion	6.999042
Sum squared resid	615.5720	Schwarz criterion	7.538983
Log Likehood	-72.98850	F-statistic	0.270315
Durbin-Watson stat	1.791099	Prob(F-statistic)	0.977554

Uji Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	1.458999	Probability	0.316954
Obs*R-squared	18.46348	Probability	0.297463

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 11/09/06 Time: 11:04
Sample: 1982 2005
Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	102204.7	37332.89	2.737659	0.0290
DLnX1	187.6524	89.84886	2.088534	0.0751
DLnX1^2	495.1862	164.5050	3.010158	0.0197
DLnX2	1115.108	449.6780	2.479793	0.0422
DLnX2^2	2082.452	1103.236	1.887585	0.1010
LnX1(-1)	1756.704	714.0918	2.460053	0.0435
LnX1(-1)^2	73.80957	32.83031	2.248214	0.0594
LnX2(-1)	19434.66	7050.455	2.756511	0.0282
LnX2(-1)^2	957.0153	347.5941	2.753256	0.0284

R-squared	0.769312	Mean dependent var	30.98211
Adjusted R-squared	0.242025	S.D. dependent var	62.08092
S.E. of regression	54.04876	Akaike info criterion	11.00217
Sum squared resid	20448.88	Schwarz criterion	11.83663
Log Likehood	-115.0261	F-statistic	1.458999
Durbin-Watson stat	1.897043	Prob(F-statistic)	0.316954

Uji Multikolinearitas

	DLnX1	DLnX2	LnX1(-1)	LnX2(-1)	ECT
DLnX1	1.000000	0.258501	0.257274	0.297973	0.058803
DLnX2	0.258501	1.000000	0.358532	0.006396	0.027217
LnX1(-1)	0.257274	0.358532	1.000000	0.256370	0.388816
LnX2(-1)	0.297973	0.006396	0.256370	1.000000	0.445222
ECT	0.058803	0.027217	0.388816	0.445222	1.000000