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 ini akhir tulisan ini akan dikemukakan beberapa saran.

5.1. Kesimpulan

1. Berdasarkan hasil uji kausalitas Granger yang dipadukan dengan metode *Final Prediction Error* (FPE), menunjukkan bahwa terjadi hubungan kausalitas dua arah antara laju inflasi dengan jumlah uang beredar. Yang berarti bahwa jumlah uang beredar mempengaruhi laju inflasi sebaliknya laju inflasi juga mempengaruhi jumlah uang beredar selama periode penelitian $1998Q_1$-$2005Q_4$ yang dilihat.

2. Dari nilai F statistik yang diperoleh dari regresi dengan restriksi dan regresi tanpa restriksi di mana variabel laju inflasi merupakan variabel relevan yang dapat dimasukkan dalam persamaan dengan variabel jumlah uang beredar sebagai variabel dependennya. Begitu pula dengan variabel jumlah uang beredar

merupakan variabel relevan yang dapat dimasukkan dalam persamaan dengan variabel laju inflasi sebagai variabel dependen.

3.   Dari hasil penelitian ini diperoleh bahwa pola atau arah kausalitas adalah dari jumlah uang beredar ke laju inflasi dapat disimpulkan bahwa jumlah uang beredar selama periode penelitian mempunyai pengaruh yang positif dan negatif terhadap laju inflasi. Hal itu dapat dilihat dari nilai koefiesien pada tabel 4.4. Jika kausalitas berasal dari laju inflasi ke jumlah uang beredar dapat disimpulkan bahwa adanya laju inflasi selama periode penelitian hanya mempunyai pengaruh yang negatif terhadap jumlah uang beredar.

5.2. Saran

1.   Berdasarkan hasil kesimpulan di atas, maka pemerintah disarankan hati-hati dalam melakukan kebijakan moneter khususnya dalam usaha peredaran uang, supaya tepat sasaran untuk kebutuhan masyarakat baik untuk transaksi, spekulasi dan berjaga-jaga sehingga tidak menimbulkan *hyperinflation* seperti yang pernah terjadi di tahun 1960-an. Karena keterkaitan fenomena itu disebabkan terlalu banyaknya jumlah uang beredar. Jika terjadi demikian hendakya pemerintah menarik uang masyarakat dengan menaikkan suku bunga.

2.   Pemerintah hendaknya bisa menentukan target inflasi yang tepat dengan menggunakan instrumen, yaitu menjaga stabilitas nilai

tukar Rupiah supaya tidak terjadi *imported inflation*. Akibat melemahnya tukar Rupiah terhadap Dollar akan menyebabkan impor bahan baku yang terlalu mahal karena harus membayar dengan nilai *Dollar*.

3. Untuk pengendalian inflasi, diharapkan pemerintah dapat mendorong para pengusaha untuk memanfaatkan sumber-sumber dalam negeri dengan semaksimal mungkin sebagai bahan baku industrinya sehingga dapat mengurangi impor bahan baku dari luar negeri. Karena selama ini Indonesia selalu mengimpor bahan baku dari luar negeri.

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Statistik Ekonomi Keuangan Indonesia (SEKI) berbagai edisi

DATA INFLASI DAN JUMLAH UANG BEREDAR TAHUN 1998Q$_1$-2005Q$_4$

TAHUN		INF(%)	JUB(MILIAR Rp)
1998	Q1	25.13	94526.33
	Q2	46.55	102929.7
	Q3	75.47	104322.7
	Q4	77.63	100590.3
1999	Q1	4.08	103705.3
	Q2	2.73	103324.3
	Q3	0.02	111254.3
	Q4	2.01	119413.3
2000	Q1	-1.1	123080
	Q2	2.1	130474.7
	Q3	6.8	135899.7
	Q4	9.4	147425.3
2001	Q1	10.6	147866.3
	Q2	12.11	156743.3
	Q3	13.01	164414
	Q4	12.55	173025.7
2002	Q1	14.08	167195
	Q2	11.48	170425.3
	Q3	10.1	177093.7
	Q4	10	190047.7
2003	Q1	7.1	180960.3
	Q2	6.6	189849.3
	Q3	6.2	202011.7
	Q4	5.1	220243.7
2004	Q1	5.1	218154
	Q2	6.8	224287.7
	Q3	6.3	239309.7
	Q4	6.4	250547.3
2005	Q1	8.8	249700
	Q2	7.8	255477
	Q3	9.1	271888.3
	Q4	17.1	281783

Sumber : Statistik Ekonomi Keuangan Indonesia (SEKI) berbagai edisi

dan International Financial Statistik (IFS)

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Lampiran 2 :

Hasil regresi untuk variabel laju inflasi (Y) dalam proses Autoregresif satu dimensi

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4801.859	1	4801.859	24.336	.000[a]
	Residual	5722.038	29	197.312		
	Total	10523.897	30			

a. Predictors: (Constant), LAGY1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4.191	3.125		1.341	.190
	LAGY1	.672	.136	.675	4.933	.000

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4918.256	2	2459.128	14.878	.000[a]
	Residual	4462.605	27	165.282		
	Total	9380.862	29			

a. Predictors: (Constant), LAGY2, LAGY1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.224	2.979		1.753	.091
	LAGY1	.859	.171	.910	5.035	.000
	LAGY2	-.318	.170	-.338	-1.873	.072

a. Dependent Variable: Y

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ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2529.276	3	843.092	7.783	.001[a]
	Residual	2708.143	25	108.326		
	Total	5237.418	28			

a. Predictors: (Constant), LAGY3, LAGY1, LAGY2

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.464	2.570		2.126	.044
	LAGY1	.636	.157	.851	4.064	.000
	LAGY2	-.186	.193	-.263	-.964	.344
	LAGY3	-.046	.146	-.065	-.313	.757

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	122.966	4	30.742	1.874	.149[a]
	Residual	377.284	23	16.404		
	Total	500.251	27			

a. Predictors: (Constant), LAGY4, LAGY1, LAGY2, LAGY3

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	8.834	1.093		8.085	.000
	LAGY1	.043	.079	.137	.541	.593
	LAGY2	-.016	.079	-.067	-.197	.846
	LAGY3	-.013	.076	-.059	-.168	.868
	LAGY4	-.092	.057	-.425	-1.624	.118

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	388.397	5	77.679	16.458	.000[a]
	Residual	99.116	21	4.720		
	Total	487.513	26			

a. Predictors: (Constant), LAGY5, LAGY2, LAGY1, LAGY3, LAGY4

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.542	1.214		2.918	.008
	LAGY1	.747	.126	.682	5.936	.000
	LAGY2	.014	.043	.045	.323	.750
	LAGY3	-.074	.042	-.323	-1.744	.096
	LAGY4	.052	.041	.241	1.265	.220
	LAGY5	-.081	.032	-.377	-2.510	.020

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	367.652	6	61.275	12.377	.000[a]
	Residual	94.061	19	4.951		
	Total	461.713	25			

a. Predictors: (Constant), LAGY6, LAGY3, LAGY2, LAGY4, LAGY5, LAGY1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.515	1.718		2.046	.055
	LAGY1	.983	.351	.911	2.803	.011
	LAGY2	-.235	.283	-.220	-.832	.416
	LAGY3	-.081	.044	-.271	-1.835	.082
	LAGY4	.067	.051	.302	1.316	.204
	LAGY5	-.085	.046	-.403	-1.835	.082
	LAGY6	.000	.043	-.002	-.009	.993

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	303.854	7	43.408	7.919	.000[a]
	Residual	93.180	17	5.481		
	Total	397.034	24			

a. Predictors: (Constant), LAGY7, LAGY4, LAGY3, LAGY5, LAGY6, LAGY1, LAGY2

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.998	2.247		1.334	.200
	LAGY1	1.006	.382	.977	2.638	.017
	LAGY2	-.215	.495	-.214	-.434	.670
	LAGY3	-.080	.304	-.081	-.263	.796
	LAGY4	.069	.056	.250	1.236	.233
	LAGY5	-.080	.059	-.387	-1.358	.192
	LAGY6	-.010	.057	-.050	-.171	.866
	LAGY7	.016	.046	.083	.357	.726

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	304.387	8	38.048	10.880	.000[a]
	Residual	62.456	15	3.497		
	Total	356.842	23			

a. Predictors: (Constant), LAGY8, LAGY5, LAGY4, LAGY6, LAGY1, LAGY7, LAGY2, LAGY3

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.191	1.959		1.628	.124
	LAGY1	.638	.336	.600	1.898	.077
	LAGY2	-.157	.413	-.160	-.379	.710
	LAGY3	1.069	.420	1.121	2.543	.022
	LAGY4	-.861	.278	-.911	-3.097	.007
	LAGY5	-.101	.048	-.384	-2.092	.054
	LAGY6	.056	.050	.286	1.124	.279
	LAGY7	-.064	.049	-.345	-1.316	.208
	LAGY8	.065	.040	.347	1.597	.131

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	209.720	9	23.302	5.900	.002[a]
	Residual	51.347	13	3.950		
	Total	261.067	22			

a. Predictors: (Constant), LAGY9, LAGY6, LAGY5, LAGY1, LAGY8, LAGY7, LAGY2, LAGY3, LAGY4

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.984	2.473		1.207	.249
	LAGY1	.841	.578	.870	1.455	.169
	LAGY2	-.213	.481	-.233	-.442	.666
	LAGY3	.973	.484	1.161	2.010	.066
	LAGY4	-1.074	.565	-1.312	-1.901	.080
	LAGY5	.100	.467	.124	.215	.833
	LAGY6	.067	.063	.298	1.066	.306
	LAGY7	-.073	.055	-.434	-1.321	.209
	LAGY8	.083	.055	.517	1.504	.157
	LAGY9	-.029	.055	-.179	-.527	.607

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	174.290	10	17.429	4.982	.007[a]
	Residual	38.479	11	3.498		
	Total	212.769	21			

a. Predictors: (Constant), LAGY10, LAGY7, LAGY6, LAGY1, LAGY8, LAGY9, LAGY2, LAGY3, LAGY4, LAGY5

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.922	2.844		1.379	.195
	LAGY1	.790	.567	.748	1.392	.191
	LAGY2	.132	.598	.151	.221	.829
	LAGY3	.979	.532	1.188	1.841	.093
	LAGY4	-1.333	.559	-1.756	-2.386	.036
	LAGY5	-.263	.610	-.356	-.431	.675
	LAGY6	.345	.476	.472	.725	.483
	LAGY7	-.067	.064	-.331	-1.058	.313
	LAGY8	.065	.056	.423	1.162	.270
	LAGY9	.025	.060	.171	.416	.685
	LAGY10	-.086	.053	-.595	-1.635	.130

a. Dependent Variable: Y

Lampiran 3 :

Hasil regresi untuk variabel jumlah uang beredar (X) dalam proses Autoregresif Satu Dimensi

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	82423.222	1	82423.222	967.448	.000[a]
	Residual	2470.700	29	85.197		
	Total	84893.923	30			

a. Predictors: (Constant), LAGX1
b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	4.119	5.780		.713	.482
	LAGX1	1.009	.032	.985	31.104	.000

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	78467.832	2	39233.916	586.373	.000[a]
	Residual	1806.555	27	66.909		
	Total	80274.387	29			

a. Predictors: (Constant), LAGX2, LAGX1
b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.753	5.376		.326	.747
	LAGX1	.521	.165	.505	3.157	.004
	LAGX2	.517	.170	.488	3.046	.005

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	72611.029	3	24203.676	359.589	.000[a]
	Residual	1682.733	25	67.309		
	Total	74293.762	28			

a. Predictors: (Constant), LAGX3, LAGX2, LAGX1

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.868	5.646		.508	.616
	LAGX1	.441	.195	.432	2.261	.033
	LAGX2	.401	.194	.379	2.070	.049
	LAGX3	.200	.200	.183	1.002	.326

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	66479.484	4	16619.871	322.187	.000[a]
	Residual	1586.444	23	51.585		
	Total	67665.928	27			

a. Predictors: (Constant), LAGX4, LAGX1, LAGX3, LAGX2

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.398	5.187		1.041	.309
	LAGX1	.311	.176	.307	1.770	.090
	LAGX2	.261	.188	.251	1.388	.178
	LAGX3	.002	.187	.002	.011	.991
	LAGX4	.483	.181	.437	2.673	.014

a. Dependent Variable: X

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	60214.849	5	12042.970	232.900	.000^a
	Residual	1085.884	21	51.709		
	Total	61300.733	26			

a. Predictors: (Constant), LAGX5, LAGX2, LAGX4, LAGX3, LAGX1

b. Dependent Variable: X

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6.684	5.504		1.214	.238
	LAGX1	.382	.212	.377	1.802	.086
	LAGX2	.245	.189	.237	1.297	.209
	LAGX3	.086	.198	.081	.435	.668
	LAGX4	.548	.192	.502	2.857	.009
	LAGX5	-.227	.211	-.201	-1.077	.294

a. Dependent Variable: X

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	53612.929	6	8935.488	193.670	.000^a
	Residual	876.614	19	46.138		
	Total	54489.543	25			

a. Predictors: (Constant), LAGX6, LAGX1, LAGX4, LAGX3, LAGX5, LAGX2

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	11.100	5.605		1.980	.062
	LAGX1	.298	.209	.297	1.428	.169
	LAGX2	.194	.217	.189	.892	.384
	LAGX3	.085	.188	.081	.451	.657
	LAGX4	.682	.193	.642	3.530	.002
	LAGX5	-.183	.217	-.165	-.841	.411
	LAGX6	-.054	.205	-.047	-.263	.795

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	48271.882	7	6895.983	140.402	.000[a]
	Residual	834.972	17	49.116		
	Total	49106.854	24			

a. Predictors: (Constant), LAGX7, LAGX2, LAGX1, LAGX4, LAGX6, LAGX3, LAGX5

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	10.115	6.567		1.540	.142
	LAGX1	.347	.239	.342	1.452	.165
	LAGX2	.230	.228	.224	1.010	.327
	LAGX3	-.019	.233	-.018	-.080	.937
	LAGX4	.678	.199	.643	3.397	.003
	LAGX5	-.263	.260	-.242	-1.011	.326
	LAGX6	-.124	.228	-.110	-.543	.594
	LAGX7	.183	.213	.158	.859	.402

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	43477.180	8	5434.648	106.024	.000[a]
	Residual	768.882	15	51.259		
	Total	44246.062	23			

a. Predictors: (Constant), LAGX8, LAGX3, LAGX2, LAGX5, LAGX7, LAGX4, LAGX1, LAGX6

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7.299	7.443		.981	.342
	LAGX1	.287	.252	.282	1.138	.273
	LAGX2	.365	.263	.350	1.384	.187
	LAGX3	.032	.246	.030	.129	.899
	LAGX4	.600	.247	.567	2.435	.028
	LAGX5	-.226	.269	-.209	-.839	.415
	LAGX6	-.287	.275	-.260	-1.043	.313
	LAGX7	.125	.239	.109	.524	.608
	LAGX8	.151	.225	.129	.669	.514

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	38245.606	9	4249.512	76.574	.000[a]
	Residual	721.441	13	55.495		
	Total	38967.047	22			

a. Predictors: (Constant), LAGX9, LAGX3, LAGX8, LAGX2, LAGX1, LAGX4, LAGX6, LAGX5, LAGX7

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	10.425	8.514		1.225	.242
	LAGX1	.380	.283	.377	1.342	.202
	LAGX2	.369	.276	.357	1.340	.203
	LAGX3	-.140	.317	-.131	-.441	.667
	LAGX4	.590	.261	.559	2.265	.041
	LAGX5	-.250	.305	-.232	-.820	.427
	LAGX6	-.286	.288	-.262	-.994	.338
	LAGX7	.308	.319	.278	.965	.352
	LAGX8	.159	.251	.138	.633	.538
	LAGX9	-.104	.255	-.086	-.406	.691

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	34109.671	10	3410.967	86.560	.000[a]
	Residual	433.462	11	39.406		
	Total	34543.133	21			

a. Predictors: (Constant), LAGX10, LAGX1, LAGX7, LAGX4, LAGX9, LAGX2, LAGX6, LAGX5, LAGX8, LAGX3

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	8.993	7.926		1.135	.281
	LAGX1	.488	.247	.481	1.974	.074
	LAGX2	.149	.258	.145	.579	.574
	LAGX3	-.280	.272	-.262	-1.026	.327
	LAGX4	.867	.275	.810	3.151	.009
	LAGX5	-.207	.261	-.192	-.794	.444
	LAGX6	-.466	.264	-.427	-1.768	.105
	LAGX7	.418	.272	.381	1.539	.152
	LAGX8	-.150	.280	-.134	-.535	.604
	LAGX9	-.334	.232	-.279	-1.437	.178
	LAGX10	.591	.219	.478	2.701	.021

a. Dependent Variable: X

Lampiran 4 :

Hasil regresi variabel laju inflasi (Y) terhadap variabel jumlah uang beredar (X)

untuk menghitung nilai FPE (m,n)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	324.636	9	36.071	15.680	.000[a]
	Residual	32.206	14	2.300		
	Total	356.842	23			

a. Predictors: (Constant), LAGX1, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY2, LAGY3

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-10.013	4.726		-2.119	.052
	LAGY1	.960	.293	.902	3.270	.006
	LAGY2	.146	.350	.149	.418	.683
	LAGY3	1.052	.341	1.104	3.087	.008
	LAGY4	-1.061	.235	-1.122	-4.508	.000
	LAGY5	-.071	.040	-.269	-1.752	.102
	LAGY6	.095	.043	.483	2.228	.043
	LAGY7	-.033	.041	-.180	-.816	.428
	LAGY8	.130	.040	.699	3.292	.005
	LAGX1	.041	.014	.443	2.967	.010

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	324.949	10	32.495	13.245	.000[a]
	Residual	31.894	13	2.453		
	Total	356.842	23			

a. Predictors: (Constant), LAGX2, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY3, LAGY2, LAGX1

b. Dependent Variable: Y

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Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-10.000	4.880		-2.049	.061
	LAGY1	.970	.304	.911	3.186	.007
	LAGY2	.118	.370	.120	.319	.755
	LAGY3	1.080	.360	1.133	2.997	.010
	LAGY4	-1.063	.243	-1.124	-4.372	.001
	LAGY5	-.075	.044	-.287	-1.727	.108
	LAGY6	.100	.046	.507	2.166	.049
	LAGY7	-.037	.043	-.197	-.849	.411
	LAGY8	.131	.041	.705	3.206	.007
	LAGX1	.053	.038	.581	1.399	.185
	LAGX2	-.013	.037	-.142	-.357	.727

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	325.571	11	29.597	11.358	.000[a]
	Residual	31.272	12	2.606		
	Total	356.842	23			

a. Predictors: (Constant), LAGX3, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY2, LAGY3, LAGX2, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-10.187	5.044		-2.019	.066
	LAGY1	.972	.314	.913	3.097	.009
	LAGY2	.135	.383	.137	.351	.731
	LAGY3	1.055	.375	1.107	2.816	.016
	LAGY4	-1.037	.256	-1.097	-4.047	.002
	LAGY5	-.076	.045	-.289	-1.691	.117
	LAGY6	.097	.048	.491	2.016	.067
	LAGY7	-.032	.046	-.173	-.705	.494
	LAGY8	.131	.042	.701	3.089	.009
	LAGX1	.065	.047	.716	1.405	.185
	LAGX2	-.004	.043	-.045	-.099	.923
	LAGX3	-.022	.046	-.237	-.489	.634

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	326.146	12	27.179	9.740	.000[a]
	Residual	30.696	11	2.791		
	Total	356.842	23			

a. Predictors: (Constant), LAGX4, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY2, LAGY3, LAGX3, LAGX2, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-10.885	5.441		-2.000	.071
	LAGY1	.977	.325	.918	3.008	.012
	LAGY2	.149	.398	.152	.374	.716
	LAGY3	1.067	.389	1.119	2.746	.019
	LAGY4	-1.034	.265	-1.094	-3.902	.002
	LAGY5	-.073	.047	-.278	-1.553	.149
	LAGY6	.096	.050	.490	1.942	.078
	LAGY7	-.033	.047	-.175	-.689	.505
	LAGY8	.137	.046	.733	2.990	.012
	LAGX1	.074	.052	.807	1.430	.180
	LAGX2	.006	.049	.062	.118	.908
	LAGX3	-.017	.049	-.182	-.354	.730
	LAGX4	-.023	.051	-.245	-.454	.659

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	328.419	13	25.263	8.888	.001[a]
	Residual	28.424	10	2.842		
	Total	356.842	23			

a. Predictors: (Constant), LAGX5, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY2, LAGY3, LAGX4, LAGX3, LAGX2, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-13.584	6.267		-2.168	.055
	LAGY1	.972	.328	.913	2.961	.014
	LAGY2	.205	.406	.210	.505	.624
	LAGY3	1.117	.396	1.171	2.819	.018
	LAGY4	-.996	.271	-1.054	-3.678	.004
	LAGY5	-.075	.047	-.284	-1.572	.147
	LAGY6	.110	.052	.560	2.103	.062
	LAGY7	-.042	.049	-.223	-.854	.413
	LAGY8	.158	.052	.846	3.045	.012
	LAGX1	.140	.090	1.530	1.547	.153
	LAGX2	.010	.050	.112	.209	.838
	LAGX3	-.011	.050	-.118	-.224	.827
	LAGX4	-.026	.052	-.278	-.508	.622
	LAGX5	-.076	.085	-.787	-.894	.392

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	331.712	14	23.694	8.486	.001[a]
	Residual	25.130	9	2.792		
	Total	356.842	23			

a. Predictors: (Constant), LAGX6, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY3, LAGX3, LAGY2, LAGX4, LAGX5, LAGX2, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-14.284	6.245		-2.287	.048
	LAGY1	.947	.326	.890	2.907	.017
	LAGY2	.217	.403	.222	.540	.603
	LAGY3	1.080	.394	1.132	2.739	.023
	LAGY4	-.920	.278	-.973	-3.315	.009
	LAGY5	-.062	.048	-.237	-1.286	.231
	LAGY6	.097	.053	.493	1.819	.102
	LAGY7	-.029	.050	-.156	-.586	.572
	LAGY8	.151	.052	.810	2.923	.017
	LAGX1	.134	.090	1.464	1.491	.170
	LAGX2	.067	.072	.712	.929	.377
	LAGX3	-.010	.049	-.107	-.206	.841
	LAGX4	-.020	.052	-.213	-.391	.705
	LAGX5	-.063	.086	-.651	-.739	.479
	LAGX6	-.076	.070	-.762	-1.086	.306

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	331.762	15	22.117	7.055	.004[a]
	Residual	25.080	8	3.135		
	Total	356.842	23			

a. Predictors: (Constant), LAGX7, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY2, LAGX4, LAGY3, LAGX6, LAGX5, LAGX2, LAGX3, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-14.098	6.780		-2.079	.071
	LAGY1	.961	.362	.903	2.655	.029
	LAGY2	.208	.433	.212	.480	.644
	LAGY3	1.075	.419	1.128	2.564	.033
	LAGY4	-.923	.295	-.976	-3.130	.014
	LAGY5	-.065	.055	-.247	-1.174	.274
	LAGY6	.096	.057	.488	1.683	.131
	LAGY7	-.028	.054	-.148	-.513	.622
	LAGY8	.149	.057	.799	2.611	.031
	LAGX1	.132	.096	1.447	1.379	.205
	LAGX2	.067	.076	.713	.878	.406
	LAGX3	-.017	.078	-.184	-.224	.829
	LAGX4	-.020	.055	-.211	-.365	.724
	LAGX5	-.063	.091	-.645	-.689	.510
	LAGX6	-.077	.075	-.776	-1.032	.332
	LAGX7	.010	.079	.096	.126	.903

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	337.162	16	21.073	7.495	.006[a]
	Residual	19.680	7	2.811		
	Total	356.842	23			

a. Predictors: (Constant), LAGX8, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY3, LAGX7, LAGY2, LAGX5, LAGX6, LAGX4, LAGX3, LAGX2, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-13.414	6.440		-2.083	.076
	LAGY1	1.079	.353	1.014	3.055	.018
	LAGY2	.293	.415	.298	.705	.503
	LAGY3	.949	.407	.995	2.329	.053
	LAGY4	-.994	.284	-1.051	-3.502	.010
	LAGY5	-.037	.056	-.139	-.653	.534
	LAGY6	.064	.059	.326	1.093	.311
	LAGY7	-.017	.052	-.089	-.320	.758
	LAGY8	.142	.054	.762	2.617	.035
	LAGX1	.074	.100	.808	.737	.485
	LAGX2	.091	.074	.977	1.232	.258
	LAGX3	-.010	.074	-.106	-.136	.895
	LAGX4	-.095	.075	-1.002	-1.268	.245
	LAGX5	-.021	.091	-.218	-.232	.823
	LAGX6	-.106	.074	-1.065	-1.434	.195
	LAGX7	.001	.075	.008	.011	.992
	LAGX8	.110	.080	1.049	1.386	.208

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	241.403	17	14.200	3.611	.081[a]
	Residual	19.664	5	3.933		
	Total	261.067	22			

a. Predictors: (Constant), LAGX9, LAGY2, LAGY6, LAGY5, LAGY7, LAGY8, LAGY4, LAGX8, LAGY1, LAGY3, LAGX3, LAGX6, LAGX7, LAGX4, LAGX5, LAGX2, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-13.408	7.753		-1.729	.144
	LAGY1	1.084	.537	1.121	2.017	.100
	LAGY2	.275	.570	.301	.483	.649
	LAGY3	.951	.483	1.134	1.968	.106
	LAGY4	-1.000	.489	-1.222	-2.043	.096
	LAGY5	-.019	.394	-.024	-.049	.963
	LAGY6	.064	.075	.285	.850	.434
	LAGY7	-.016	.062	-.095	-.257	.807
	LAGY8	.142	.064	.885	2.200	.079
	LAGX1	.075	.130	.912	.579	.588
	LAGX2	.095	.103	1.117	.917	.401
	LAGX3	-.012	.096	-.138	-.125	.905
	LAGX4	-.094	.091	-1.088	-1.031	.350
	LAGX5	-.018	.118	-.207	-.154	.883
	LAGX6	-.108	.101	-1.217	-1.077	.331
	LAGX7	.003	.097	.036	.034	.974
	LAGX8	.109	.097	1.156	1.118	.314
	LAGX9	-.007	.123	-.067	-.054	.959

a. Dependent Variable: Y

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	209.019	18	11.612	9.290	.045[a]
	Residual	3.750	3	1.250		
	Total	212.769	21			

a. Predictors: (Constant), LAGX10, LAGY3, LAGY7, LAGY6, LAGY8, LAGY5, LAGY1, LAGX9, LAGY4, LAGY2, LAGX4, LAGX7, LAGX8, LAGX5, LAGX3, LAGX6, LAGX2, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-27.354	7.482		-3.656	.035
	LAGY1	2.006	.415	1.899	4.835	.017
	LAGY2	.613	.432	.701	1.419	.251
	LAGY3	1.225	.303	1.487	4.048	.027
	LAGY4	-1.238	.287	-1.631	-4.309	.023
	LAGY5	-.311	.383	-.420	-.810	.477
	LAGY6	-.004	.284	-.005	-.013	.990
	LAGY7	.061	.049	.302	1.255	.298
	LAGY8	.135	.037	.885	3.639	.036
	LAGX1	.126	.090	1.581	1.398	.257
	LAGX2	-.061	.082	-.757	-.752	.507
	LAGX3	-.086	.062	-1.029	-1.399	.256
	LAGX4	-.026	.056	-.312	-.471	.670
	LAGX5	-.157	.086	-1.853	-1.835	.164
	LAGX6	-.245	.069	-2.861	-3.578	.037
	LAGX7	.053	.063	.611	.834	.465
	LAGX8	.025	.060	.289	.421	.702
	LAGX9	.150	.082	1.599	1.826	.165
	LAGX10	.375	.111	3.864	3.373	.043

a. Dependent Variable: Y

Lampiran 5 :

Hasil regresi variabel jumlah uang beredar (X) terhadap variabel laju inflasi (Y) untuk menghitung nilai FPE (m,n)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	66556.039	5	13311.208	263.852	.000[a]
	Residual	1109.889	22	50.450		
	Total	67665.928	27			

a. Predictors: (Constant), LAGY1, LAGX3, LAGX4, LAGX2, LAGX1

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7.828	5.496		1.424	.168
	LAGX1	.245	.182	.242	1.344	.193
	LAGX2	.254	.186	.244	1.364	.186
	LAGX3	.074	.194	.068	.380	.707
	LAGX4	.483	.179	.437	2.703	.013
	LAGY1	-.132	.107	-.037	-1.232	.231

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	66821.676	6	11136.946	277.021	.000[a]
	Residual	844.252	21	40.202		
	Total	67665.928	27			

a. Predictors: (Constant), LAGY2, LAGX4, LAGY1, LAGX1, LAGX3, LAGX2

b. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	66850.582	8	8356.323	194.727	.000[a]
	Residual	815.345	19	42.913		
	Total	67665.928	27			

a. Predictors: (Constant), LAGY4, LAGY1, LAGX4, LAGY2, LAGY3, LAGX3, LAGX2, LAGX1

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	13.891	6.579		2.111	.048
	LAGX1	.134	.176	.132	.760	.457
	LAGX2	.159	.180	.153	.887	.386
	LAGX3	.089	.179	.082	.495	.627
	LAGX4	.662	.181	.600	3.650	.002
	LAGY1	.040	.132	.011	.302	.766
	LAGY2	-.188	.131	-.070	-1.433	.168
	LAGY3	-.102	.127	-.040	-.808	.429
	LAGY4	.037	.098	.015	.380	.708

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	60641.108	9	6737.901	173.650	.000[a]
	Residual	659.626	17	38.802		
	Total	61300.733	26			

a. Predictors: (Constant), LAGY5, LAGY2, LAGX4, LAGY1, LAGY3, LAGY4, LAGX3, LAGX2, LAGX1

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	20.150	7.059		2.854	.011
	LAGX1	.136	.168	.135	.810	.429
	LAGX2	.149	.171	.144	.870	.397
	LAGX3	.042	.174	.039	.241	.813
	LAGX4	.717	.175	.657	4.099	.001
	LAGY1	-.563	.368	-.046	-1.530	.144
	LAGY2	-.213	.126	-.062	-1.696	.108
	LAGY3	-.126	.125	-.049	-1.016	.324
	LAGY4	.101	.120	.042	.841	.412
	LAGY5	-.141	.098	-.058	-1.438	.169

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	53872.420	10	5387.242	130.944	.000[a]
	Residual	617.123	15	41.142		
	Total	54489.543	25			

a. Predictors: (Constant), LAGY6, LAGY3, LAGY2, LAGX2, LAGY4, LAGY5, LAGY1, LAGX3, LAGX4, LAGX1

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	18.202	10.614		1.715	.107
	LAGX1	.122	.179	.121	.679	.508
	LAGX2	.147	.181	.143	.812	.430
	LAGX3	.073	.182	.069	.400	.695
	LAGX4	.713	.181	.672	3.941	.001
	LAGY1	.180	1.153	.015	.156	.878
	LAGY2	-.993	.928	-.085	-1.070	.302
	LAGY3	-.145	.129	-.045	-1.117	.282
	LAGY4	.150	.159	.062	.943	.361
	LAGY5	-.148	.141	-.064	-1.045	.313
	LAGY6	.007	.149	.003	.046	.964

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	48754.716	11	4432.247	163.627	.000[a]
	Residual	352.138	13	27.088		
	Total	49106.854	24			

a. Predictors: (Constant), LAGY7, LAGY4, LAGY3, LAGX1, LAGY5, LAGY6, LAGY1, LAGY2, LAGX4, LAGX3, LAGX2

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	40.027	12.829		3.120	.008
	LAGX1	.016	.150	.016	.108	.916
	LAGX2	.064	.152	.063	.425	.678
	LAGX3	.155	.150	.148	1.036	.319
	LAGX4	.780	.149	.740	5.231	.000
	LAGY1	-.872	.998	-.076	-.874	.398
	LAGY2	-.791	1.154	-.071	-.686	.505
	LAGY3	-.339	.802	-.031	-.423	.679
	LAGY4	.028	.135	.009	.208	.838
	LAGY5	-.191	.141	.083	-1.355	.199
	LAGY6	.099	.135	.045	.732	.477
	LAGY7	-.312	.132	-.143	-2.355	.035

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	43920.596	12	3660.050	123.701	.000[a]
	Residual	325.466	11	29.588		
	Total	44246.062	23			

a. Predictors: (Constant), LAGY8, LAGY5, LAGY4, LAGX4, LAGY6, LAGY7, LAGY1, LAGY2, LAGY3, LAGX3, LAGX2, LAGX1

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	34.147	17.718		1.927	.080
	LAGX1	.062	.168	.061	.367	.720
	LAGX2	.091	.161	.087	.563	.585
	LAGX3	.140	.159	.133	.879	.398
	LAGX4	.731	.167	.690	4.374	.001
	LAGY1	-.757	1.058	-.064	-.716	.489
	LAGY2	-.514	1.295	-.047	-.397	.699
	LAGY3	-.825	1.266	-.078	-.652	.528
	LAGY4	.457	.863	.043	.529	.607
	LAGY5	-.155	.153	-.053	-1.015	.332
	LAGY6	.080	.161	.037	.497	.629
	LAGY7	-.300	.154	-.144	-1.947	.078
	LAGY8	.055	.149	.026	.368	.720

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	38696.223	13	2976.633	98.919	.000[a]
	Residual	270.824	9	30.092		
	Total	38967.047	22			

a. Predictors: (Constant), LAGY9, LAGY6, LAGX1, LAGY5, LAGY7, LAGY8, LAGY1, LAGY2, LAGY3, LAGX4, LAGX3, LAGY4, LAGX2

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	44.529	20.992		2.121	.063
	LAGX1	.162	.187	.161	.866	.409
	LAGX2	.010	.184	.009	052	.960
	LAGX3	.096	.165	.090	.583	.574
	LAGX4	.728	.169	.690	4.297	.002
	LAGY1	-.986	1.701	-.083	-.580	.576
	LAGY2	-.408	1.567	-.037	-.260	.801
	LAGY3	-1.240	1.382	-.121	-.897	.393
	LAGY4	.790	1.714	.079	.461	.656
	LAGY5	-.451	1.499	-.046	-.301	.770
	LAGY6	.030	.187	.011	.158	.878
	LAGY7	-.328	.190	-.160	-1.727	.118
	LAGY8	.101	.174	.051	.580	.576
	LAGY9	-.138	.213	-.070	-.647	.534

a. Dependent Variable: X

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	34288.326	14	2449.166	67.283	.000[a]
	Residual	254.807	7	36.401		
	Total	34543.133	21			

a. Predictors: (Constant), LAGY10, LAGY7, LAGX1, LAGY6, LAGY9, LAGY8, LAGY1. LAGY2, LAGX4, LAGX3, LAGY3, LAGY4, LAGY5, LAGX2

b. Dependent Variable: X

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	36.406	28.907		1.259	.248
	LAGX1	.170	.217	.167	.781	.460
	LAGX2	-.003	.230	-.002	-.011	.992
	LAGX3	.145	.203	.136	.714	.498
	LAGX4	.717	.187	.670	3.826	.006
	LAGY1	-1.269	2.018	-.094	-.629	.549
	LAGY2	-1.158	2.063	-.104	-.561	.592
	LAGY3	-.528	1.899	-.050	-.278	.789
	LAGY4	1.367	2.081	.141	.657	.532
	LAGY5	.393	2.090	.042	.188	.856
	LAGY6	-1.086	1.755	-.117	-.619	.555
	LAGY7	-.375	.227	-.145	-1.650	.143
	LAGY8	.177	.229	.091	.776	.463
	LAGY9	-.171	.252	-.092	-.678	.520
	LAGY10	.146	.245	.079	.597	.569

a. Dependent Variable: X

Lampiran 6 :

Hasil regresi persamaan 4.1 Uji Kausalitas Granger dengan menggunakan FPE kriteria

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.964[a]	.930	.798	1.77061

a. Predictors: (Constant), LAGX7, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY2, LAGX4, LAGY3, LAGX6 LAGX5, LAGX2, LAGX3, LAGX1

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	331.762	15	22.117	7.055	.004[a]
	Residual	25.080	8	3.135		
	Total	356.842	23			

a. Predictors: (Constant), LAGX7, LAGY1, LAGY5, LAGY4, LAGY8, LAGY7, LAGY6, LAGY2, LAGX4, LAGY3, LAGX6, LAGX5, LAGX2, LAGX3, LAGX1

b. Dependent Variable: Y

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-14.098	6.780		-2.079	.071
	LAGY1	.961	.362	.903	2.655	.029
	LAGY2	.208	.433	.212	.480	.644
	LAGY3	1.075	.419	1.128	2.564	.033
	LAGY4	-.923	.295	-.976	-3.130	.014
	LAGY5	-.065	.055	-.247	-1.174	.274
	LAGY6	.096	.057	.488	1.683	.131
	LAGY7	-.028	.054	-.148	-.513	.622
	LAGY8	.149	.057	.799	2.611	.031
	LAGX1	.132	.096	1.447	1.379	.205
	LAGX2	.067	.076	.713	.878	.406
	LAGX3	-.017	.078	-.184	-.224	.829
	LAGX4	-.020	.055	-.211	-.365	.724
	LAGX5	-.063	.091	-.645	-.689	.510
	LAGX6	-.077	.075	-.776	-1.032	.332
	LAGX7	.010	.079	.096	.126	.903

a. Dependent Variable: Y

Lampiran 7 :

Hasil regresi persamaan 4.2 Uji Kausalitas Granger dengan menggunakan

FPE kriteria

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.992[a]	.984	.980	7.10278

a. Predictors: (Constant), lagy1, lagx3, lagx4, lagx2, lagx1

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	66556.039	5	13311.208	263.852	.000[a]
	Residual	1109.889	22	50.450		
	Total	67665.928	27			

a. Predictors: (Constant), lagy1, lagx3, lagx4, lagx2, lagx1

b. Dependent Variable: x

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	t	Sig.
1	(Constant)	7.828	5.496		1.424	.168
	lagx1	.245	.182	.242	1.344	.193
	lagx2	.254	.186	.244	1.364	.186
	lagx3	.074	.194	.068	.380	.707
	lagx4	.483	.179	.437	2.703	.013
	lagy1	-.132	.107	-.037	-1.232	.231

a. Dependent Variable: x

Lampiran 8 :

Perhitungan Nilai FPE (m,0) untuk variabel laju inflasi (Y)

$$\text{FPE } Y(m,0) = \left| \frac{N+m+1}{N-m-1} X \frac{RSS}{N} \right|$$

1. $\left| \frac{32+1+1}{32-1-1} x197,31 \right| = \sqrt{1,31 x 197,31} = \sqrt{222,96} = 14,93$

2. $\left| \frac{32+2+1}{32-2-1} x165,28 \right| = \sqrt{1,20 x 165,28} = \sqrt{198,33} = 14,08$

3. $\left| \frac{32+3+1}{32-3-1} x108,32 \right| = \sqrt{1,28 x 108,32} = \sqrt{138,64} = 11,77$

4. $\left| \frac{32+4+1}{32-4-1} x16,40 \right| = \sqrt{1,37 x 16,40} = \sqrt{22,46} = 4,73$

5. $\left| \frac{32+5+1}{32-5-1} x4,72 \right| = \sqrt{1,46 x 4,72} = \sqrt{6,89} = 2,62$

6. $\left| \frac{32+6+1}{32-6-1} x4,95 \right| = \sqrt{1,56 x 4,95} = \sqrt{7,72} = 2,77$

7. $\left| \frac{32+7+1}{32-7-1} x5,48 \right| = \sqrt{1,66 x 5,48} = \sqrt{9,09} = 3,01$

8. $\left| \frac{32+8+1}{32-8-1} x3,49 \right| = \sqrt{1,78 x 3,49} = \sqrt{6,21} = 2,49$

9. $\left| \frac{32+9+1}{32-9-1} x3,95 \right| = \sqrt{1,90 x 3,95} = \sqrt{7,50} = 2,73$

10. $\left| \frac{32+10+1}{32-10-1} x3,50 \right| = \sqrt{2,04 x 3,50} = \sqrt{7,14} = 2,67$

Lampiran 9 :

Perhitungan Nilai FPE (m,0) untuk variabel jumlah uang beredar (X)

$$FPE\ X\ (m,0) = \left| \frac{N+m+1}{N-m-1}\ X\ \frac{RSS}{N} \right|$$

1. $\left| \frac{32+1+1}{32-1-1} x85,20 \right| = \sqrt{1,31x85,20} = \sqrt{96,27} = 9,81$

2. $\left| \frac{32+2+1}{32-2-1} x66,90 \right| = \sqrt{1,20x66,90} = \sqrt{80,28} = 8,95$

3. $\left| \frac{32+3+1}{32-3-1} x67,30 \right| = \sqrt{1,28x67,30} = \sqrt{86,14} = 9,28$

4. $\left| \frac{32+4+1}{32-4-1} x51,58 \right| = \sqrt{1,37x51,58} = \sqrt{70,66} = 8,40$

5. $\left| \frac{32+5+1}{32-5-1} x51,70 \right| = \sqrt{1,46x51,70} = \sqrt{75,48} = 8,68$

6. $\left| \frac{32+6+1}{32-6-1} x46,13 \right| = \sqrt{1,56x46,13} = \sqrt{71,96} = 8,48$

7. $\left| \frac{32+7+1}{32-7-1} x49,11 \right| = \sqrt{1,66x49,11} = \sqrt{81,52} = 9,02$

8. $\left| \frac{32+8+1}{32-8-1} x51,25 \right| = \sqrt{1,78x51,25} = \sqrt{91,22} = 9,55$

9. $\left| \frac{32+9+1}{32-9-1} x55,50 \right| = \sqrt{1,90x55,50} = \sqrt{105,45} = 10,26$

10. $\left| \frac{32+10+1}{32-10-1} x93,40 \right| = \sqrt{2,04x93,40} = \sqrt{80,37} = 8,96$

Lampiran 10 :

Perhitungan Nilai FPE (m,n) untuk variabel laju inflasi (Y)

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

1. $\left| \dfrac{32+8+1+1}{32-8-1-1} x2{,}30 \right| = \sqrt{1{,}90x2{,}30} = \sqrt{4{,}37} = 2{,}09$

2. $\left| \dfrac{32+8+2+1}{32-8-2-1} x2{,}45 \right| = \sqrt{2{,}45x2{,}45} = \sqrt{4{,}99} = 2{,}23$

3. $\left| \dfrac{32+8+3+1}{32-8-3-1} x2{,}60 \right| = \sqrt{2{,}2x2{,}60} = \sqrt{5{,}72} = 2{,}39$

4. $\left| \dfrac{32+8+4+1}{32-8-4-1} x2{,}79 \right| = \sqrt{2{,}36x2{,}79} = \sqrt{6{,}58} = 2{,}5$

5. $\left| \dfrac{32+8+5+1}{32-8-5-1} x2{,}84 \right| = \sqrt{2{,}55x2{,}84} = \sqrt{7{,}24} = 2{,}69$

6. $\left| \dfrac{32+8+6+1}{32-8-6-1} x2{,}79 \right| = \sqrt{2{,}76x2x79} = \sqrt{7{,}70} = 2{,}77$

7. $\left| \dfrac{32+8+7+1}{32-8-7-1} x3{,}13 \right| = \sqrt{3x3{,}13} = \sqrt{9{,}39} = 3{,}06$

8. $\left| \dfrac{32+8+8+1}{32-8-8-1} x2{,}81 \right| = \sqrt{3{,}26x2{,}81} = \sqrt{9{,}16} = 3{,}02$

9. $\left| \dfrac{32+8+9+1}{32-8-9-1} x3{,}93 \right| = \sqrt{3{,}57x3{,}93} = \sqrt{14{,}03} = 3{,}74$

10. $\left| \dfrac{32+8+10+1}{32-8-10-1} x1{,}25 \right| = \sqrt{3{,}92x1{,}25} = \sqrt{4{,}9} = 2{,}21$

Lampiran 11 :

Perhitungan Nilai FPE (m,n) untuk variabel jumlah uang beredar (X)

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

1. $\left| \frac{32+4+1+1}{32-4-1-1} x50,45 \right| = \sqrt{1,46 x 50,45} = \sqrt{73,65} = 8,58$

2. $\left| \frac{32+4+2+1}{32-4-2-1} x40,20 \right| = \sqrt{1,56 x 40,20} = \sqrt{62,71} = 7,91$

3. $\left| \frac{32+4+3+1}{32-4-3-1} x41,07 \right| = \sqrt{1,66 x 41,07} = \sqrt{68,17} = 8,25$

4. $\left| \frac{32+4+4+1}{32-4-4-1} x42,91 \right| = \sqrt{1,78 x 42,91} = \sqrt{76,37} = 8,73$

5. $\left| \frac{32+4+5+1}{32-4-5-1} x38,80 \right| = \sqrt{1,90 x 38,80} = \sqrt{73,72} = 8,58$

6. $\left| \frac{32+4+6+1}{32-4-6-1} x41,14 \right| = \sqrt{2,04 x 41,14} = \sqrt{83,92} = 9,16$

7. $\left| \frac{32+4+7+1}{32-4-7-1} x27,08 \right| = \sqrt{2,2 x 27,08} = \sqrt{59,57} = 7,71$

8. $\left| \frac{32+4+8+1}{32-4-8-1} x29,58 \right| = \sqrt{2,36 x 29,58} = \sqrt{69,80} = 8,35$

9. $\left| \frac{32+4+9+1}{32-4-9-1} x30,09 \right| = \sqrt{2,55 x 30,09} = \sqrt{76,72} = 8,75$

10. $\left| \frac{32+4+10+1}{32-4-10-1} x36,40 \right| = \sqrt{2,76 x 36,40} = \sqrt{100,46} = 10,02$

Lampiran 12 : Perhitungan Uji F

Perhitungan Nilai F hitung untuk variabel laju inflasi (Y)

Sumber : RSS_R halaman 51 dan RSS_{UR} halaman 76

$$F = \frac{(RSS_R - RSS_{UR})/m}{RSS_{UR}/(N-k)}$$

$$= \frac{(62{,}456 - 25{,}080)/8}{25{,}080/(32-16)}$$

$$= \frac{4{,}672}{1{,}5675}$$

$$= 2{,}98$$

Perhitungan Nilai F hitung untuk variabel jumlah uang beredar (X)

Sumber : RSS_R halaman 54 dan RSS_{UR} halaman 77

$$F = \frac{(RSS_R - RSS_{UR})/m}{RSS_{UR}/(N-k)}$$

$$= \frac{(1586{,}444 - 1109{,}889)/4}{1109{,}889/(32-6)}$$

$$= \frac{119{,}13875}{42{,}688}$$

$$= 2{,}79$$