

Lampiran

	Hutang LN (Miliar \$)	Belanja Negara (Triliun RP)	Ekspor (Miliar \$)	GDP (Miliar \$)
1995	124.39	65.34	45.42	202.13
1996	129.00	82.22	49.81	227.37
1997	136.34	109.3	53.44	215.75
1998	151.48	172.67	48.85	95.45
1999	151.81	231.87	48.67	140.00
2000	144.05	221.47	62.12	165.02
2001	132.71	341.56	56.32	160.45
2002	128.44	322.18	57.11	195.66
2003	134.37	376.51	61.03	234.77
2004	138.04	427.18	71.58	256.84
2005	142.13	509.63	85.66	285.87
2006	135.97	667.13	100.79	364.57
2007	147.83	757.65	114.10	432.22
2008	157.92	985.73	137.02	510.23
2009	179.40	937.38	116.51	539.58
2010	198.28	1042.12	157.78	755.09
2011	219.63	1294.99	203.49	892.97
2012	252.62	1491.41	190.02	917.87
2013	263.64	1650.56	182.55	912.52
2014	292.57	1777.18	175.98	890.81
2015	307.75	1806.51	150.37	860.85
2016	318.94	1864.28	145.13	931.88
2017	353.56	2007.35	168.83	1015.62
2018	379.59	2213.12	180.01	1042.27
2019	402.08	2309.29	167.68	1119.09
2020	417.53	2595.48	163.19	1058.42

Regresi Model Lengkap

Dependent Variable: PE
Method: Least Squares
Date: 01/08/22 Time: 11:57
Sample: 1995 2020
Included observations: 26

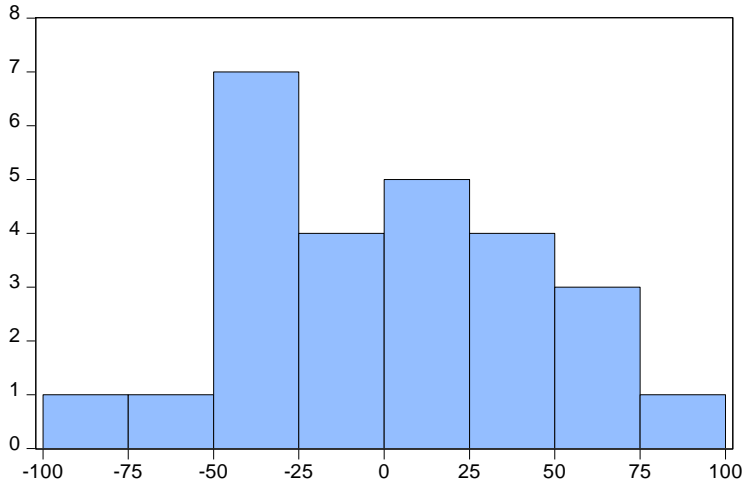
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-249.1533	68.61965	-3.630931	0.0015
ULN	1.621126	0.493700	3.283623	0.0034
PP	0.013264	0.081394	0.162958	0.8720
EX	3.865702	0.489175	7.902494	0.0000
R-squared	0.985016	Mean dependent var		554.7423
Adjusted R-squared	0.982972	S.D. dependent var		361.5541
S.E. of regression	47.17914	Akaike info criterion		10.68642
Sum squared resid	48969.17	Schwarz criterion		10.87997
Log likelihood	-134.9234	Hannan-Quinn criter.		10.74216
F-statistic	482.0681	Durbin-Watson stat		1.405593
Prob(F-statistic)	0.000000			

VIF

Variance Inflation Factors
Date: 01/08/22 Time: 12:09
Sample: 1995 2020
Included observations: 26

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	4708.657	55.00096	NA
ULN	0.243740	154.8735	25.60756
PP	0.006625	126.3017	47.36073
EX	0.239292	45.17272	8.121556

Uji Jarque Bera



Series: Residuals	
Sample 1995 2020	
Observations 26	
Mean	-2.30e-14
Median	1.495998
Maximum	78.23457
Minimum	-92.09473
Std. Dev.	44.25796
Skewness	0.076422
Kurtosis	2.382578
Jarque-Bera	0.438286
Probability	0.803207

Uji Breusch Godfrey

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.850212	Prob. F(3,19)	0.4836
Obs*R-squared	3.077243	Prob. Chi-Square(3)	0.3799

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 01/08/22 Time: 12:18

Sample: 1995 2020

Included observations: 26

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-13.25875	88.05359	-0.150576	0.8819
ULN	0.108380	0.626990	0.172858	0.8646
PP	-0.016684	0.102321	-0.163052	0.8722
EX	0.058051	0.586208	0.099029	0.9222
RESID(-1)	0.284530	0.261495	1.088091	0.2902
RESID(-2)	-0.266019	0.265763	-1.000966	0.3294
RESID(-3)	-0.043449	0.282530	-0.153784	0.8794
R-squared	0.118356	Mean dependent var	-2.30E-14	
Adjusted R-squared	-0.160059	S.D. dependent var	44.25796	
S.E. of regression	47.66848	Akaike info criterion	10.79122	
Sum squared resid	43173.40	Schwarz criterion	11.12994	
Log likelihood	-133.2859	Hannan-Quinn criter.	10.88876	
F-statistic	0.425106	Durbin-Watson stat	1.814669	
Prob(F-statistic)	0.853107			

Uji White

Heteroskedasticity Test: White

F-statistic	1.958961	Prob. F(9,16)	0.1153
Obs*R-squared	13.63033	Prob. Chi-Square(9)	0.1361
Scaled explained SS	6.746284	Prob. Chi-Square(9)	0.6635

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 01/08/22 Time: 12:13

Sample: 1995 2020

Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-21090.47	42942.20	-0.491136	0.6300
ULN^2	0.280106	2.012469	0.139185	0.8910
ULN*PP	-0.071044	0.740432	-0.095949	0.9248
ULN*EX	-1.071760	4.448597	-0.240921	0.8127
ULN	146.9842	596.7315	0.246316	0.8086
PP^2	0.004625	0.064826	0.071350	0.9440
PP*EX	0.110161	0.701408	0.157057	0.8772
PP	-15.13951	106.1293	-0.142652	0.8883
EX^2	-0.425322	1.584488	-0.268429	0.7918
EX	217.4034	591.2950	0.367673	0.7179

R-squared	0.524244	Mean dependent var	1883.430
Adjusted R-squared	0.256631	S.D. dependent var	2258.452
S.E. of regression	1947.212	Akaike info criterion	18.26991
Sum squared resid	60666144	Schwarz criterion	18.75379
Log likelihood	-227.5088	Hannan-Quinn criter.	18.40925
F-statistic	1.958961	Durbin-Watson stat	3.080309
Prob(F-statistic)	0.115305		

Uji Ramsey Reset

Ramsey RESET Test

Equation: MODEL LENGKAP

Specification: PE C ULN PP EX

Omitted Variables: Powers of fitted values from 2 to 3

	Value	df	Probability
F-statistic	2.257569	(2, 20)	0.1306
Likelihood ratio	5.292521	2	0.0709

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	9019.021	2	4509.511
Restricted SSR	48969.17	22	2225.872
Unrestricted SSR	39950.15	20	1997.508

LR test summary:

	Value
Restricted LogL	-134.9234
Unrestricted LogL	-132.2772

Unrestricted Test Equation:

Dependent Variable: PE

Method: Least Squares

Date: 01/08/22 Time: 13:48

Sample: 1995 2020

Included observations: 26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	136.7622	291.1579	0.469718	0.6436
ULN	-0.075385	1.492460	-0.050511	0.9602
PP	0.062223	0.098485	0.631802	0.5347
EX	-0.165609	2.484928	-0.066645	0.9475
FITTED^2	0.001835	0.000987	1.858557	0.0779
FITTED^3	-1.04E-06	5.09E-07	-2.038689	0.0549

R-squared	0.987775	Mean dependent var	554.7423
Adjusted R-squared	0.984719	S.D. dependent var	361.5541
S.E. of regression	44.69349	Akaike info criterion	10.63671
Sum squared resid	39950.15	Schwarz criterion	10.92704
Log likelihood	-132.2772	Hannan-Quinn criter.	10.72031
F-statistic	323.2112	Durbin-Watson stat	1.405478
Prob(F-statistic)	0.000000		