PERIODE SEBELUM DAN SESUDAH KENAIKAN HARGA BBM TAHUN 1998

obs	PDB	INF	INV	G	ULN	X	JUB
1993:01:00	78529.7	2.35	4689559.45	15537.31	2620.429	20903.3	30.592
1993:02:00	79380.5	2.41	4433805.22	16124.03	2656.778	21158.8	31.142
1993:03:00	85254.1	2.47	41705 0.984	16710.75	2693.126	21489.3	34.802
1993:04:00	86611.6	2.54	3922296.75	17297.33	2721.772	21819.8	36.805
1994:01:00	85604.6	2.22	9778277.58	17667.92	2785.451	22887.72	37.908
1994:02:00	87888.2	2.28	11967217.4	18168.14	2829.65	23513.19	39.886
1994:03:00	91143	2.34	14156157	18668.35	2873.849	24138.66	42.195
1994:04:00	90004.8	2.4	16345097	19168.56	2918.049	24764.13	45.374
1995:01:00	92563.4	3.04	19303285.9	18368.24	2986.128	24636.62	44.908
1995:02:00	94340.3	2.34	21799925.4	19419.71	3039.88	24960.91	47.045
1995:03:00	98293.8	1.41	24296564.9	19705.85	3093.63	25285.19	48.981
1995:04:00	98595.4	1.85	26793204.4	19991.98	3147.381	25609.47	52.677
1996:01:00	97874.9	3.26	19802518.6	21757.5	3126.433	26982.3	53.162
1996:02:00	100634.7	0.77	18504228	22635.3 8	3150.305	27726	56.448
1996:03:00	106561.9	0.91	17205937.4	23513.27	3174.176	28469.7	59.685
1996:04:00	108726.3	1.53	15907646.7	24391.16	3198.043	29213.4	64.089
1997:01:00	105261.1	1.96	19311706.1	22870.67	5018.457	29504.18	63.656
1997:02:00	105867.1	2.54	19894355.4	22392.05	5876.163	30066.7	69.95
1997:03:00	112212.7	2.83	20477004.8	21913.91	6503.43	30629.24	66.258
1997:04:00	109905	5.68	21059654.1	21435.29	7245.917	30191.77	98.27
1998:01:00	100535.7	27.11	24585977.8	37718.17	11108.93	32428.49	98.27
1998:02:00	91741.9	15.29	26346096.9	43951	13061.83	33260.69	109.48
1998:03:00	94258.1	19.73	28106216	50163.58	15041.72	34092.9	102.563
1998:04:00	89839.1	1.23	29866335.1	56396.41	17021.62	34925.1	101.197
1999:01:00	94371.1	4.08	22299935.3	51216.21	128 16.49	26982.48	105.705
1999:02:00	93387.9	-1.3	20329446.8	52873.77	12322.38	24304.76	105.964
1999:03:00	96939.9	-2.64	18358958.2	54543.34	11828.27	21627.03	118.124
1999:04:00	94653.6	2.04	16388469.7	56206.9	11334.16	20449.31	124.633
2000:01:00	98244.5	0.93	31369588.3	64747.08	11615.05	26767.46	124.66
2000:02:00	98191.9	1.91	36179742.6	69161.29	11430.95	28288.08	133.832
2000:03:00	100862.9	1.74	40989896.9	71575.51	11246.84	29808.71	135.431
2000:04:00	100717.7	4.48	45800051.3	77989.72	11062.73	31329.33	162.186
2001:01:00	104917.3	2.11	39027292.8	67467.68	8043.755	29389.55	148.375
2001:02:00	106277.7	3.28	39204313.5	65907.39	13645.49	29526.02	160.142
2001:03:00	109199.6	2.56	39381239.8	64347.11	14304.51	29662.48	164.237
2001:04:00	106306.4	4.06	39558 260.4	62786.82	19906.24	29798.94	177.731
2002:01:00	109306.4	3.5	28421682.9	60257.25	8377.79	29364.56	166.173
2002:02:00	110532.4	0.29	24073245.4	58309.25	6138.9	29272.68	174.017
2002:03:00	113890	1.64	19724807.9	56361.25	3900	29180.81	181.791
2002:04:00	110724.7	3.63	15376370.4	54413.25	1661.138	29088.93	196.537
2003:01:00	388005.2	0.77	26303325.3	61143.38	5491.828	31109.38	181.239
2003:02:00	392594.9	0.46	27925044.8	62666.63	5680.773	31862.42	194.537
2003:03:00	397184.6	10.24	29646764.2	64189.88	5869.718	32615.48	207.234
2003:04:00	401774.2	2.51	31368483.7	65713.13	6058.664	33368.52	223.799

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PERIODE SEBELUM KENAIKAN HARGA BBM
TAHUN 1998

obs	PDB	INF	INV	G	ULN	X	JUB
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1993:02:00	79380.5	2.41	4433805.22	16124.03	2656.778	21158.8	31.142
1993:03:00	85254.1	2.47	417050.984	16710.75	2693.126	21489.3	34.802
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1994:03:00	91143	2.34	14156157	18668.35	2873.849	24138.66	42.195
1994:04:00	90004.8	2.4	16345097	19168.56	2918.049	24764.13	45.374
1995:01:00	92563.4	3.04	19303285.9	18368.24	2986.128	24636.62	44.908
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PERIODE SESUDAH KENAIKAN HARGA BBM
TAHUN 1998

1998:02:00	91741.9	15.29	26346096.9	43951	13061.83	33260.69	109.48
1998:03:00	94258.1	19.73	28106216	50163.58	15041.72	34092.9	102.563
1998:04:00	89839.1	1.23	29866335.1	56396.41	17021.62	34925.1	101.197
1999:01:00	94371.1	4.08	22299935.3	51216.21	12816.49	26982.48	105.705
1999:02:00	93387.9	-1.3	20329446.8	52873.77	12322.38	24304.76	105.964
1999:03:00	96939.9	-2.64	18358958.2	54543.34	11828.27	21627.03	118.124
1999:04:00	94653.6	2.04	16388469.7	56206.9	11334.16	20449.31	124.633
2000:01:00	98244.5	0.93	31369588.3	64747.08	11615.05	26767.46	124.66
2000:02:00	98191.9	1.91	36179742.6	69161.29	11430.95	28288.08	133.832
2000:03:00	100862.9	1.74	40989896.9	71575.51	11246.84	29808.71	135.431
2000:04:00	100717.7	4.48	45800051.3	77989.72	11062.73	31329.33	162.186
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2001:02:00	106277.7	3.28	39204313.5	65907.39	13645.49	29526.02	160.142
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2001:04:00	106306.4	4.06	39558260.4	62786.82	19906.24	29798.94	177.731
2002:01:00	109306.4	3.5	28421682.9	60257.25	8377.79	29364.56	166.173
2002:02:00	110532.4	0.29	24073245.4	58309.25	6138.9	29272.68	174.017
2002:03:00	113890	1.64	19724807.9	56361.25	3900	29180.81	181.791
2002:04:00	110724.7	3.63	15376370.4	54413.25	1661.138	29088.93	196.537
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2003:02:00	392594.9	0.46	27925044.8	62666.63	5680.773	31862.42	194.537
2003:03:00	397184.6	10.24	29646764.2	64189.88	5869.718	32615.48	207.234
2003:04:00	401774.2	2.51	31368483.7	65713.13	6058.664	33368.52	223.799

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CHOW TEST

LANGKAH 1: REGRESI DARI GABUNGAN DATA OBSERVASI PERIODE SEBELUM KEBIJAKAN (N_1 = 21) DENGAN DATA OBSERVASI PERIDE SESUDAH KEBIJAKAN (N_2 = 24) 1993:1-2003:4

Dependent Variable: PDB
Method: Leas t Squares
Date: 12/29/06 Time: 18:28
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-67249.42	96383.38	-0.697728	0.4897
INF	-736.3786	2291.220	-0.321391	0.7497
I	-0.000933	0.001883	-0.495673	0.6231
G	-0.813769	1.718612	-0.473504	0.6386
ULN	-6.523421	3.499047	-1.864342	0.0702
X	5.944167	4.400556	1.350776	0.1850
JUB	1265.778	511.7863	2.473255	0.0181

R-squared	0.540022	Mean dependent var	125448.0
Adjusted R -squared	0.465431	S.D. dependent var	86644.25
S.E. of regression	63349.27	Akaike info criterion	25.09562
Sum squared resid	1.48E+11	Schwarz criterion	25.37947
Log likelihood	-545.1037	F-statistic	7.239773
Durbin-Watson stat	0.803981	Prob(F-statistic)	0.000037

LANGKAH 2:

REGRESI DATA OBSERVASI PERIODE SEBELUM KEBIJAKAN 1993:1 – 1998:2 (N_1 = 21)

Dependent Variable: PDB
Method: Least Squares
Date: 12/27/06 Time: 09:42
Sample: 1993:1 1998:1
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1614541.	1024193.	-1.576402	0.1373
INF	128497.6	53206.41	2.415078	0.0300
I	0.002562	0.009317	0.275010	0.7873
G	-139.8051	62.85477	-2.224256	0.0431
ULN	-194.6653	101.4443	-1.918938	0.0756
X	217.7031	106.8748	2.036992	0.0610
JUB	-14225.48	9685.758	-1.468701	0.1640

R-squared	0.333982	Mean dependent var	135513.8
Adjusted R -squared	0.048546	S.D. dependent var	180611.5
S.E. of regression	176173.0	Akaike info criterion	27.25752
Sum squared resid	4.35E+11	Schwarz criterion	27.60570
Log likelihood	-279.2040	F-statistic	1.170077
Durbin-Watson stat	2.334139	Prob(F-statistic)	0.375584

LANGKAH 3:

REGRESI DATA OBSERVASI PERIODE SESUDAH KEBIJAKAN 1998:2 – 2003:4 (N_2 = 23)

Dependent Variable: PDB
Method: Least Squares
Date: 12/27/06 Time: 10:16
Sample: 1998:2 2003:4
Included observations: 23

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-671500.4	491605.4	-1.365934	0.1909
INF	-3456.392	5975.149	-0.578461	0.5710
I	-0.008185	0.008138	-1.005845	0.3295
G	5.578444	8.213274	0.679199	0.5067
ULN	2.919235	8.640143	0.337869	0.7399
X	16.65378	8.579012	1.941224	0.0701
JUB	1437.872	820.1460	1.753191	0.0987

R-squared	0.574344	Mean dependent var	152346.2
Adjusted R -squared	0.414723	S.D. dependent var	114005.9
S.E. of regression	87218.43	Akaike info criterion	25.83601
Sum squared resid	1.22E+11	Schwarz criterion	26.18159
Log likelihood	-290.1141	F-statistic	3.598170
Durbin-Watson stat	1.013275	Prob(F-statistic)	0.018826

LANGKAH 4:

$$F = \frac{(RSS_R \ ?\ RSS_{UR})/k}{(RSS_{UR})/(n_1 \ ?\ n_2 \ ?\ 2k)}$$

$$F = \frac{148.000.000.000 \ ?\ 557.000.000.000/7}{557.000.000.000/(21 \ ?\ 23 \ ?\ 24)}$$

$$= \frac{?\ 584.285.714}{185.666.666{,}67}$$

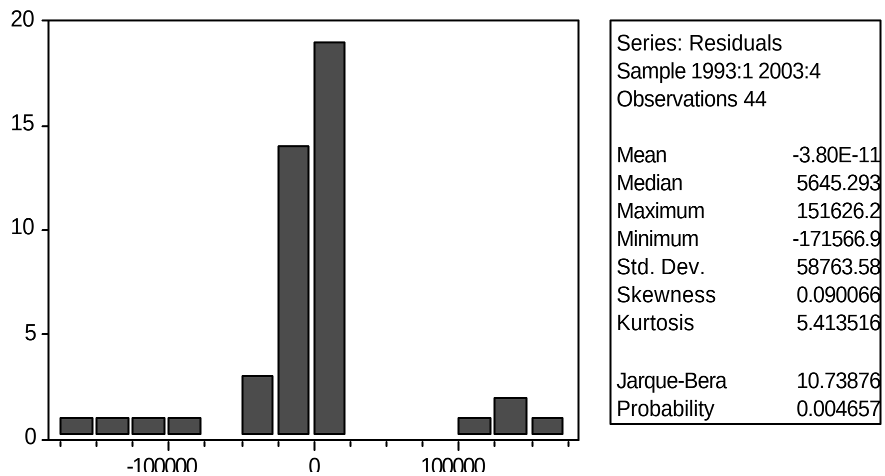
$$= -3{,}146960$$

$$F_{0,05(7,30)} = 2{,}33$$

UJI ASUMSI KLASIK:

REGRESI DARI GABUNGAN DATA OBSERVASI PERIODE SEBELUM KEBIJAKAN (N_1 = 21) DENGAN DATA OBSERVASI PEORIDE SESUDAH KEBIJAKAN (N_2 = 24) 1993:1-2003:4

Uji Normalitas (Jarque Bera)



Uji Heteroskedastisitas

White Heteroskedasticity Test:

F-statistic	29.12011	Probability	0.000000
Obs*R-squared	40.41469	Probability	0.000061

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/29/06 Time: 18:53
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.74E+10	2.90E+10	0.598276	0.5540
INF	78503731	2.59E+08	0.302897	0.7640
INF^2	501644.6	10420183	0.048142	0.9619
I	87.76031	234.4051	0.374396	0.7107
I^2	-9.26E-06	6.28E-06	-1.474118	0.1505
G	-129056.4	440501.8	-0.292976	0.7715
G^2	3.152729	5.111259	0.616820	0.5419
ULN	-2966134.	620216.7	-4.782415	0.0000
ULN^2	96.81363	26.96549	3.590279	0.0011
X	-1520583.	2248266.	-0.676336	0.5038
X^2	33.88617	39.89435	0.849398	0.4022
JUB	2.45E+08	1.02E+08	2.414986	0.0218
JUB^2	-540160.4	349743.9	-1.544446	0.1326

R-squared	0.918516	Mean dependent var	3.37E+09
Adjusted R -squared	0.886973	S.D. dependent var	7.17E+09
S.E. of regression	2.41E+09	Akaike info criterion	46.28524
Sum squared resid	1.80E+20	Schwarz criterion	46.81239
Log likelihood	-1005.275	F-statistic	29.12011
Durbin-Watson stat	0.994722	Prob(F-statistic)	0.000000

Uji Otokorelasi (Breusch Godfrey)

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	7.438435	Probability	0.000586
Obs*R-squared	17.43528	Probability	0.000575

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/29/06 Time: 18:59

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-13981.07	80036.79	-0.174683	0.8624
INF	-551.5244	1964.457	-0.280752	0.7806
I	-0.000216	0.001548	-0.139623	0.8898
G	0.460868	1.398355	0.329579	0.7437
ULN	-0.123928	2.849862	-0.043486	0.9656
X	0.841201	3.653228	0.230262	0.8193
JUB	-208.7842	425.2502	-0.490968	0.6266
RESID(-1)	0.622915	0.168428	3.698412	0.0008
RESID(-2)	0.035292	0.208922	0.168926	0.8669
RESID(-3)	-0.343896	0.208161	-1.652065	0.1077

R-squared	0.396256	Mean dependent var	-8.93E-12
Adjusted R-squared	0.236442	S.D. dependent var	58763.58
S.E. of regression	51348.68	Akaike info criterion	24.72738
Sum squared resid	8.96E+10	Schwarz criterion	25.13288
Log likelihood	-534.0024	F-statistic	2.479478
Durbin-Watson stat	2.071371	Prob(F-statistic)	0.026899

Uji Spesifikasi Model (Ramsey Reset)
m=2

Ramsey RESET Test:

F-statistic	6.197900	Probability	0.004963
Log likelihood ratio	13.34016	Probability	0.001268

Test Equation:
Dependent Variable: PDB
Method: Least Squares
Date: 12/30/06 Time: 04:07
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1062931.	450969.9	2.356988	0.0241
INF	6112.763	3578.947	1.707978	0.0965
I	0.013128	0.005294	2.480010	0.0181
G	6.429435	3.292970	1.952473	0.0589
ULN	64.35328	27.77501	2.316949	0.0265
X	-53.14289	24.05573	-2.209157	0.0338
JUB	-12398.43	5317.107	-2.331800	0.0256
FITTED^2	5.75E-05	2.59E-05	2.219367	0.0330
FITTED^3	-9.22E-11	4.91E-11	-1.879607	0.0685

R-squared	0.660324	Mean dependent var	125448.0
Adjusted R -squared	0.582683	S.D. dependent var	86644.25
S.E. of regression	55972.22	Akaike info criterion	24.88335
Sum squared resid	1.10E+11	Schwarz criterion	25.24830
Log likelihood	-538.4337	F-statistic	8.504910
Durbin-Watson stat	1.020991	Prob(F-statistic)	0.000002

m=3

Ramsey RESET Test:

F-statistic	4.433725	Probability	0.009818
Log likelihood ratio	14.52768	Probability	0.002268

Test Equation:
Dependent Variable: PDB
Method: Least Squares
Date: 12/31/06 Time: 09:32
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-124409.5	1311284.	-0.094876	0.9250
INF	-2744.245	9857.705	-0.278386	0.7824
I	0.001759	0.012924	0.136100	0.8925
G	-3.236336	10.55041	-0.306750	0.7609
ULN	-12.92828	84.81810	-0.152424	0.8798
X	16.73270	76.34943	0.219159	0.8278
JUB	2680.202	16515.87	0.162280	0.8720
FITTED^2	-6.05E-05	0.000125	-0.483779	0.6316
FITTED^3	3.87E-10	4.99E-10	0.774904	0.4438
FITTED^4	-6.80E-16	7.05E-16	-0.964430	0.3416

R-squared	0.669369	Mean dependent var	125448.0
Adjusted R -squared	0.581849	S.D. dependent var	86644.25
S.E. of regression	56028.18	Akaike info criterion	24.90181
Sum squared resid	1.07E+11	Schwarz criterion	25.30731
Log likelihood	-537.8399	F-statistic	7.648174
Durbin-Watson stat	0.979881	Prob(F-statistic)	0.000005

m=4

Ramsey RESET Test:

F-statistic	3.528530	Probability	0.016691
Log likelihood ratio	15.66687	Probability	0.003500

Test Equation:
Dependent Variable: PDB
Method: Least Squares
Date: 12/31/06 Time: 09:35
Sample: 1993:1 2003:4
Included observations: 44

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2773378.	3380517.	0.820401	0.4179
INF	19974.32	26341.41	0.758286	0.4537
I	0.030818	0.033813	0.911432	0.3687
G	21.99647	29.10932	0.755651	0.4552
ULN	189.3326	233.4246	0.811108	0.4231
X	-167.6452	212.4345	-0.789162	0.4357
JUB	-36564.46	45312.78	-0.806935	0.4255
FITTED^2	0.000382	0.000492	0.776489	0.4430
FITTED^3	-2.56E-09	3.21E-09	-0.798416	0.4303
FITTED^4	8.52E-15	9.91E-15	0.859430	0.3963
FITTED^5	-1.08E-20	1.16E-20	-0.930347	0.3589

R-squared	0.677819	Mean dependent var	125448.0
Adjusted R -squared	0.580188	S.D. dependent var	86644.25
S.E. of regression	56139.29	Akaike info criterion	24.92138
Sum squared resid	1.04E+11	Schwarz criterion	25.36742
Log likelihood	-537.2703	F-statistic	6.942691
Durbin-Watson stat	1.130108	Prob(F-statistic)	0.000010

m=5

Ramsey RESET Test:

F-statistic	2.876955	Probability	0.029588
Log likelihood ratio	16.33436	Probability	0.005952

Test Equation:
Dependent Variable: PDB
Method: Least Squares
Date: 12/31/06 Time: 09:39
Sample: 1993:1 2003:4
Included observations: 44

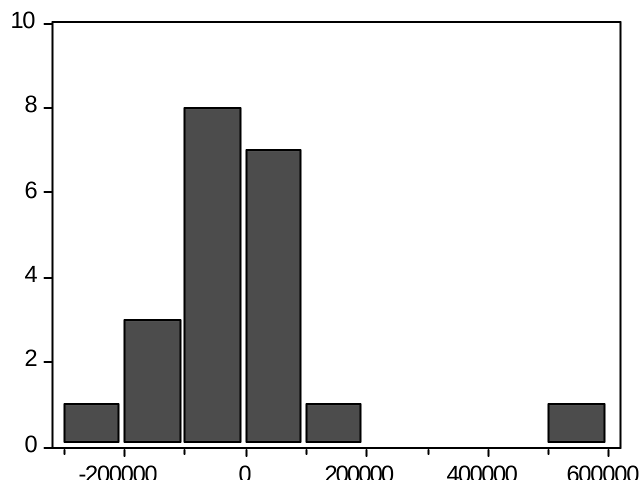
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9285544.	9914961.	0.936519	0.3560
INF	74152.84	81888.25	0.905537	0.3719
I	0.099289	0.103663	0.957813	0.3453
G	81.73072	90.30729	0.905029	0.3722
ULN	667.6594	723.2509	0.923137	0.3628
X	-604.1919	659.8806	-0.915608	0.3667
JUB	-129389.8	140360.5	-0.921839	0.3635
FITTED^2	0.001725	0.001984	0.869615	0.3910
FITTED^3	-1.49E-08	1.79E-08	-0.830710	0.4123
FITTED^4	6.86E-14	8.65E-14	0.793191	0.4335
FITTED^5	-1.59E-19	2.12E-19	-0.749397	0.4591
FITTED^6	1.45E-25	2.07E-25	0.699389	0.4894

R-squared	0.682670	Mean dependent var	125448.0
Adjusted R -squared	0.573587	S.D. dependent var	86644.25
S.E. of regression	56578.93	Akaike info criterion	24.95166
Sum squared resid	1.02E+11	Schwarz criterion	25.43826
Log likelihood	-536.9366	F-statistic	6.258299
Durbin-Watson stat	1.047235	Prob(F-statistic)	0.000022

UJI ASUMSI KLASIK:

REGRESI DATA OBSERVASI PERIODE SEBELUM KEBIJAKAN 1993:1 – 1998:2 ($N_1 = 21$)

Uji Normalitas (Uji Jarque Bera)



Series: Residuals
Sample 1993:1 1998:1
Observations 21

Mean	-2.40E-10
Median	-19042.05
Maximum	521647.7
Minimum	-224685.6
Std. Dev.	147396.9
Skewness	2.020003
Kurtosis	8.654376
Jarque-Bera	42.25691
Probability	0.000000

Uji Heteroskedastisitas (Uji White)

White Heteroskedasticity Test:

F-statistic	3.147454	Probability	0.056011
Obs*R-squared	17.32943	Probability	0.137620

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/27/06 Time: 09:48
Sample: 1993:1 1998:1
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.38E+12	1.16E+13	-0.291738	0.7779
INF	-1.40E+09	4.99E+10	-0.028033	0.9783
INF^2	1.06E+10	1.03E+10	1.026806	0.3346
I	-46537.42	56124.67	-0.829179	0.4310
I^2	0.000871	0.001363	0.639181	0.5406
G	-1.83E+08	5.72E+08	-0.320476	0.7568
G^2	-2048.120	14153.05	-0.144712	0.8885
ULN	2.79E+08	1.98E+08	1.410687	0.1960
ULN^2	-62824.64	36104.97	-1.740055	0.1200
X	2.80E+08	1.38E+09	0.202919	0.8443
X^2	22.81228	25733.89	0.000886	0.9993
JUB	3.02E+10	3.61E+10	0.838515	0.4261
JUB^2	-2.01E+08	2.29E+08	-0.878635	0.4052

R-squared	0.825211	Mean dependent var	2.07E+10
Adjusted R-squared	0.563027	S.D. dependent var	5.87E+10
S.E. of regression	3.88E+10	Akaike info criterion	51.87303
Sum squared resid	1.20E+22	Schwarz criterion	52.51964
Log likelihood	-531.6668	F-statistic	3.147454
Durbin-Watson stat	2.123029	Prob(F-statistic)	0.056011

Uji Autokorelasi (Uji Breusch Godfrey)

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.029573	Probability	0.168171
Obs*R-squared	7.482310	Probability	0.058015

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/27/06 Time: 09:54

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2290995.	1319517.	1.736237	0.1104
INF	-111850.2	66150.55	-1.690843	0.1190
I	0.025966	0.013564	1.914306	0.0819
G	120.3699	74.95846	1.605821	0.1366
ULN	303.7240	153.6564	1.976644	0.0737
X	-240.4525	137.7277	-1.745854	0.1087
JUB	5832.711	9187.603	0.634846	0.5385
RESID(-1)	-0.758815	0.353644	-2.145704	0.0551
RESID(-2)	-0.864271	0.396309	-2.180803	0.0518
RESID(-3)	-0.828874	0.394853	-2.099196	0.0597

R-squared	0.356300	Mean dependent var	-2.09E-10
Adjusted R-squared	-0.170363	S.D. dependent var	147396.9
S.E. of regression	159458.8	Akaike info criterion	27.10271
Sum squared resid	2.80E+11	Schwarz criterion	27.60010
Log likelihood	-274.5785	F-statistic	0.676524
Durbin-Watson stat	2.718981	Prob(F-statistic)	0.716507

Uji Spesifikasi model (Uji Ramsey-reset)

Ramsey RESET Test:

F-statistic	41.55342	Probability	0.000004
Log likelihood ratio	43.47198	Probability	0.000000

Test Equation:
Dependent Variable: PDB
Method: Least Squares
Date: 12/27/06 Time: 10:11
Sample: 1993:1 1998:1
Included observations: 21

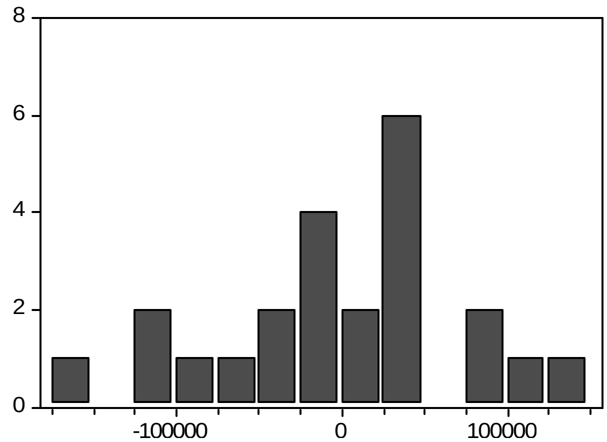
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3671090.	1977022.	-1.856879	0.0880
INF	291780.8	144362.5	2.021168	0.0661
I	0.005263	0.003970	1.325856	0.2096
G	-322.6044	157.9535	-2.042402	0.0637
ULN	-442.2327	226.8125	-1.949772	0.0750
X	501.4179	252.7573	1.983792	0.0706
JUB	-32239.51	16673.04	-1.933631	0.0771
FITTED^2	-2.27E-05	7.40E-06	-3.061392	0.0099
FITTED^3	5.46E-11	1.26E-11	4.334032	0.0010

R-squared	0.915966	Mean dependent var	135513.8
Adjusted R-squared	0.859943	S.D. dependent var	180611.5
S.E. of regression	67592.34	Akaike info criterion	25.37790
Sum squared resid	5.48E+10	Schwarz criterion	25.82556
Log likelihood	-257.4680	F-statistic	16.34991
Durbin-Watson stat	1.879872	Prob(F-statistic)	0.000024

UJI ASUMSI KLASIK:

REGRESI DATA OBSERVASI PERIODE SESUDAH KEBIJAKAN 1998:2 – 2003:4 ($N_2 = 23$)

Uji Normalitas (Uji Jarque Bera)



Series: Residuals
Sample 1998:2 2003:4
Observations 23

Mean	1.38E-10
Median	522.0997
Maximum	140844.3
Minimum	-154794.6
Std. Dev.	74380.12
Skewness	-0.141374
Kurtosis	2.610264
Jarque-Bera	0.222181
Probability	0.894858

Uji Heteroskedastisitas (Uji White)

White Heteroskedasticity Test:

F-statistic	12.00101	Probability	0.000220
Obs*R-squared	21.50661	Probability	0.043436

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/27/06 Time: 10:20
Sample: 1998:2 2003:4
Included observations: 23

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.06E+10	8.02E+10	-0.631266	0.5420
INF	-5.26E+08	4.82E+08	-1.092079	0.3004
INF^2	13072386	24327197	0.537357	0.6028
I	-1648.774	1247.606	-1.321550	0.2158
I^2	1.14E-05	1.88E-05	0.605079	0.5586
G	-516484.2	1760183.	-0.293426	0.7752
G^2	7.469446	14.71942	0.507455	0.6228
ULN	-1563530.	1585705.	-0.986015	0.3474
ULN^2	69.64980	58.40968	1.192436	0.2606
X	2894082.	3557490.	0.813518	0.4349
X^2	-24.29237	58.22030	-0.417249	0.6853
JUB	5.47E+08	2.38E+08	2.302682	0.0441
JUB^2	-1682792.	725044.7	-2.320950	0.0427

R-squared	0.935070	Mean dependent var	5.29E+09
Adjusted R -squared	0.857154	S.D. dependent var	6.87E+09
S.E. of regression	2.60E+09	Akaike info criterion	46.48914
Sum squared resid	6.73E+19	Schwarz criterion	47.13094
Log likelihood	-521.6251	F-statistic	12.00101
Durbin-Watson stat	1.266818	Prob(F-statistic)	0.000220

Uji Autokorelasi (Uji breusch Godfrey)

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.713287	Probability	0.213368
Obs*R-squared	6.516963	Probability	0.088996

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/27/06 Time: 10:26

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	320076.2	497552.6	0.643301	0.5312
INF	-155.7602	5782.814	-0.026935	0.9789
I	0.004323	0.008029	0.538443	0.5994
G	-3.994711	8.242146	-0.484669	0.6360
ULN	-5.651119	8.788165	-0.643037	0.5314
X	-4.090296	8.268604	-0.494678	0.6291
JUB	-175.7432	780.2394	-0.225243	0.8253
RESID(-1)	0.559502	0.281895	1.984792	0.0687
RESID(-2)	0.017267	0.306515	0.056333	0.9559
RESID(-3)	-0.190490	0.325910	-0.584487	0.5689

R-squared	0.283346	Mean dependent var	5.06E-11
Adjusted R -squared	-0.212799	S.D. dependent var	74380.12
S.E. of regression	81912.70	Akaike info criterion	25.76372
Sum squared resid	8.72E+10	Schwarz criterion	26.25741
Log likelihood	-286.2827	F-statistic	0.571096
Durbin-Watson stat	1.995103	Prob(F-statistic)	0.798219

Uji Spesifikasi model (Uji Ramsey-reset)

Ramsey RESET Test:

F-statistic	14.77575	Probability	0.000355
Log likelihood ratio	26.10239	Probability	0.000002

Test Equation:
Dependent Variable: PDB
Method: Least Squares
Date: 12/27/06 Time: 10:27
Sample: 1998:2 2003:4
Included observations: 23

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10377646	3136485.	3.308687	0.0052
INF	48010.88	16051.48	2.991056	0.0097
I	0.130752	0.039153	3.339545	0.0049
G	-81.29780	24.81407	-3.276278	0.0055
ULN	-40.77302	13.17550	-3.094609	0.0079
X	-246.1647	75.53008	-3.259161	0.0057
JUB	-21728.44	6552.280	-3.316164	0.0051
FITTED^2	8.59E-05	2.73E-05	3.149946	0.0071
FITTED^3	-1.34E-10	4.78E-11	-2.801828	0.0141

R-squared	0.863169	Mean dependent var	152346.2
Adjusted R -squared	0.784980	S.D. dependent var	114005.9
S.E. of regression	52864.81	Akaike info criterion	24.87504
Sum squared resid	3.91E+10	Schwarz criterion	25.31936
Log likelihood	-277.0629	F-statistic	11.03951
Durbin-Watson stat	2.134300	Prob(F-statistic)	0.000074

Ramsey RESET Test:

F-statistic	5.742078	Probability	0.007579
Log likelihood ratio	29.52550	Probability	0.000018

Test Equation:
Dependent Variable: PDB
Method: Least Squares
Date: 12/31/06 Time: 09:47
Sample: 1998:2 2003:4
Included observations: 23

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-44430317	65692001	-0.676343	0.5128
INF	-225754.7	328519.8	-0.687188	0.5062
I	-0.512519	0.773663	-0.662457	0.5213
G	357.5099	527.6477	0.677554	0.5121
ULN	192.3752	276.3921	0.696023	0.5009
X	1064.907	1576.444	0.675512	0.5133
JUB	91924.31	136496.4	0.673456	0.5146
FITTED^2	-0.001148	0.001618	-0.709627	0.4927
FITTED^3	9.15E-09	1.35E-08	0.676991	0.5124
FITTED^4	-3.62E-14	5.92E-14	-0.611584	0.5532
FITTED^5	7.07E-20	1.31E-19	0.541224	0.5991
FITTED^6	-5.47E-26	1.14E-25	-0.478030	0.6420

R-squared	0.882091	Mean dependent var	152346.2
Adjusted R -squared	0.764182	S.D. dependent var	114005.9
S.E. of regression	55362.56	Akaike info criterion	24.98707
Sum squared resid	3.37E+10	Schwarz criterion	25.57951
Log likelihood	-275.3514	F-statistic	7.481105
Durbin-Watson stat	2.250073	Prob(F-statistic)	0.001177