LAMPIRAN

Lampiran 1. Data Variabel Provinsi Jawa Timur

Tahun	INF	TPT	UM	Growth
2003	4.47	5.06	274000	15.38
2004	5.92	5.00	310000	15.40
2005	15.20	8.51	340000	15.08
2006	6.76	7.72	390000	15.05
2007	6.48	6.79	448500	15.01
2008	9.66	6.42	500000	14.55
2009	3.62	5.08	570000	14.76
2010	6.96	4.25	630000	14.70
2011	4.09	5.33	705000	14.67
2012	4.50	4.09	745000	14.87
2013	7.59	4.30	866250	14.99
2014	7.77	4.19	1000000	14.40
2015	3.08	4.47	1000000	14.52
2016	2.74	4.21	1283000	14.67
2017	4.04	4.00	1337645	14.61

Lampiran 2. Regresi Linier Berganda Log

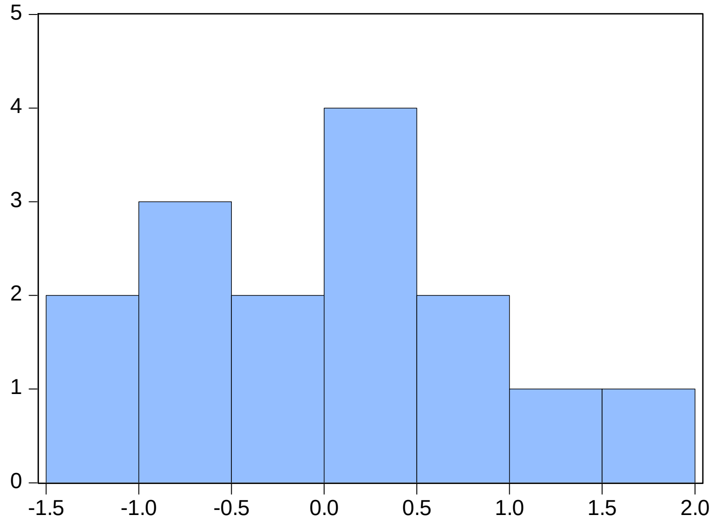
Dependent Variable: TPT
Method: Least Squares
Date: 10/05/18 Time: 22:09
Sample: 2003 2017
Included observations: 15

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	44.47772	32.39295	1.373068	0.1971
INF	0.194804	0.093369	2.086387	0.0610
LOG(UM)	-1.819222	0.931245	-1.953538	0.0767
GROWTH	-1.087001	1.437698	-0.756070	0.4655

R-squared	0.642629	Mean dependent var	5.294667
Adjusted R-squared	0.545165	S.D. dependent var	1.419184
S.E. of regression	0.957119	Akaike info criterion	2.973400
Sum squared resid	10.07684	Schwarz criterion	3.162213
Log likelihood	-18.30050	Hannan-Quinn criter.	2.971389
F-statistic	6.593458	Durbin-Watson stat	1.412497
Prob(F-statistic)	0.008209		

Variance Inflation Factors
Date: 10/05/18 Time: 22:09
Sample: 2003 2017
Included observations: 15

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	1049.303	17181.48	NA
INF	0.008718	6.822283	1.349233
LOG(UM)	0.867217	2527.357	3.427295
GROWTH	2.066974	7460.435	2.878541



Series: Residuals	
Sample 2003 2017	
Observations 15	
Mean	9.13e-15
Median	0.052070
Maximum	1.705239
Minimum	-1.311722
Std. Dev.	0.848395
Skewness	0.259873
Kurtosis	2.262735
Jarque-Bera	0.508561
Probability	0.775474

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.560542	Prob. F(2,9)	0.5896
Obs*R-squared	1.661508	Prob. Chi-Square(2)	0.4357

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 10/05/18 Time: 22:09
Sample: 2003 2017
Included observations: 15
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6.103893	36.18673	0.168678	0.8698
INF	-8.79E-05	0.098152	-0.000895	0.9993
LOG(UM)	-0.164678	1.037032	-0.158798	0.8773
GROWTH	-0.263942	1.594991	-0.165482	0.8722
RESID(-1)	0.313904	0.326311	0.961980	0.3612
RESID(-2)	-0.236518	0.360062	-0.656881	0.5277

R-squared	0.110767	Mean dependent var	9.13E-15
Adjusted R-squared	-0.383251	S.D. dependent var	0.848395
S.E. of regression	0.997812	Akaike info criterion	3.122670
Sum squared resid	8.960657	Schwarz criterion	3.405890
Log likelihood	-17.42003	Hannan-Quinn criter.	3.119653
F-statistic	0.224217	Durbin-Watson stat	2.168849
Prob(F-statistic)	0.942838		

Heteroskedasticity Test: White

F-statistic	0.502458	Prob. F(3,11)	0.6883
Obs*R-squared	1.807782	Prob. Chi-Square(3)	0.6132
Scaled explained SS	0.613806	Prob. Chi-Square(3)	0.8933

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 10/05/18 Time: 22:10
Sample: 2003 2017
Included observations: 15

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.227284	13.49730	0.535462	0.6030
INF^2	-0.001996	0.004431	-0.450508	0.6611
LOG(UM)^2	-0.026053	0.028969	-0.899347	0.3877
GROWTH^2	-0.008271	0.040668	-0.203370	0.8426

R-squared	0.120519	Mean dependent var	0.671789
Adjusted R-squared	-0.119340	S.D. dependent var	0.781395
S.E. of regression	0.826707	Akaike info criterion	2.680446
Sum squared resid	7.517892	Schwarz criterion	2.869259
Log likelihood	-16.10335	Hannan-Quinn criter.	2.678435
F-statistic	0.502458	Durbin-Watson stat	2.229368
Prob(F-statistic)	0.688317		

Ramsey RESET Test
Equation: UNTITLED
Specification: TPT C INF LOG(UM) GROWTH
Omitted Variables: Powers of fitted values from 2 to 3

	Value	df	Probability
F-statistic	1.167860	(2, 9)	0.3541
Likelihood ratio	3.461015	2	0.1772

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	2.076329	2	1.038164
Restricted SSR	10.07684	11	0.916076
Unrestricted SSR	8.000511	9	0.888946

LR test summary:

	Value	df
Restricted LogL	-18.30050	11
Unrestricted LogL	-16.56999	9

Unrestricted Test Equation:
Dependent Variable: TPT
Method: Least Squares
Date: 10/05/18 Time: 22:10
Sample: 2003 2017
Included observations: 15

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-165.4981	556.2277	-0.297537	0.7728
INF	-0.946402	2.480476	-0.381540	0.7117
LOG(UM)	7.326319	23.63793	0.309939	0.7637
GROWTH	4.203646	14.21556	0.295707	0.7742
FITTED^2	0.720202	2.378628	0.302780	0.7689
FITTED^3	-0.026637	0.142001	-0.187581	0.8554

R-squared	0.716265	Mean dependent var	5.294667
Adjusted R-squared	0.558635	S.D. dependent var	1.419184
S.E. of regression	0.942839	Akaike info criterion	3.009332
Sum squared resid	8.000511	Schwarz criterion	3.292552
Log likelihood	-16.56999	Hannan-Quinn criter.	3.006315
F-statistic	4.543959	Durbin-Watson stat	1.523851
Prob(F-statistic)	0.024064		

Lampiran 3. Regresi Linier Berganda Tanpa Log

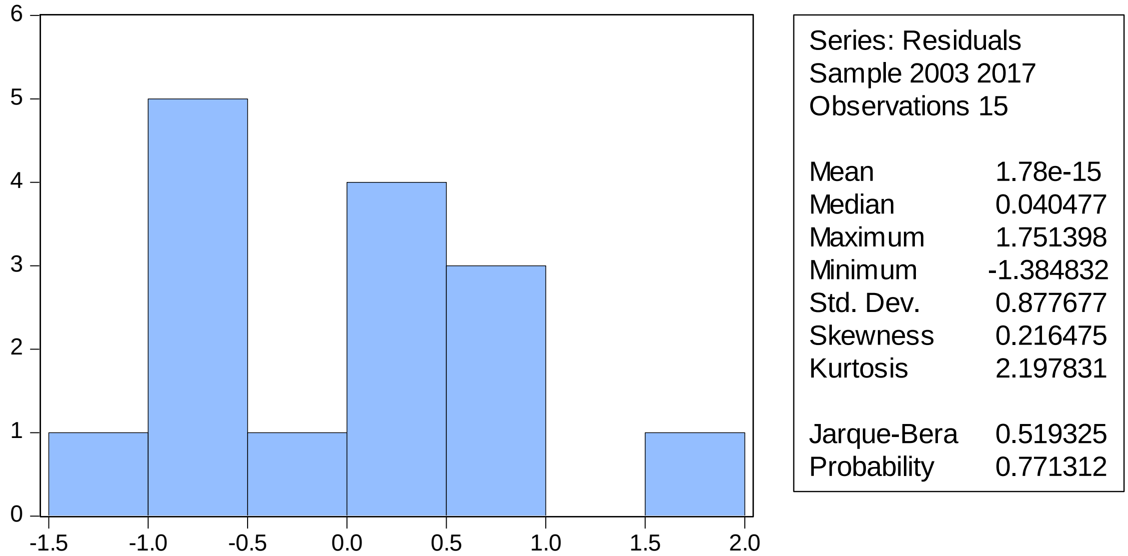
Dependent Variable: TPT
Method: Least Squares
Date: 10/05/18 Time: 22:11
Sample: 2003 2017
Included observations: 15

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10.48462	19.46003	0.538777	0.6008
INF	0.209154	0.095225	2.196424	0.0504
UM	-2.06E-06	1.22E-06	-1.686470	0.1198
GROWTH	-0.340587	1.259752	-0.270361	0.7919

R-squared	0.617535	Mean dependent var	5.294667
Adjusted R-squared	0.513226	S.D. dependent var	1.419184
S.E. of regression	0.990153	Akaike info criterion	3.041264
Sum squared resid	10.78443	Schwarz criterion	3.230077
Log likelihood	-18.80948	Hannan-Quinn criter.	3.039252
F-statistic	5.920269	Durbin-Watson stat	1.310469
Prob(F-statistic)	0.011739		

Variance Inflation Factors
Date: 10/05/18 Time: 22:11
Sample: 2003 2017
Included observations: 15

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	378.6929	5793.939	NA
INF	0.009068	6.630563	1.311317
UM	1.49E-12	13.49000	2.499670
GROWTH	1.586975	5352.126	2.065069



Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.760120	Prob. F(2,9)	0.4954
Obs*R-squared	2.167592	Prob. Chi-Square(2)	0.3383

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 10/05/18 Time: 22:12
Sample: 2003 2017
Included observations: 15
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.553552	20.78662	0.170954	0.8680
INF	0.012508	0.098039	0.127577	0.9013
UM	-1.66E-07	1.33E-06	-0.124855	0.9034
GROWTH	-0.237351	1.344796	-0.176496	0.8638
RESID(-1)	0.399308	0.330773	1.207197	0.2581
RESID(-2)	-0.226070	0.364412	-0.620370	0.5504

R-squared	0.144506	Mean dependent var	1.78E-15
Adjusted R-squared	-0.330768	S.D. dependent var	0.877677
S.E. of regression	1.012478	Akaike info criterion	3.151854
Sum squared resid	9.226013	Schwarz criterion	3.435074
Log likelihood	-17.63890	Hannan-Quinn criter.	3.148837
F-statistic	0.304048	Durbin-Watson stat	2.184339
Prob(F-statistic)	0.898494		

Heteroskedasticity Test: White

F-statistic	0.238658	Prob. F(3,11)	0.8676
Obs*R-squared	0.916665	Prob. Chi-Square(3)	0.8214
Scaled explained SS	0.295242	Prob. Chi-Square(3)	0.9609

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 10/05/18 Time: 22:12
Sample: 2003 2017
Included observations: 15

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.724428	7.586590	-0.095488	0.9256
INF^2	-0.000768	0.004572	-0.167950	0.8697
UM^2	-2.97E-13	5.79E-13	-0.513656	0.6177
GROWTH^2	0.007510	0.033341	0.225260	0.8259

R-squared	0.061111	Mean dependent var	0.718962
Adjusted R-squared	-0.194950	S.D. dependent var	0.814489
S.E. of regression	0.890349	Akaike info criterion	2.828771
Sum squared resid	8.719929	Schwarz criterion	3.017585
Log likelihood	-17.21578	Hannan-Quinn criter.	2.826760
F-statistic	0.238658	Durbin-Watson stat	2.263776
Prob(F-statistic)	0.867578		

Ramsey RESET Test
Equation: UNTITLED
Specification: TPT C INF UM GROWTH
Omitted Variables: Powers of fitted values from 2 to 3

	Value	df	Probability
F-statistic	2.473667	(2, 9)	0.1393
Likelihood ratio	6.570958	2	0.0374

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	3.825403	2	1.912702
Restricted SSR	10.78443	11	0.980403
Unrestricted SSR	6.959026	9	0.773225

LR test summary:

	Value	df
Restricted LogL	-18.80948	11
Unrestricted LogL	-15.52400	9

Unrestricted Test Equation:
Dependent Variable: TPT
Method: Least Squares
Date: 10/05/18 Time: 22:12
Sample: 2003 2017
Included observations: 15

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-74.35219	104.4949	-0.711539	0.4948
INF	-2.401929	2.500928	-0.960415	0.3619
UM	2.06E-05	2.46E-05	0.837992	0.4237
GROWTH	2.796797	4.117111	0.679311	0.5140
FITTED^2	1.818804	2.214322	0.821382	0.4326
FITTED^3	-0.086027	0.132192	-0.650773	0.5315

R-squared	0.753201	Mean dependent var	5.294667
Adjusted R-squared	0.616091	S.D. dependent var	1.419184
S.E. of regression	0.879332	Akaike info criterion	2.869866
Sum squared resid	6.959026	Schwarz criterion	3.153086
Log likelihood	-15.52400	Hannan-Quinn criter.	2.866849
F-statistic	5.493393	Durbin-Watson stat	1.661502
Prob(F-statistic)	0.013608		