

LAMPIRAN

Lampiran 1

Data Variabel Penelitian

Tahun	FDI	INF	KURS	INFRAS	UMR
1994	2.109.000.000,00	8,52	2.161,00	347.434,00	-
1995	4.346.000.000,00	9,43	2.249,00	359.751,00	-
1996	6.194.000.000,00	7,97	2.342,00	370.405,00	-
1997	4.677.000.000,00	6,23	2.909,00	371.848,00	135.000,00
1998	-240.800.000,00	58,39	10.014,00	374.196,00	150.900,00
1999	-1.865.620.963,49	20,49	7.855,00	348.392,00	175.400,00
2000	-4.550.355.285,71	3,72	8.422,00	348.083,00	216.500,00
2001	-2.977.391.857,14	11,50	10.261,00	352.762,00	290.500,00
2002	145.085.548,72	11,88	9.311,00	357.026,00	362.700,00
2003	-596.923.827,79	6,59	8.577,00	357.959,00	414.700,00
2004	1.896.082.770,00	6,24	8.939,00	372.928,00	458.500,00
2005	8.336.257.207,64	10,45	9.705,00	391.008,00	507.697,00
2006	4.914.201.435,40	13,11	9.159,00	406.569,00	602.702,00
2007	6.928.480.000,00	6,41	9.141,00	421.535,00	672.480,00
2008	9.318.453.649,83	9,78	9.699,00	437.759,00	745.709,00
2009	4.877.369.178,44	4,81	10.390,00	476.337,00	841.530,00
2010	15.292.009.410,51	5,13	9.090,00	487.314,00	908.824,00
2011	20.564.938.226,72	5,36	8.770,00	492.398,00	988.829,00
2012	21.200.778.607,87	4,28	9.387,00	501.969,00	1.088.903,00
2013	23.281.742.361,53	6,41	10.461,00	508.000,00	1.296.908,00
2014	25.120.732.059,51	6,39	11.865,00	517.753,00	1.584.391,00
2015	19.779.127.976,96	6,36	13.389,00	529.073,00	1.790.342,00
2016	4.541.713.739,24	3,53	13.308,00	537.838,00	1.997.819,00
2017	20.510.310.832,45	3,81	13.381,00	539.353,00	2.722.605,00
2018	18.909.826.043,51	3,20	14.237,00	542.310,00	2.741.600,00

Lampiran 2

Hasil estimasi model *Error Correction Model* (ECM)

Regresi Model Lengkap

Dependent Variable: D(FDI)
Method: Least Squares
Date: 10/17/20 Time: 10:30
Sample: 1999 2018
Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.22E+10	2.71E+10	0.450257	0.6621
D(INF)	8.58E+08	3.58E+08	2.393544	0.0377
D(KURS)	-2539748.	1631463.	-1.556730	0.1506
D(INFRAS)	-15969.22	112189.6	-0.142341	0.8896
D(UMR)	16523.72	9794.572	1.687029	0.1225
INF(-1)	6.25E+08	3.45E+08	1.815065	0.0996
KURS(-1)	-5975594.	1766263.	-3.383184	0.0070
INFRAS(-1)	90295.29	56372.86	1.601751	0.1403
UMR(-1)	12207.40	6454.485	1.891306	0.0879
ECT	0.800185	0.259783	3.080210	0.0116

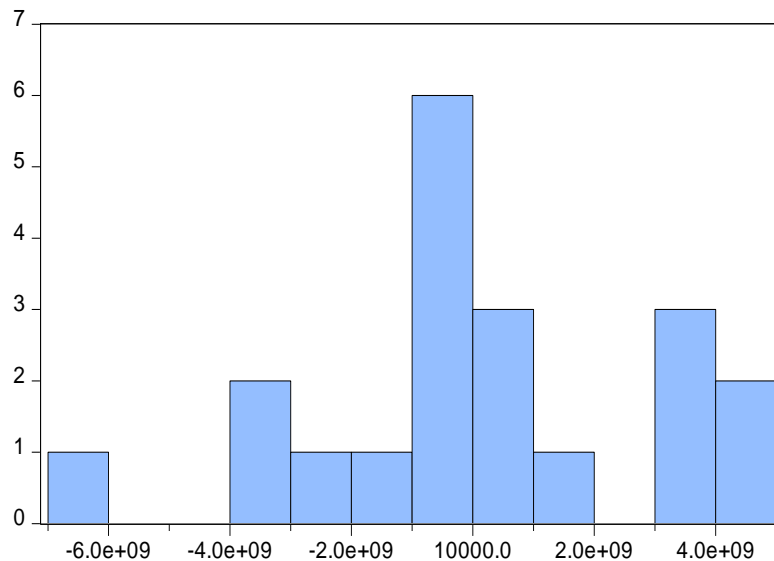
R-squared	0.800651	Mean dependent var	9.58E+08
Adjusted R-squared	0.621237	S.D. dependent var	6.31E+09
S.E. of regression	3.88E+09	Akaike info criterion	47.30380
Sum squared resid	1.51E+20	Schwarz criterion	47.80167
Log likelihood	-463.0380	Hannan-Quinn criter.	47.40099
F-statistic	4.462582	Durbin-Watson stat	2.526830
Prob(F-statistic)	0.014319		

VIF

Variance Inflation Factors
Date: 10/17/20 Time: 20:40
Sample: 1999 2018
Included observations: 20

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	7.33E+20	972.9888	NA
D(INF)	1.28E+17	16.42570	15.12714
D(KURS)	2.66E+12	3.528767	3.371250
D(INFRAS)	1.26E+10	3.392243	2.211806
D(UMR)	95933635	5.134646	2.997990
INF(-1)	1.19E+17	38.30941	21.81146
KURS(-1)	3.12E+12	429.6875	10.92454
INFRAS(-1)	3.18E+09	829.7695	20.85145
UMR(-1)	41660378	68.64453	24.75432
ECT	0.067487	15.23083	8.258310

Uji Jarque Bera



Series: Residuals	
Sample 1999 2018	
Observations 20	
Mean	-5.11e-06
Median	-1.66e+08
Maximum	4.06e+09
Minimum	-6.26e+09
Std. Dev.	2.82e+09
Skewness	-0.242254
Kurtosis	2.643284
Jarque-Bera	0.301662
Probability	0.859993

Uji Breusch Godfrey

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.041056	Prob. F(3,7)	0.4316
Obs*R-squared	6.170336	Prob. Chi-Square(3)	0.1036

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 10/17/20 Time: 20:42

Sample: 1999 2018

Included observations: 20

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.72E+09	2.72E+10	0.136667	0.8951
D(INF)	-97340463	4.21E+08	-0.231430	0.8236
D(KURS)	-273481.8	1640099.	-0.166747	0.8723
D(INFRAS)	-18468.78	120897.0	-0.152765	0.8829
D(UMR)	2540.075	11156.49	0.227677	0.8264
INF(-1)	-1.26E+08	3.92E+08	-0.321973	0.7569
KURS(-1)	747686.6	1969629.	0.379608	0.7155
INFRAS(-1)	-22966.22	58199.08	-0.394615	0.7049
UMR(-1)	-2352.795	7282.117	-0.323092	0.7561
ECT	-0.209796	0.309858	-0.677072	0.5201
RESID(-1)	-0.618453	0.456257	-1.355494	0.2174
RESID(-2)	-0.546167	0.419866	-1.300813	0.2345
RESID(-3)	-0.223331	0.553395	-0.403565	0.6986
R-squared	0.308517	Mean dependent var	-5.11E-06	
Adjusted R-squared	-0.876883	S.D. dependent var	2.82E+09	
S.E. of regression	3.86E+09	Akaike info criterion	47.23488	

Sum squared resid	1.04E+20	Schwarz criterion	47.88211
Log likelihood	-459.3488	Hannan-Quinn criter.	47.36123
F-statistic	0.260264	Durbin-Watson stat	2.286836
Prob(F-statistic)	0.979949		

Uji White

Heteroskedasticity Test: White

F-statistic	2.473069	Prob. F(18,1)	0.4671
Obs*R-squared	19.56059	Prob. Chi-Square(18)	0.3581
Scaled explained SS	4.017950	Prob. Chi-Square(18)	0.9998

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/17/20 Time: 20:42

Sample: 1999 2018

Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.69E+21	2.13E+21	-0.795978	0.5720
D(INF)	-1.82E+19	1.52E+19	-1.198085	0.4428
D(INF)^2	-3.80E+17	3.92E+17	-0.970226	0.5096
D(KURS)	8.04E+16	6.22E+16	1.292526	0.4192
D(KURS)^2	-1.65E+13	1.69E+13	-0.972285	0.5089
D(INFRAS)	5.06E+15	3.10E+15	1.633140	0.3498
D(INFRAS)^2	-2.05E+11	1.39E+11	-1.473030	0.3797
D(UMR)	-2.97E+14	3.02E+14	-0.984504	0.5050
D(UMR)^2	5.36E+08	5.26E+08	1.017986	0.4943
INF(-1)	-3.06E+19	2.57E+19	-1.192299	0.4443
INF(-1)^2	4.62E+17	3.68E+17	1.255176	0.4283
KURS(-1)	3.00E+17	2.54E+17	1.180279	0.4475
KURS(-1)^2	-9.16E+12	8.47E+12	-1.081612	0.4751
INFRAS(-1)	6.02E+14	6.11E+15	0.098487	0.9375
INFRAS(-1)^2	9.52E+08	6.99E+09	0.136224	0.9138
UMR(-1)	-1.06E+15	8.11E+14	-1.302235	0.4169
UMR(-1)^2	1.95E+08	1.57E+08	1.239626	0.4321
ECT	-1.96E+10	1.39E+10	-1.406925	0.3934
ECT^2	-0.539453	0.386194	-1.396844	0.3955

R-squared	0.978029	Mean dependent var	7.53E+18
Adjusted R-squared	0.582557	S.D. dependent var	9.91E+18
S.E. of regression	6.40E+18	Akaike info criterion	88.34837
Sum squared resid	4.10E+37	Schwarz criterion	89.29432
Log likelihood	-864.4837	Hannan-Quinn criter.	88.53303
F-statistic	2.473069	Durbin-Watson stat	3.039200
Prob(F-statistic)	0.467149		

Uji Ramsey Reset

Ramsey RESET Test

Equation: BEST
 Specification: D(FDI) C D(INF) D(KURS) D(INFRAS) D(UMR) INF(-1)
 KURS(-1) INFRAS(-1) UMR(-1) ECT
 Omitted Variables: Powers of fitted values from 2 to 3

	Value	df	Probability
F-statistic	0.209220	(2, 8)	0.8155
Likelihood ratio	1.019662	2	0.6006

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	7.49E+18	2	3.74E+18
Restricted SSR	1.51E+20	10	1.51E+19
Unrestricted SSR	1.43E+20	8	1.79E+19

LR test summary:

	Value	df
Restricted LogL	-463.0380	10
Unrestricted LogL	-462.5282	8

Unrestricted Test Equation:
 Dependent Variable: D(FDI)
 Method: Least Squares
 Date: 10/17/20 Time: 20:43
 Sample: 1999 2018
 Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.03E+10	5.02E+10	-0.205213	0.8425
D(INF)	6.55E+08	6.47E+08	1.012092	0.3411
D(KURS)	-1171091.	3836179.	-0.305275	0.7679
D(INFRAS)	-49963.44	146681.7	-0.340625	0.7422
D(UMR)	5533.339	51574.83	0.107288	0.9172
INF(-1)	4.14E+08	6.49E+08	0.637784	0.5414
KURS(-1)	-3440851.	6604147.	-0.521014	0.6165
INFRAS(-1)	104555.0	72717.09	1.437832	0.1884
UMR(-1)	4308.310	21319.82	0.202080	0.8449
ECT	0.656829	0.852200	0.770745	0.4630
FITTED^2	-3.14E-11	5.18E-11	-0.605909	0.5614
FITTED^3	3.06E-21	8.98E-21	0.340857	0.7420

R-squared	0.810560	Mean dependent var	9.58E+08
Adjusted R-squared	0.550079	S.D. dependent var	6.31E+09
S.E. of regression	4.23E+09	Akaike info criterion	47.45282
Sum squared resid	1.43E+20	Schwarz criterion	48.05026
Log likelihood	-462.5282	Hannan-Quinn criter.	47.56944
F-statistic	3.111784	Durbin-Watson stat	2.577498
Prob(F-statistic)	0.059010		