LAMPIRAN

LAMPIRAN 1

DATA

	CD (Juta US$)	EKS (Juta US$)	FDI (Juta US$)	ULN (Juta US$)	INF (%)
2000	29.353,93	6.210	15.420,00	141.693,00	9,35
2001	28.103,64	5.630	15.055,90	133.072,00	12,55
2002	32.033,59	5.710	9.789,10	131.343,00	10,03
2003	36.256,20	6.100	13.207,20	135.401,00	5,16
2004	36.320,48	7.160	10.279,80	141.273,00	6,40
2005	34.724,00	8.570	8.916,90	134.505,00	17,11
2006	42.586,00	10.080	5.977,00	132.633,00	6,60
2007	56.920,00	11.410	10.341,40	141.180,00	6,59
2008	51.639,00	13.700	14.871,40	155.080,00	11,06
2009	66.105,00	11.650	10.815,30	172.871,00	2,78
2010	96.207,00	15.780	16.214,80	202.413,00	6,96
2011	110.123,00	20.350	19.474,50	225.374,00	3,79
2012	112.781,00	19.000	24.564,70	252.364,00	4,30
2013	99.387,00	18.260	28.617,50	266.109,00	8,38
2014	111.862,00	17.600	28.529,70	293.328,00	8,36
2015	105.931,00	15.040	29.275,94	310.731,00	3,35
2016	116.362,00	14.510	28.964,10	320.005,00	3,02
2017	130.196,38	16.880	32.239,80	352.469,00	3,61
2018	120.654,27	18.000	29.307,91	375.491,00	3,13
2019	129.183,28	16.770	28.208,76	400.581,00	3,32

Regresi Model Lengkap

Dependent Variable: LOG(CD)
Method: Least Squares
Date: 11/09/21 Time: 19:59
Sample: 2001 2019
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.565759	0.934125	-1.676177	0.1159
LOG(EKS)	0.685223	0.074592	9.186339	0.0000
LOG(FDI)	0.090802	0.096109	0.944779	0.3608
LOG(ULN)	0.451979	0.153700	2.940654	0.0107

INF	-0.022210	0.006473	-3.431041	0.0041

R-squared	0.983029	Mean dependent var	11.15588
Adjusted R-squared	0.978180	S.D. dependent var	0.555161
S.E. of regression	0.082005	Akaike info criterion	-1.943133
Sum squared resid	0.094148	Schwarz criterion	-1.694596
Log likelihood	23.45976	Hannan-Quinn criter.	-1.901071
F-statistic	202.7370	Durbin-Watson stat	2.536706
Prob(F-statistic)	0.000000		

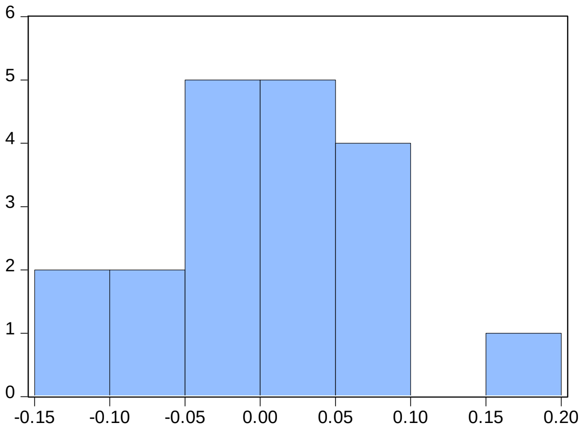
LAMPIRAN 2

VIF

Variance Inflation Factors
Date: 11/09/21 Time: 20:00
Sample: 2001 2019
Included observations: 19

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.872589	2465.360	NA
LOG(EKS)	0.005564	1396.017	2.790353
LOG(FDI)	0.009237	2484.579	6.664505
LOG(ULN)	0.023624	10016.13	10.66007
INF	4.19E-05	6.923042	1.675245

Uji Jarque Bera



Series: Residuals
Sample 2001 2019
Observations 19

Mean	-1.04e-15
Median	0.003588
Maximum	0.168370
Minimum	-0.137694
Std. Dev.	0.072322
Skewness	0.168053
Kurtosis	3.135041
Jarque-Bera	0.103869
Probability	0.949391

LAMPIRAN 3

Uji Breusch Godfrey

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.351853	Prob. F (3,11)	0.3081
Obs*R-squared	5.118083	Prob. Chi-Square(3)	0.1634

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/09/21 Time: 20:01
Sample: 2001 2019
Included observations: 19
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.263052	1.049528	0.250638	0.8067
LOG(EKS)	0.025486	0.074889	0.340312	0.7400
LOG(FDI)	0.100590	0.106728	0.942493	0.3662
LOG(ULN)	-0.119231	0.171290	-0.696079	0.5008
INF	-0.002600	0.007778	-0.334256	0.7445
RESID(-1)	-0.637791	0.342357	-1.862943	0.0894
RESID(-2)	-0.564238	0.356180	-1.584140	0.1415
RESID(-3)	-0.299971	0.387894	-0.773332	0.4556

R-squared	0.269373	Mean dependent var	-1.04E-15
Adjusted R-squared	-0.195572	S.D. dependent var	0.072322
S.E. of regression	0.079078	Akaike info criterion	-1.941195
Sum squared resid	0.068787	Schwarz criterion	-1.543537
Log likelihood	26.44136	Hannan-Quinn criter.	-1.873896
F-statistic	0.579365	Durbin-Watson stat	2.030400
Prob(F-statistic)	0.759715		

Uji White

Heteroskedasticity Test: White

F-statistic	29.64735	Prob. F(14,4)	0.0025
Obs*R-squared	18.81864	Prob. Chi-Square(14)	0.1720
Scaled explained SS	10.90720	Prob. Chi-Square(14)	0.6933

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 11/09/21 Time: 20:02
Sample: 2001 2019
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-13.53026	1.332653	-10.15287	0.0005
LOG(EKS)^2	-0.019173	0.016420	-1.167700	0.3078
LOG(EKS)*LOG(FDI)	-0.165136	0.017897	-9.227229	0.0008
LOG(EKS)*LOG(ULN)	0.342964	0.036539	9.386217	0.0007
LOG(EKS)*INF	0.014286	0.001347	10.60731	0.0004
LOG(EKS)	-2.294336	0.248104	-9.247464	0.0008
LOG(FDI)^2	-0.095617	0.015261	-6.265532	0.0033
LOG(FDI)*LOG(ULN)	0.313573	0.055915	5.607996	0.0050
LOG(FDI)*INF	0.005093	0.001361	3.741382	0.0201
LOG(FDI)	-0.513522	0.279752	-1.835632	0.1403
LOG(ULN)^2	-0.420257	0.043753	-9.605221	0.0007
LOG(ULN)*INF	-0.029749	0.002878	-10.33661	0.0005
LOG(ULN)	4.254854	0.417790	10.18418	0.0005
INF^2	-0.000648	5.39E-05	-12.03475	0.0003
INF	0.190602	0.015187	12.55008	0.0002

R-squared	0.990455	Mean dependent var	0.004955
Adjusted R-squared	0.957047	S.D. dependent var	0.007439
S.E. of regression	0.001542	Akaike info criterion	-10.09107
Sum squared resid	9.51E-06	Schwarz criterion	-9.345459
Log likelihood	110.8651	Hannan-Quinn criter.	-9.964882
F-statistic	29.64735	Durbin-Watson stat	2.585906
Prob(F-statistic)	0.002455		

LAMPIRAN 4

Uji Ramsey Reset

Ramsey RESET Test
Equation: UNTITLED
Specification: LOG(CD) C LOG(EKS) LOG(FDI) LOG(ULN) INF
Omitted Variables: Powers of fitted values from 2 to 3

	Value	df	Probability
F-statistic	3.212469	(2, 12)	0.0763
Likelihood ratio	8.147170	2	0.0170

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	0.032830	2	0.016415
Restricted SSR	0.094148	14	0.006725
Unrestricted SSR	0.061318	12	0.005110

LR test summary:

	Value	df
Restricted LogL	23.45976	14
Unrestricted LogL	27.53335	12

Unrestricted Test Equation:
Dependent Variable: LOG(CD)
Method: Least Squares
Date: 11/09/21 Time: 20:02
Sample: 2001 2019
Included observations: 19

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1214.062	497.7659	2.439022	0.0312
LOG(EKS)	-158.8577	65.08294	-2.440850	0.0311
LOG(FDI)	-21.17460	8.677805	-2.440087	0.0312
LOG(ULN)	-104.5352	42.86614	-2.438644	0.0312
INF	5.146009	2.108225	2.440920	0.0311
FITTED^2	21.17094	8.601903	2.461192	0.0300
FITTED^3	-0.641158	0.259473	-2.471000	0.0294

R-squared	0.988947	Mean dependent var	11.15588

Adjusted R-squared	0.983421	S.D. dependent var	0.555161
S.E. of regression	0.071483	Akaike info criterion	-2.161405
Sum squared resid	0.061318	Schwarz criterion	-1.813454
Log likelihood	27.53335	Hannan-Quinn criter.	-2.102518
F-statistic	178.9478	Durbin-Watson stat	2.950547
Prob(F-statistic)	0.000000		