# LAMPIRAN

**Lampiran 1**
**Data Variabel Penelitian**

| Tahun | Inflasi (Persen) | JUB (Rupiah) | Kurs (Rupiah/US$) | Suku Bunga (Persen) |
|---|---|---|---|---|
| 1990 | 7,82 | 85.353.500.000.000 | 1.842,81 | 17,5 |
| 1991 | 9,42 | 100.312.500.000.000 | 1.950,32 | 23,3 |
| 1992 | 7,52 | 119.996.000.000.000 | 2.029,92 | 19,6 |
| 1993 | 9,67 | 144.063.000.000.000 | 2.087,10 | 14,5 |
| 1994 | 8,53 | 173.167.000.000.000 | 2.160,75 | 12,5 |
| 1995 | 9,42 | 220.829.000.000.000 | 2.248,61 | 16,7 |
| 1996 | 7,97 | 280.631.000.000.000 | 2.342,30 | 17,3 |
| 1997 | 6,23 | 351.504.000.000.000 | 2.909,38 | 20,0 |
| 1998 | 58,45 | 572.118.000.000.000 | 10.013,60 | 39,1 |
| 1999 | 20,48 | 642.107.000.000.000 | 7.855,15 | 25,7 |
| 2000 | 3,69 | 748.845.284.800.000 | 8.421,78 | 12,5 |
| 2001 | 11,50 | 837.739.498.400.000 | 10.260,90 | 15,5 |
| 2002 | 11,90 | 877.598.325.400.000 | 9.311,19 | 15,5 |
| 2003 | 6,76 | 947.259.622.000.000 | 8.577,13 | 10,6 |
| 2004 | 6,06 | 1.033.876.781.462.000 | 8.938,85 | 6,4 |
| 2005 | 10,45 | 1.202.762.248.375.470 | 9.704,74 | 8,1 |
| 2006 | 13,11 | 1.382.493.281.365.620 | 9.159,32 | 11,4 |
| 2007 | 6,41 | 1.649.661.781.092.000 | 9.141,00 | 8,0 |
| 2008 | 10,23 | 1.895.838.620.055.980 | 9.698,96 | 8,5 |
| 2009 | 4,39 | 2.141.383.778.982.180 | 10.389,90 | 9,3 |
| 2010 | 5,13 | 2.471.205.870.900.000 | 9.090,43 | 7,0 |
| 2011 | 5,36 | 2.877.219.653.876.070 | 8.770,43 | 6,9 |
| 2012 | 4,28 | 3.307.507.636.804.370 | 9.386,63 | 5,9 |
| 2013 | 6,41 | 3.730.197.122.280.670 | 10.461,20 | 6,3 |
| 2014 | 6,39 | 4.173.326.611.657.070 | 11.865,20 | 8,8 |
| 2015 | 6,36 | 4.548.800.392.762.800 | 13.389,40 | 8,3 |
| 2016 | 3,53 | 5.004.976.786.498.600 | 13.308,30 | 7,2 |
| 2017 | 3,81 | 5.419.165.045.825.050 | 13.380,80 | 6,5 |
| 2018 | 3,20 | 5.760.046.195.300.010 | 14.236,90 | 6,1 |
| 2019 | 3,03 | 6.136.551.813.584.420 | 14.146,00 | 6,7 |

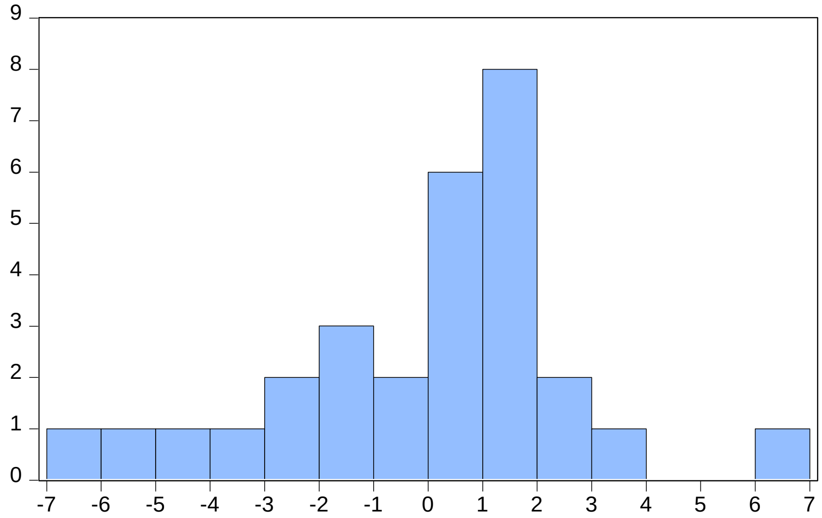
**Lampiran 2**
**Hasil Regresi *Error Correction Model* (ECM)**

Dependent Variable: D(INF)
Method: Least Squares
Date: 01/26/22 Time: 09:09
Sample (adjusted): 1991 2019
Included observations: 29 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -43.04875 | 21.51495 | -2.000877 | 0.0585 |
| D(LOGJUB) | 40.89981 | 19.11530 | 2.139637 | 0.0443 |
| D(LOGKURS) | 16.27620 | 7.298107 | 2.230194 | 0.0368 |
| D(SB) | 0.850964 | 0.234396 | 3.630458 | 0.0016 |
| LOGJUB(-1) | -4.871632 | 1.720541 | -2.831453 | 0.0100 |
| LOGKURS(-1) | 10.06572 | 3.051588 | 3.298518 | 0.0034 |
| SB(-1) | -0.425896 | 0.185212 | -2.299508 | 0.0318 |
| ECT | 0.771648 | 0.174757 | 4.415554 | 0.0002 |

| | | | |
|---|---|---|---|
| R-squared | 0.955048 | Mean dependent var | -0.165124 |
| Adjusted R-squared | 0.940064 | S.D. dependent var | 12.94410 |
| S.E. of regression | 3.168949 | Akaike info criterion | 5.373627 |
| Sum squared resid | 210.8869 | Schwarz criterion | 5.750813 |
| Log likelihood | -69.91760 | Hannan-Quinn criter. | 5.491757 |
| F-statistic | 63.73798 | Durbin-Watson stat | 2.053700 |
| Prob(F-statistic) | 0.000000 | | |

**Lampiran 3**
**Hasil Uji Jarque-Bera**




Series: Residuals
Sample 1991 2019
Observations 29

| | |
|---|---|
| Mean | -1.09e-14 |
| Median | 0.620473 |
| Maximum | 6.013849 |
| Minimum | -6.250378 |
| Std. Dev. | 2.744390 |
| Skewness | -0.451551 |
| Kurtosis | 3.156333 |
| | |
| Jarque-Bera | 1.015039 |
| Probability | 0.601987 |

**Lampiran 4**
**Hasil Uji Breusch-Godfrey**

Breusch-Godfrey Serial Correlation LM Test:

| | | | |
|---|---|---|---|
| F-statistic | 0.861020 | Prob. F(2,19) | 0.4386 |
| Obs*R-squared | 2.409954 | Prob. Chi-Square(2) | 0.2997 |

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 01/26/22 Time: 09:10
Sample: 1991 2019
Included observations: 29
Presample missing value lagged residuals set to zero.

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 18.82725 | 32.17666 | 0.585121 | 0.5654 |
| D(LOGJUB) | -0.910300 | 20.84261 | -0.043675 | 0.9656 |
| D(LOGKURS) | 3.198565 | 8.550348 | 0.374086 | 0.7125 |
| D(SB) | -0.207444 | 0.322850 | -0.642540 | 0.5282 |
| LOGJUB(-1) | -0.132159 | 1.743298 | -0.075809 | 0.9404 |
| LOGKURS(-1) | -1.322054 | 3.633879 | -0.363813 | 0.7200 |
| SB(-1) | -0.194934 | 0.258368 | -0.754482 | 0.4598 |
| ECT | -0.116642 | 0.264222 | -0.441454 | 0.6639 |
| RESID(-1) | -0.254891 | 0.406418 | -0.627164 | 0.5380 |
| RESID(-2) | -0.338725 | 0.269308 | -1.257761 | 0.2237 |

| | | | |
|---|---|---|---|
| R-squared | 0.083102 | Mean dependent var | -1.09E-14 |
| Adjusted R-squared | -0.351218 | S.D. dependent var | 2.744390 |
| S.E. of regression | 3.190131 | Akaike info criterion | 5.424800 |
| Sum squared resid | 193.3618 | Schwarz criterion | 5.896281 |
| Log likelihood | -68.65959 | Hannan-Quinn criter. | 5.572462 |
| F-statistic | 0.191338 | Durbin-Watson stat | 2.162258 |
| Prob(F-statistic) | 0.992419 | | |

**Lampiran 5**
**Hasil Uji White**

Heteroskedasticity Test: White

| | | | |
|---|---|---|---|
| F-statistic | 2.109091 | Prob. F(14,14) | 0.0875 |
| Obs*R-squared | 19.67252 | Prob. Chi-Square(14) | 0.1408 |
| Scaled explained SS | 11.12214 | Prob. Chi-Square(14) | 0.6764 |

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 01/26/22   Time: 09:11
Sample: 1991 2019
Included observations: 29

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 1644.348 | 1036.736 | 1.586081 | 0.1350 |
| D(LOGJUB) | 370.5610 | 218.1811 | 1.698410 | 0.1115 |
| D(LOGJUB)^2 | -1801.288 | 795.2980 | -2.264922 | 0.0399 |
| D(LOGKURS) | 37.30654 | 30.40781 | 1.226874 | 0.2401 |
| D(LOGKURS)^2 | 76.61253 | 80.66359 | 0.949778 | 0.3583 |
| D(SB) | -0.536423 | 0.863609 | -0.621141 | 0.5445 |
| D(SB)^2 | 0.233836 | 0.146946 | 1.591301 | 0.1339 |
| LOGJUB(-1) | 379.6179 | 142.3517 | 2.666760 | 0.0184 |
| LOGJUB(-1)^2 | -13.27195 | 5.084524 | -2.610264 | 0.0206 |
| LOGKURS(-1) | -965.8308 | 421.4628 | -2.291616 | 0.0379 |
| LOGKURS(-1)^2 | 53.66535 | 24.27794 | 2.210457 | 0.0442 |
| SB(-1) | 2.720097 | 3.149616 | 0.863628 | 0.4023 |
| SB(-1)^2 | -0.102356 | 0.105750 | -0.967900 | 0.3495 |
| ECT | -3.532234 | 6.591110 | -0.535909 | 0.6004 |
| ECT^2 | 0.073171 | 0.134886 | 0.542461 | 0.5960 |

| | | | |
|---|---|---|---|
| R-squared | 0.678363 | Mean dependent var | 7.271963 |
| Adjusted R-squared | 0.356725 | S.D. dependent var | 10.86750 |
| S.E. of regression | 8.716212 | Akaike info criterion | 7.474491 |
| Sum squared resid | 1063.613 | Schwarz criterion | 8.181713 |
| Log likelihood | -93.38012 | Hannan-Quinn criter. | 7.695984 |
| F-statistic | 2.109091 | Durbin-Watson stat | 2.519441 |
| Prob(F-statistic) | 0.087505 | | |

**Lampiran 6**
***Variance Inflation Factors* (VIF) Variabel Independen**

Variance Inflation Factors
Date: 01/26/22 Time: 09:12
Sample: 1990 2019
Included observations: 29

| Variable | Coefficient Variance | Uncentered VIF | Centered VIF |
|---|---|---|---|
| C | 462.8930 | 1336.744 | NA |
| D(LOGJUB) | 365.3948 | 29.96869 | 7.036254 |
| D(LOGKURS) | 53.26237 | 9.513550 | 8.753818 |
| D(SB) | 0.054941 | 4.976246 | 4.954067 |
| LOGJUB(-1) | 2.960262 | 1636.437 | 14.02741 |
| LOGKURS(-1) | 9.312189 | 2094.650 | 13.33413 |
| SB(-1) | 0.034303 | 21.95438 | 5.377709 |
| ECT | 0.030540 | 62.36501 | 2.540506 |