Lampiran 1. Produksi, Konsumsi dan Impor Gula Indonesia Tahun 2000-2011 (dalam juta ton)

Tahun	Produksi	Konsumsi	Impor
2000	1,69	3,30	1,60
2001	1,72	3,36	1,60
2002	1,75	3,30	1,54
2003	1,63	3,45	1,57
2004	2,05	3,39	1,31
2005	2,24	3,78	1,98
2006	2,31	3,97	1,40
2007	2,62	4,02	1,97
2008	2,67	4,03	0,98
2009	2,33	4,12	1,37
2010	2,29	4,54	1,70
2011	2,27	4,67	2,40

Lampiran 2. Data Luas Areal Tebu, Harga Gula, Harga Gabah, Produksi Tebu, dan Rata-Rata Curah Hujan.

Tahun	Luas (ha)	Harga Gula (Rp)	Harga Gabah (Rp)	Produksi (ton)	Curah Hujan (mm/bulan)
1992	404062	1310	344.97	2306484	164.85
1993	425653	1375	326.81	2329811	179.67
1994	428736	1450	376.80	2453881	148.17
1995	435827	1578	466.38	2477251	182.17
1996	439472	1616	472.72	2160921	185.33
1997	440441	1693	525.37	2187246	151.01
1998	447089	3178	907.98	2488269	154.23
1999	472211	2762	1203.92	1693933	184.13
2000	340660	3301	1237.39	1690004	118.83
2001	344441	4182	1294.33	1725467	196.65
2002	350722	3792	1445.69	1755354	161.19
2003	335725	4701	1466.00	1631918	175.33
2004	344793	4496	1304.50	2051644	109.18
2005	381786	5982	1542.25	2041782	198.10
2006	396441	6498	2017.00	2307027	256.17
2007	427799	6990	2334.00	2623786	228.00
2008	436505	6191	2446.79	2668428	176.00
2009	422940	8205	2671.62	2517374	182.00
2010	436600	10502	3107.22	2290116	168.72
2011	456035	10448	3537.82	2267887	113.00
2012	455827	11678	3834.29	2600350	127.50

Lampiran 3. Data Harga Gula dan Harga Gula Riil

Tahun	Harga Gula (Rp)	Harga Riil Gula (Rp)
1992	1310	65.90
1993	1375	86.69
1994	1450	39.29
1995	1578	43.58
1996	1616	39.74
1997	1693	40.46
1998	3178	38.39
1999	2762	42.38
2000	3301	34.85
2001	4182	61.33
2002	3792	64.83
2003	4701	50.73
2004	4496	52.18
2005	5982	45.62
2006	6498	78.08
2007	6990	73.67
2008	6191	69.90
2009	8205	50.34
2010	10502	66.00
2011	10448	80.33
2012	11678	75.21

Lampiran 4. Data Harga Gabah dan Harga Gabah Riil

Tahun	Harga Gabah (Rp)	Harga Riil Gabah (Rp)
1992	344.97	22.83058
1993	326.81	9.339954
1994	376.80	11.32563
1995	466.38	11.74772
1996	472.72	11.8358
1997	525.37	11.91586
1998	907.98	12.1096
1999	1203.92	15.1914
2000	1237.39	22.99133
2001	1294.33	20.06712
2002	1445.69	19.3429
2003	1466.00	16.27447
2004	1304.50	13.23694
2005	1542.25	20.13118
2006	2017.00	22.86848
2007	2334.00	23.34
2008	2446.79	19.89745
2009	2671.62	21.49157
2010	3107.22	23.77002
2011	3537.82	25.47029
2012	3834.29	22.83058

Lampiran 5. Perhitungan Penyesuaian IT (2007=100)

No	Indek baru	Indeks lama	Indeks lama pada tahun dasar baru	Contoh Perhitungan
1.	IT 1992 (1993=100)	IT'92 ('87=100) (217,63)	IT' 93 ('87=100) (224,57	$IT'92 = \frac{IT'92\ ('87 = 100)}{IT'93\ ('87 = 100)} \text{ X } 100$ $IT'92 = \frac{217,63}{224,57} \text{ X } 100$ $IT'\ 92_{('93=100)} = 96,90$
2.	IT 1992 (2007=100)	IT'92 ('93=100) (96,90)	IT'07 ('07=100) (641,73)	$IT'92 = \frac{IT'92\ ('93 = 100)}{IT'07\ ('07 = 100)} \text{ X } 100$ $IT'92 = \frac{96,90}{641,73} \text{ X } 100$ $IT'\ 92_{(07=100)} = 15,09$
3.	IT 1993 (2007=100)	IT' 93 ('07=100) (224,57)	IT'07 ('07=100) (641,73)	$IT'93 = \frac{IT'93\ ('07 = 100)}{IT'07\ ('07 = 100)} \text{ X } 100$ $IT'93 = \frac{224,57}{641,73} \text{ X } 100$ $IT'\ 93_{(07=100)} = 34,99$

Lampiran 6. Perhitungan Harga Rill

No	Variabel	Harga Produsen	Indeks (Iib)	Contoh Perhitungan
1.	Harga Riil Gula	Harga gula pada tahun 1992 (Pg_{92} = Rp. 982)	Indeks harga yang diterima petani (IT_{92} = 15,09)	$Pt = \frac{Pg}{IT} X\ 100\%$ $Pt = \frac{982}{15,09} X\ 100\%$ = 65,07
2.	Harga Riil Gabah	Harga gabah pada tahun 1992 (Pg_{92} = Rp. 344)	Indeks harga yang diterima petani (IT_{92} = 15,09)	$Pt = \frac{Ps}{IT} X\ 100\%$ $Pt = \frac{344}{15,09} X\ 100\%$ = 22,8

Lampiran 7. Pengukuran Sumber Data

Konsep	Variabel	Definisi Operasional	Pengukuran	Sumber Data
1. Faktor Penawaran Tebu	1) Luas areal tebu (t)[a]	Luas sebidang tanah yang digunakan untuk kegiatan usahatani tebu di Indonesia pada musim tanam tahun 1992-2012.	Hektar (ha)	BPS, Deptan
	2) Harga rill gula (t_{-1})[b]	Harga rata-rata rill gula di Indonesia pada tahun sebelumnya setelah dideflasi dengan Indeks yang diterima petani pada tahun 1992-2012.	Rp/kg	BPS, Bulog
	3) Produksi tebu (t_{-1})[b]	Lag total produksi tebu di Indonesia pada tahun 1992-2012 (produksi tebu tahun sebelumnya).	Ton	BPS, Deptan
	4) Rata-rata cura hujan (t)[b]	Jumlah rata-rata curah hujan bulanan di Indonesia pada tahun 1992-2012.	mm/tahun	BPS
	5) Luas areal tebu (t_{-1})[b]	Lag dari luas areal tebu (t)[a] di Indonesia (luas areal tebu tahun sebelumnya).	Hektar (ha)	BPS, Deptan
	6) Harga rill gabah (t-1) [b]	Harga rata-rata rill gabah di Indonesia pada tahun sebelumnya setelah dideflasi dengan Indeks yang diterima petani pada tahun 1992-2012.	Rp/Kg	BPS
1. Respon penawaran tercermin dalam elastisitas penawaran.	1) Elastisitas penawaran	Derajat kepekaan atas perubahan harga terhadap perubahan barang yang ditawarkan.		
	2) Perubahan harga gula terhadap luas areal tebu	Persentase tingkat perubahan penawaran akibat dari perubahan harga gula	Persentase (%)	
	3) Perubahan harga gabah terhadap luas areal tebu	Persentase tingkat perubahan penawaran akibat dari perubahan harga gabah.	Persentase (%)	

Lampiran 8. Output Uji Akar Unit Variabel Luas Areal (At)

Level

Null Hypothesis: AT has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.588527	0.4697
Test critical values:	1% level	-3.808546	
	5% level	-3.020686	
	10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(AT)
Method: Least Squares
Date: 05/13/14 Time: 09:25
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
AT(-1)	-0.270741	0.170435	-1.588527	0.1296
C	3.502481	2.201143	1.591210	0.1290

R-squared	0.122953	Mean dependent var	0.006027
Adjusted R-squared	0.074228	S.D. dependent var	0.084977
S.E. of regression	0.081762	Akaike info criterion	-2.075365
Sum squared resid	0.120331	Schwarz criterion	-1.975792
Log likelihood	22.75365	Hannan-Quinn criter.	-2.055927
F-statistic	2.523417	Durbin-Watson stat	1.866967
Prob(F-statistic)	0.129577		

Lampiran 8. (Lanjutan)

First Difference

Null Hypothesis: D(AT) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.519858	0.0024
Test critical values:	1% level	-3.831511	
	5% level	-3.029970	
	10% level	-2.655194	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations
and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(AT,2)
Method: Least Squares
Date: 05/13/14 Time: 09:26
Sample (adjusted): 1994 2012
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(AT(-1))	-1.083588	0.239740	-4.519858	0.0003
C	0.004137	0.020426	0.202535	0.8419

R-squared	0.545808	Mean dependent var	-0.002764
Adjusted R-squared	0.519091	S.D. dependent var	0.128031
S.E. of regression	0.088786	Akaike info criterion	-1.905864
Sum squared resid	0.134012	Schwarz criterion	-1.806450
Log likelihood	20.10571	Hannan-Quinn criter.	-1.889039
F-statistic	20.42911	Durbin-Watson stat	2.015275
Prob(F-statistic)	0.000303		

Lampiran 9. Output Uji Akar Unit Variabel Luas Areal Tahun Sebelumnya

Level

Null Hypothesis: AT1 has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.654636	0.4377
Test critical values:	1% level	-3.808546	
	5% level	-3.020686	
	10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(AT1)
Method: Least Squares
Date: 05/13/14 Time: 09:26
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
AT1(-1)	-0.289807	0.175149	-1.654636	0.1153
C	3.748575	2.260557	1.658253	0.1146

R-squared	0.132021	Mean dependent var	0.008297
Adjusted R-squared	0.083800	S.D. dependent var	0.085400
S.E. of regression	0.081743	Akaike info criterion	-2.075826
Sum squared resid	0.120275	Schwarz criterion	-1.976253
Log likelihood	22.75826	Hannan-Quinn criter.	-2.056388
F-statistic	2.737821	Durbin-Watson stat	1.828040
Prob(F-statistic)	0.115330		

Lampiran 9. (Lanjutan)

First Difference

Null Hypothesis: D(AT1) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.419104	0.0029
Test critical values:	1% level	-3.831511	
	5% level	-3.029970	
	10% level	-2.655194	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations
and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(AT1,2)
Method: Least Squares
Date: 05/13/14 Time: 09:27
Sample (adjusted): 1994 2012
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(AT1(-1))	-1.068836	0.241867	-4.419104	0.0004
C	0.006812	0.020617	0.330408	0.7451

R-squared	0.534610	Mean dependent var	-7.32E-05
Adjusted R-squared	0.507234	S.D. dependent var	0.127653
S.E. of regression	0.089609	Akaike info criterion	-1.887426
Sum squared resid	0.136505	Schwarz criterion	-1.788012
Log likelihood	19.93055	Hannan-Quinn criter.	-1.870601
F-statistic	19.52848	Durbin-Watson stat	2.006906
Prob(F-statistic)	0.000375		

Lampiran 10. Output Uji Akar Unit Variabel Harga Riil Gula Tahun Sebelumnya

Level

Null Hypothesis: PG1 has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-2.467004	0.1377
Test critical values:	1% level	-3.808546	
	5% level	-3.020686	
	10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PG1)
Method: Least Squares
Date: 05/13/14 Time: 09:21
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PG1(-1)	-0.526795	0.213536	-2.467004	0.0239
C	2.108909	0.854225	2.468799	0.0238

R-squared	0.252681	Mean dependent var	0.006609
Adjusted R-squared	0.211164	S.D. dependent var	0.298351
S.E. of regression	0.264985	Akaike info criterion	0.276352
Sum squared resid	1.263906	Schwarz criterion	0.375925
Log likelihood	-0.763517	Hannan-Quinn criter.	0.295789
F-statistic	6.086107	Durbin-Watson stat	2.005745
Prob(F-statistic)	0.023888		

Lampiran 10. (Lanjutan)

First Difference

Null Hypothesis: D(PG1) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.001859	0.0001
Test critical values:	1% level	-3.831511	
	5% level	-3.029970	
	10% level	-2.655194	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations
and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PG1,2)
Method: Least Squares
Date: 05/13/14 Time: 09:22
Sample (adjusted): 1994 2012
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PG1(-1))	-1.337718	0.222884	-6.001859	0.0000
C	-0.003954	0.066430	-0.059528	0.9532

R-squared	0.679380	Mean dependent var	-0.017897
Adjusted R-squared	0.660520	S.D. dependent var	0.496667
S.E. of regression	0.289383	Akaike info criterion	0.457167
Sum squared resid	1.423620	Schwarz criterion	0.556582
Log likelihood	-2.343088	Hannan-Quinn criter.	0.473992
F-statistic	36.02231	Durbin-Watson stat	1.489303
Prob(F-statistic)	0.000014		

Lampiran 11. Output Uji Akar Unit Variabel Harga Riil Gabah Tahun Sebelumnya

Level

Null Hypothesis: PS1 has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.888761	0.3304
Test critical values:	1% level	-3.808546	
	5% level	-3.020686	
	10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PS1)
Method: Least Squares
Date: 05/13/14 Time: 09:28
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
PS1(-1)	-0.357899	0.189489	-1.888761	0.0751
C	1.018561	0.538056	1.893039	0.0745

R-squared	0.165408	Mean dependent var	0.007987
Adjusted R-squared	0.119042	S.D. dependent var	0.270795
S.E. of regression	0.254166	Akaike info criterion	0.192983
Sum squared resid	1.162809	Schwarz criterion	0.292557
Log likelihood	0.070166	Hannan-Quinn criter.	0.212421
F-statistic	3.567419	Durbin-Watson stat	1.858743
Prob(F-statistic)	0.075147		

Lampiran 11. (Lanjutan)

First Difference

Null Hypothesis: D(PS1) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.603177	0.0020
Test critical values:	1% level	-3.831511	
	5% level	-3.029970	
	10% level	-2.655194	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations
and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(PS1,2)
Method: Least Squares
Date: 05/13/14 Time: 09:28
Sample (adjusted): 1994 2012
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(PS1(-1))	-1.110432	0.241232	-4.603177	0.0003
C	0.006285	0.065242	0.096339	0.9244

R-squared	0.554848	Mean dependent var	0.000988
Adjusted R-squared	0.528663	S.D. dependent var	0.414164
S.E. of regression	0.284340	Akaike info criterion	0.422008
Sum squared resid	1.374436	Schwarz criterion	0.521423
Log likelihood	-2.009075	Hannan-Quinn criter.	0.438833
F-statistic	21.18924	Durbin-Watson stat	1.383072
Prob(F-statistic)	0.000253		

Lampiran 12. Output Uji Akar Unit Variabel Produksi Tahun Sebelumnya

Level

Null Hypothesis: QT1 has a unit root

Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-1.554017	0.4865
Test critical values:	1% level	-3.808546	
	5% level	-3.020686	
	10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT1)
Method: Least Squares
Date: 05/13/14 Time: 09:29
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
QT1(-1)	-0.237502	0.152831	-1.554017	0.1376
C	3.454930	2.223174	1.554053	0.1376

R-squared	0.118294	Mean dependent var	0.000337
Adjusted R-squared	0.069310	S.D. dependent var	0.125323
S.E. of regression	0.120902	Akaike info criterion	-1.293036
Sum squared resid	0.263111	Schwarz criterion	-1.193462
Log likelihood	14.93036	Hannan-Quinn criter.	-1.273598
F-statistic	2.414968	Durbin-Watson stat	1.886006
Prob(F-statistic)	0.137586		

Lampiran 12. (Lanjutan)

First Difference

Null Hypothesis: D(QT1) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-4.358782	0.0033
Test critical values:	1% level	-3.831511	
	5% level	-3.029970	
	10% level	-2.655194	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations
and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(QT1,2)
Method: Least Squares
Date: 05/13/14 Time: 09:29
Sample (adjusted): 1994 2012
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(QT1(-1))	-1.054752	0.241983	-4.358782	0.0004
C	-0.000841	0.030321	-0.027726	0.9782

R-squared	0.527764	Mean dependent var	-0.001756
Adjusted R-squared	0.499986	S.D. dependent var	0.186906
S.E. of regression	0.132164	Akaike info criterion	-1.110239
Sum squared resid	0.296947	Schwarz criterion	-1.010824
Log likelihood	12.54727	Hannan-Quinn criter.	-1.093414
F-statistic	18.99898	Durbin-Watson stat	2.017929
Prob(F-statistic)	0.000427		

Lampiran 13. Output Uji Akar Unit Variabel Rata-rata Curah Hujan

Level

Null Hypothesis: RT has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-3.541907	0.0175
Test critical values:	1% level	-3.808546	
	5% level	-3.020686	
	10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RT)
Method: Least Squares
Date: 05/13/14 Time: 09:29
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RT(-1)	-0.861597	0.243258	-3.541907	0.0023
C	4.402349	1.247582	3.528706	0.0024

R-squared	0.410707	Mean dependent var	-0.012847
Adjusted R-squared	0.377969	S.D. dependent var	0.286381
S.E. of regression	0.225865	Akaike info criterion	-0.043115
Sum squared resid	0.918273	Schwarz criterion	0.056458
Log likelihood	2.431154	Hannan-Quinn criter.	-0.023678
F-statistic	12.54510	Durbin-Watson stat	1.926713
Prob(F-statistic)	0.002329		

Lampiran 13. (Lanjutan)

First Difference

Null Hypothesis: D(RT) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-6.586184	0.0000
Test critical values:	1% level	-3.831511	
	5% level	-3.029970	
	10% level	-2.655194	

*MacKinnon (1996) one-sided p-values.
Warning: Probabilities and critical values calculated for 20 observations
and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RT,2)
Method: Least Squares
Date: 05/13/14 Time: 09:30
Sample (adjusted): 1994 2012
Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(RT(-1))	-1.439630	0.218583	-6.586184	0.0000
C	-0.026791	0.062371	-0.429535	0.6729

R-squared	0.718440	Mean dependent var	0.001825
Adjusted R-squared	0.701877	S.D. dependent var	0.496715
S.E. of regression	0.271209	Akaike info criterion	0.327449
Sum squared resid	1.250426	Schwarz criterion	0.426863
Log likelihood	-1.110763	Hannan-Quinn criter.	0.344274
F-statistic	43.37781	Durbin-Watson stat	2.136944
Prob(F-statistic)	0.000005		

Lampiran 14. Uji Akar Unit Residu

Null Hypothesis: RESID01 has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on SIC, MAXLAG=2)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		-5.027296	0.0007
Test critical values:	1% level	-3.808546	
	5% level	-3.020686	
	10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.
Augmented Dickey-Fuller Test Equation
Dependent Variable: D(RESID01)
Method: Least Squares
Date: 05/13/14 Time: 09:30
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RESID01(-1)	-1.175440	0.233812	-5.027296	0.0001
C	-0.001256	0.011110	-0.113091	0.9112

R-squared	0.584043	Mean dependent var	0.000618
Adjusted R-squared	0.560934	S.D. dependent var	0.074942
S.E. of regression	0.049658	Akaike info criterion	-3.072676
Sum squared resid	0.044386	Schwarz criterion	-2.973102
Log likelihood	32.72676	Hannan-Quinn criter.	-3.053238
F-statistic	25.27370	Durbin-Watson stat	1.906359
Prob(F-statistic)	0.000088		

Lampiran 15. Hasil Estimasi Jangka Pendek

Dependent Variable: D(AT)
Method: Least Squares
Date: 06/12/14 Time: 13:08
Sample (adjusted): 1993 2012
Included observations: 20 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000980	0.010986	0.089224	0.9303
D(PG1)	0.343792	0.070014	4.910354	0.0003
D(PS1)	-0.319828	0.072294	-4.423980	0.0007
D(AT1)	0.593121	0.181820	3.262137	0.0062
D(QT1)	-0.072563	0.093780	-0.773759	0.4529
D(RT)	0.095084	0.044390	2.142034	0.0517
RESID01(-1)	-1.037090	0.299238	-3.465775	0.0042

R-squared	0.779324	Mean dependent var	0.006027
Adjusted R-squared	0.677474	S.D. dependent var	0.084977
S.E. of regression	0.048260	Akaike info criterion	-2.955230
Sum squared resid	0.030277	Schwarz criterion	-2.606724
Log likelihood	36.55230	Hannan-Quinn criter.	-2.887198
F-statistic	7.651657	Durbin-Watson stat	1.364830
Prob(F-statistic)	0.001132		

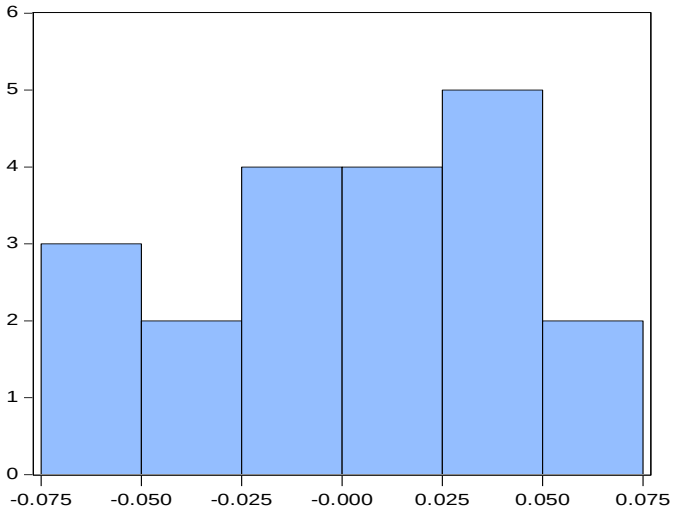
Lampiran 16. Hasil Estimasi Jangka Panjang

Dependent Variable: AT
Method: Least Squares
Date: 06/12/14 Time: 13:06
Sample: 1992 2012
Included observations: 21

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.139210	1.712811	0.665111	0.5161
PG1	0.332283	0.104659	3.174919	0.0063
PS1	-0.279651	0.087632	-3.191188	0.0061
AT1	0.717050	0.141128	5.080864	0.0001
QT1	0.121622	0.091508	1.329088	0.2037
RT	0.042343	0.063743	0.664277	0.5166

R-squared	0.809851	Mean dependent var	12.91988
Adjusted R-squared	0.746468	S.D. dependent var	0.110190
S.E. of regression	0.055483	Akaike info criterion	-2.710524
Sum squared resid	0.046175	Schwarz criterion	-2.412089
Log likelihood	34.46050	Hannan-Quinn criter.	-2.645755
F-statistic	12.77713	Durbin-Watson stat	2.311118
Prob(F-statistic)	0.000058		

Lampiran 17. Uji Normalitas



Series: Residuals	
Sample 1993 2012	
Observations	
Mean	278e-18
Median	0,007207
Maximum	0,058662
Minimum	- 0,074775
Std.Dev	0,039919
Skewness	- 0,383813
Kurtosis	2,043349
Jarque-Bera	1,253693
Probability	0,534274

Lampiran 18. Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.780914	Prob. F(3,10)	0.2142
Obs*R-squared	6.964519	Prob. Chi-Square(3)	0.0730

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 06/12/14 Time: 12:58
Sample: 1993 2012
Included observations: 20
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000199	0.010175	-0.019580	0.9848
D(PG1)	-0.020994	0.070175	-0.299162	0.7709
D(PS1)	0.028349	0.069548	0.407622	0.6921
D(AT1)	-0.075156	0.174250	-0.431314	0.6754
D(QT1)	0.019505	0.091507	0.213155	0.8355
D(RT)	-0.036901	0.046430	-0.794765	0.4452
RESID01(-1)	-0.675797	0.424989	-1.590153	0.1429
RESID(-1)	1.120128	0.502651	2.228440	0.0500
RESID(-2)	-0.344719	0.311618	-1.106224	0.2945
RESID(-3)	0.043977	0.329536	0.133450	0.8965

R-squared	0.348226	Mean dependent var	2.78E-18
Adjusted R-squared	-0.238371	S.D. dependent var	0.039919
S.E. of regression	0.044423	Akaike info criterion	-3.083288
Sum squared resid	0.019734	Schwarz criterion	-2.585422
Log likelihood	40.83288	Hannan-Quinn criter.	-2.986099
F-statistic	0.593638	Durbin-Watson stat	2.322490
Prob(F-statistic)	0.777117		

Lampiran 19. Hasil Uji Heteroskedastisitas (*White test of Heteroscedasticity*)

Heteroskedasticity Test: White

F-statistic	2.151434	Prob. F(6,13)	0.1163
Obs*R-squared	9.964724	Prob. Chi-Square(6)	0.1261
Scaled explained SS	2.196299	Prob. Chi-Square(6)	0.9008

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 06/12/14 Time: 13:01
Sample: 1993 2012
Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000584	0.000543	1.075829	0.3016
(D(PG1))^2	0.007712	0.008297	0.929391	0.3696
(D(PS1))^2	-0.001917	0.006667	-0.287507	0.7783
(D(AT1))^2	-0.066609	0.028982	-2.298280	0.0388
(D(QT1))^2	-0.006261	0.009316	-0.672128	0.5133
(D(RT))^2	0.004135	0.003594	1.150555	0.2706
RESID01(-1)^2	0.286780	0.128306	2.235115	0.0436

R-squared	0.498236	Mean dependent var	0.001514
Adjusted R-squared	0.266653	S.D. dependent var	0.001586
S.E. of regression	0.001359	Akaike info criterion	-10.09553
Sum squared resid	2.40E-05	Schwarz criterion	-9.747022
Log likelihood	107.9553	Hannan-Quinn criter.	-10.02750
F-statistic	2.151434	Durbin-Watson stat	2.308139
Prob(F-statistic)	0.116315		

Lampiran 20. Hasil Uji Heteroskedastisitas (*Breush-Pagan-Godfrey*)

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	1.560421	Prob. F(6,13)	0.2352
Obs*R-squared	8.373407	Prob. Chi-Square(6)	0.2120
Scaled explained SS	1.845561	Prob. Chi-Square(6)	0.9333

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 06/12/14 Time: 13:00
Sample: 1993 2012
Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001508	0.000333	4.528611	0.0006
D(PG1)	-0.002162	0.002122	-1.018931	0.3268
D(PS1)	0.001537	0.002191	0.701566	0.4953
D(AT1)	0.001675	0.005509	0.304113	0.7659
D(QT1)	0.005564	0.002842	1.957878	0.0721
D(RT)	-0.000745	0.001345	-0.553607	0.5892
RESID01(-1)	0.010702	0.009067	1.180262	0.2590

R-squared	0.418670	Mean dependent var	0.001514
Adjusted R-squared	0.150364	S.D. dependent var	0.001586
S.E. of regression	0.001462	Akaike info criterion	-9.948340
Sum squared resid	2.78E-05	Schwarz criterion	-9.599834
Log likelihood	106.4834	Hannan-Quinn criter.	-9.880308
F-statistic	1.560421	Durbin-Watson stat	1.414885
Prob(F-statistic)	0.235237		

Lampiran 21

. Uji Multikolinieritas

	D(AT)	D(PG1)	D(PS1)	D(AT1)	D(QT1)	D(RT)	RESID01(-1)
D(AT)	1.00000	0.25861	-0.13390	-0.07027	0.01658	0.39302	-0.41773
D(PG1)	0.25861	1.00000	0.71918	-0.40553	0.01373	0.30549	-0.05344
D(PS1)	-0.13390	0.71918	1.00000	-0.26553	0.04655	0.24238	0.03012
D(AT1)	-0.07027	-0.40553	-0.26553	1.00000	-0.08956	-0.33594	0.58758
D(QT1)	0.01658	0.01373	0.04655	-0.08956	1.00000	0.29551	-0.19028
D(RT)	0.39302	0.30549	0.24238	-0.33594	0.29551	1.00000	-0.30732
RESID01(-1)	-0.41773	-0.05344	0.03012	0.58758	-0.19028	-0.30732	1.00000

Coefficients[a]

Model		Collinearity Statistics
		VIF
1	(Constant)	
	at1	1.494
	Rt	1.234
	qt1	1.696
	pg1	4.936
	ps1	5.852

a. Dependent Variable: at