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Lampiran 1. Data Penelitian

Bulan	Tahun	IHK	BBM (Rp)	Upah Nominal (Ribuan Rp)	BIRATE (Persen)	Nilai Tukar Rp/Dollar AS
Januari	2008	158,26	4.500	1093,40	8,00	9.395
Februari	2008	159,29	4.500	1093,40	8,00	9.173
Maret	2008	160,81	4.500	1093,40	8,00	9.167
April	2008	161,73	4.500	1091,00	8,00	9.195
Mei	2008	164,01	6.000	1091,00	8,25	9.270
Juni	2008	110,08	6.000	1091,00	8,50	9.280
Juli	2008	111,59	6.000	1098,10	8,75	9.154
Agustus	2008	112,16	6.000	1098,10	9,00	9.142
September	2008	113,25	6.000	1098,10	9,25	9.339
Oktober	2008	113,76	6.000	1103,40	9,50	10.017
November	2008	113,90	5.500	1103,40	9,50	11.433
Desember	2008	113,86	5.000	1103,40	9,25	11.268
Januari	2009	113,78	4.500	1134,70	8,75	11.111
Februari	2009	114,02	4.500	1134,70	8,25	11.802
Maret	2009	114,27	4.500	1134,70	7,75	11.821
April	2009	113,92	4.500	1148,60	7,50	11.032
Mei	2009	113,97	4.500	1148,60	7,25	10.354
Juni	2009	114,10	4.500	1148,60	7,00	10.169
Juli	2009	114,61	4.500	1160,10	6,75	10.082
Agustus	2009	115,25	4.500	1160,10	6,50	9.962
September	2009	116,46	4.500	1160,10	6,50	9.880
Oktober	2009	116,68	4.500	1172,80	6,50	9.471
November	2009	116,65	4.500	1172,80	6,50	9.442
Desember	2009	117,03	4.500	1172,80	6,50	9.441
Januari	2010	118,01	4.500	1182,40	6,50	9.262
Februari	2010	118,38	4.500	1182,40	6,50	9.330
Maret	2010	118,19	4.500	1182,40	6,50	9.159
April	2010	118,37	4.500	1222,20	6,50	9.026
Mei	2010	118,71	4.500	1222,20	6,50	9.160
Juni	2010	119,86	4.500	1222,20	6,50	9.132
Juli	2010	121,74	4.500	1386,40	6,50	9.034
Agustus	2010	122,67	4.500	1386,40	6,50	8.970
September	2010	123,21	4.500	1386,40	6,50	8.975
Oktober	2010	123,29	4.500	1386,70	6,50	8.926
November	2010	124,03	4.500	1386,70	6,50	8.938
Desember	2010	125,17	4.500	1386,70	6,50	9.020
Januari	2011	126,29	4.500	1343,50	6,50	9.030

Februari	2011	126,46	4.500	1343,50	6,75	8.908
Maret	2011	126,05	4.500	1343,50	6,75	8.758
April	2011	125,66	4.500	1320,30	6,75	8.647
Mei	2011	125,81	4.500	1320,30	6,75	8.552
Juni	2011	126,50	4.500	1320,30	6,75	8.559
Juli	2011	127,35	4.500	1342,00	6,75	8.525
Agustus	2011	128,54	4.500	1342,00	6,75	8.520
September	2011	128,89	4.500	1342,00	6,75	8.736
Oktober	2011	128,74	4.500	1346,40	6,50	8.859
November	2011	129,18	4.500	1346,40	6,00	8.993
Desember	2011	129,91	4.500	1346,40	6,00	9.046
Januari	2012	130,90	4.500	1600,00	6,00	9.049
Februari	2012	130,96	4.500	1600,00	5,75	8.990
Maret	2012	131,05	4.500	1600,00	5,75	9.134
April	2012	131,32	4.500	1616,10	5,75	9.161
Mei	2012	131,41	4.500	1616,10	5,75	9.246
Juni	2012	132,23	4.500	1616,10	5,75	9.398
Juli	2012	133,16	4.500	1609,90	5,75	9.427
Agustus	2012	134,43	4.500	1609,90	5,75	9.479
September	2012	134,45	4.500	1609,90	5,75	9.547
Oktober	2012	134,67	4.500	1615,80	5,75	9.588
November	2012	134,76	4.500	1615,80	5,75	9.612
Desember	2012	135,49	4.500	1615,80	5,75	9.627
Januari	2013	136,88	4.500	1816,40	5,75	9.646
Februari	2013	137,91	4.500	1816,40	5,75	9.677
Maret	2013	138,78	4.500	1816,40	5,75	9.706
April	2013	138,64	4.500	1846,50	5,75	9.720
Mei	2013	138,60	4.500	1846,50	5,75	9.755
Juni	2013	140,03	6.500	1846,50	6,00	9.871
Juli	2013	144,63	6.500	1859,30	6,50	10.065
Agustus	2013	146,25	6.500	1859,30	7,00	10.563
September	2013	145,74	6.500	1859,30	7,25	11.311
Oktober	2013	145,87	6.500	1879,10	7,25	11.342
November	2013	146,04	6.500	1879,10	7,50	11.697
Desember	2013	146,84	6.500	1879,10	7,50	12.064
Januari	2014	110,99	6.500	1962,25	7,50	12.154
Februari	2014	111,28	6.500	1962,25	7,50	11.914
Maret	2014	111,37	6.500	1962,25	7,50	11.415
April	2014	111,35	6.500	2132,20	7,50	11.428
Mei	2014	111,53	6.500	2132,20	7,50	11.529
Juni	2014	112,01	6.500	2132,20	7,50	11.888

Juli	2014	113,05	6.500	2153,40	7,50	11.677
Agustus	2014	113,58	6.500	2153,40	7,50	11.703
September	2014	113,89	6.500	2153,40	7,50	11.894
Oktober	2014	114,42	6.500	2177,40	7,75	12.139
November	2014	116,14	8.500	2177,40	7,75	12.163
Desember	2014	119,00	8.500	2177,40	7,75	12.426

Sumber: SDDS BI & Statistik Harga BBM Kementrian ESDM.

Lampiran 2. Uji Stasioneritas Data Tingkat Level Model *Intercept*

Inflasi IHK

Null Hypothesis: LOGCPI has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.016776	0.0374
Test critical values: 1% level	-3.511262	
5% level	-2.896779	
10% level	-2.585626	

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

Harga BBM

Null Hypothesis: LOGBBM has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.238379	0.9283
Test critical values: 1% level	-3.511262	
5% level	-2.896779	
10% level	-2.585626	

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

Nilai Tukar Rupiah

Null Hypothesis: LOGER has a unit root
 Exogenous: Constant
 Lag Length: 3 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.146037	0.6938
Test critical values: 1% level	-3.514426	
5% level	-2.898145	
10% level	-2.586351	

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

Upah Nominal

Null Hypothesis: LOGNWAGE has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	0.136065	0.9667
Test critical values: 1% level	-3.511262	
5% level	-2.896779	
10% level	-2.585626	

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

BI Rate

Null Hypothesis: BIRATE has a unit root
 Exogenous: Constant
 Lag Length: 1 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.142694	0.2289
Test critical values: 1% level	-3.512290	
5% level	-2.897223	
10% level	-2.585861	

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

Lampiran 3. Uji Stasioneritas Data Tingkat *First Difference Model Intercept*

Inflasi IHK

Null Hypothesis: D(LOGCPI) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-9.377190	0.0000
Test critical values:		
1% level	-3.512290	
5% level	-2.897223	
10% level	-2.585861	

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

Harga BBM

Null Hypothesis: D(LOGBBM) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.568879	0.0000
Test critical values:		
1% level	-3.512290	
5% level	-2.897223	
10% level	-2.585861	

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

Nilai Tukar Rupiah

Null Hypothesis: D(LOGER) has a unit root
 Exogenous: Constant
 Lag Length: 2 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.734040	0.0053
Test critical values:		
1% level	-3.514426	
5% level	-2.898145	
10% level	-2.586351	

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

Upah Nominal

Null Hypothesis: D(LOGNWAGE) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-9.752002	0.0000
Test critical values: 1% level	-3.512290	
5% level	-2.897223	
10% level	-2.585861	

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

BI Rate

Null Hypothesis: D(BIRATE) has a unit root
 Exogenous: Constant
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.602395	0.0077
Test critical values: 1% level	-3.512290	
5% level	-2.897223	
10% level	-2.585861	

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

Lampiran 4. Penentuan Panjang *Lag*

VAR Lag Order Selection Criteria
 Endogenous variables: DCPI DBBM DER DNWAGE
 DBIRATE
 Exogenous variables: C
 Date: 10/18/15 Time: 13:45
 Sample: 2008M01 2014M12
 Included observations: 76

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-1672.354	NA	1.02e+13	44.14089	44.29423*	44.20218
1	-1631.303	75.62087	6.68e+12	43.71849	44.63852	44.08618
2	-1613.737	30.04614	8.20e+12	43.91414	45.60085	44.58823
3	-1589.146	38.82789	8.47e+12	43.92490	46.37830	44.90540
4	-1573.545	22.58057	1.13e+13	44.17224	47.39233	45.45914
5	-1524.099	65.06088	6.37e+12	43.52892	47.51570	45.12223
6	-1426.200	115.9324*	1.04e+12*	41.61054	46.36401	43.51025*
7	-1399.567	28.03545	1.17e+12	41.56754*	47.08770	43.77367

* indicates lag order selected by the criterion

LR: sequential modified LR test statistic (each test at 5% level)

FPE: Final prediction error

AIC: Akaike information criterion

SC: Schwarz information criterion

HQ: Hannan-Quinn information criterion

Lampiran 5. Uji Kointegrasi (*Johansen's Cointegration*)

Date: 10/18/15 Time: 13:49
 Sample (adjusted): 2008M08 2014M12
 Included observations: 77 after adjustments
 Trend assumption: Linear deterministic trend
 Series: LOGCPI LOGBBM LOGER LOGNWAGE BIRATE
 Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.1 Critical Value	Prob.**
None *	0.380209	101.8699	65.81970	0.0000
At most 1 *	0.366093	65.03515	44.49359	0.0006
At most 2 *	0.213957	29.93443	27.06695	0.0482
At most 3	0.103891	11.39716	13.42878	0.1882
At most 4 *	0.037597	2.950823	2.705545	0.0858

Trace test indicates 3 cointegrating eqn(s) at the 0.1 level

* denotes rejection of the hypothesis at the 0.1 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 6. Uji Stabilitas Model

Roots of Characteristic Polynomial
 Endogenous variables: DCPI DBBM DER DNWAGE
 DBIRATE
 Exogenous variables: C
 Lag specification: 1 6
 Date: 10/18/15 Time: 13:50

Root	Modulus
-0.037807 + 0.948933i	0.949686
-0.037807 - 0.948933i	0.949686
0.806351 - 0.458371i	0.927526
0.806351 + 0.458371i	0.927526
0.654514 - 0.651121i	0.923226
0.654514 + 0.651121i	0.923226
-0.350736 + 0.843502i	0.913516
-0.350736 - 0.843502i	0.913516
0.248379 - 0.859415i	0.894587
0.248379 + 0.859415i	0.894587
-0.751721 - 0.452047i	0.877172
-0.751721 + 0.452047i	0.877172
0.823562 - 0.282651i	0.870715
0.823562 + 0.282651i	0.870715
-0.190444 + 0.846478i	0.867637
-0.190444 - 0.846478i	0.867637
0.864881	0.864881
-0.524645 - 0.675588i	0.855378
-0.524645 + 0.675588i	0.855378
0.335052 + 0.778852i	0.847862
0.335052 - 0.778852i	0.847862
-0.846985	0.846985
-0.728316 - 0.291006i	0.784302
-0.728316 + 0.291006i	0.784302
-0.488998 - 0.548984i	0.735189
-0.488998 + 0.548984i	0.735189
0.608401 + 0.112373i	0.618691
0.608401 - 0.112373i	0.618691
0.394350	0.394350
-0.388468	0.388468

No root lies outside the unit circle.
 VAR satisfies the stability condition.

Lampiran 7. Uji Kausalitas *Granger*

Pairwise Granger Causality Tests

Date: 10/18/15 Time: 13:52

Sample: 2008M01 2014M12

Lags: 6

Null Hypothesis:	Obs	F-Statistic	Prob.
LOGBBM does not Granger Cause LOGCPI	78	2.80164	0.0174
LOGCPI does not Granger Cause LOGBBM		0.50191	0.8047
LOGER does not Granger Cause LOGCPI	78	2.06692	0.0692
LOGCPI does not Granger Cause LOGER		10.1919	6.0000
LOGNWAGE does not Granger Cause LOGCPI	78	0.09039	0.9971
LOGCPI does not Granger Cause LOGNWAGE		0.27939	0.9447
BIRATE does not Granger Cause LOGCPI	78	3.47725	0.0048
LOGCPI does not Granger Cause BIRATE		1.20160	0.3168

Lampiran 8. Hasil Estimasi VECM

Vector Error Correction Estimates

Date: 10/18/15 Time: 13:54

Sample (adjusted): 2008M09 2014M12

Included observations: 76 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1				
DCPI(-1)	1.000000				
DBBM(-1)	0.025789 (0.00330) [7.81505]				
DER(-1)	-0.006655 (0.00170) [-3.92037]				
DNWAGE(-1)	0.007928 (0.00951) [0.83410]				
DBIRATE(-1)	-6.590135 (2.08541) [-3.16012]				
C	-0.844017				

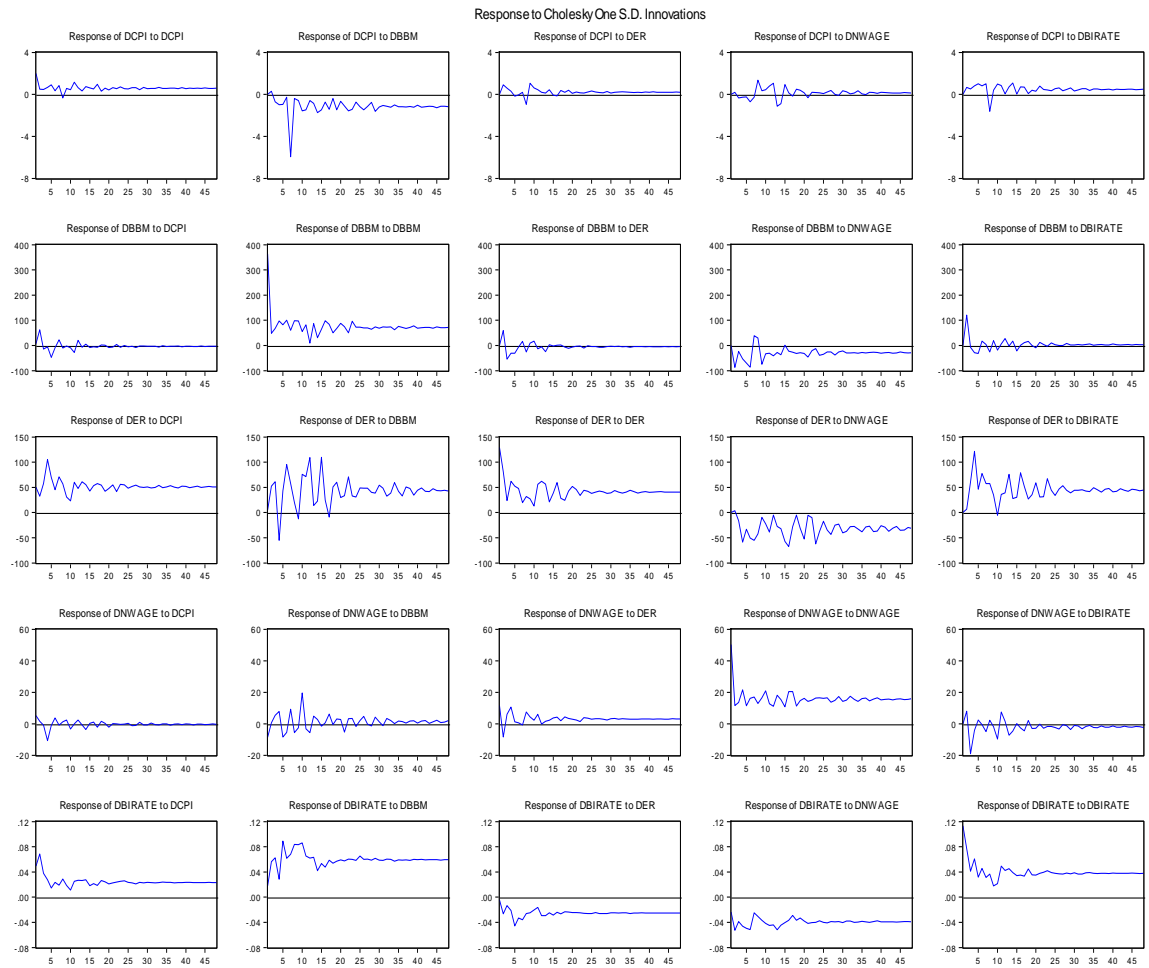
Error Correction:	D(DCPI)	D(DBBM)	D(DER)	D(DNWAGE)	D(DBIRATE)
CointEq1	-1.286651 (0.20035) [-6.42201]	-17.13078 (36.5732) [-0.46840]	-6.913665 (13.9509) [-0.49557]	0.646246 (5.28030) [0.12239]	0.035378 (0.01279) [2.76575]
D(DCPI(-1))	0.199269 (0.09359) [2.12924]	9.648115 (17.0840) [0.56474]	5.149335 (6.51670) [0.79018]	-0.100814 (2.46652) [-0.04087]	-0.013155 (0.00598) [-2.20165]
D(DCPI(-2))	0.086400 (0.08174) [1.05703]	-7.811696 (14.9211) [-0.52353]	15.88486 (5.69164) [2.79091]	0.604377 (2.15424) [0.28055]	-0.013295 (0.00522) [-2.54754]
D(DCPI(-3))	0.007225 (0.07478) [0.09662]	-1.255714 (13.6506) [-0.09199]	15.98892 (5.20701) [3.07065]	-1.203878 (1.97082) [-0.61085]	-0.008416 (0.00477) [-1.76268]
D(DCPI(-4))	-0.002112 (0.06823) [-0.03095]	-3.323270 (12.4555) [-0.26681]	7.457967 (4.75114) [1.56972]	-1.729177 (1.79827) [-0.96158]	-0.009740 (0.00436) [-2.23581]
D(DCPI(-5))	-0.209685 (0.05921) [-3.54109]	8.850765 (10.8095) [0.81880]	-8.490794 (4.12328) [-2.05923]	-1.089371 (1.56063) [-0.69803]	-0.006006 (0.00378) [-1.58851]

D(DCPI(-6))	-0.081688 (0.05512) [-1.48199]	17.49694 (10.0620) [1.73891]	2.189530 (3.83816) [0.57046]	-2.461274 (1.45272) [-1.69426]	3.65E-05 (0.00352) [0.01038]
D(DBBM(-1))	0.033821 (0.00515) [6.56399]	-0.515030 (0.94057) [-0.54758]	0.314458 (0.35878) [0.87647]	-0.011436 (0.13580) [-0.08421]	-0.000807 (0.00033) [-2.45281]
D(DBBM(-2))	0.029961 (0.00489) [6.12471]	-0.519804 (0.89298) [-0.58210]	0.355195 (0.34063) [1.04277]	0.018080 (0.12892) [0.14023]	-0.000737 (0.00031) [-2.35901]
D(DBBM(-3))	0.024554 (0.00427) [5.74495]	-0.309231 (0.78022) [-0.39634]	-0.008117 (0.29761) [-0.02727]	0.054326 (0.11264) [0.48228]	-0.000678 (0.00027) [-2.48630]
D(DBBM(-4))	0.021262 (0.00365) [5.82426]	0.137504 (0.66639) [0.20634]	0.063578 (0.25420) [0.25012]	0.006280 (0.09621) [0.06527]	-0.000427 (0.00023) [-1.83085]
D(DBBM(-5))	0.019019 (0.00310) [6.12854]	-0.032342 (0.56649) [-0.05709]	0.081846 (0.21609) [0.37876]	-0.018930 (0.08179) [-0.23145]	-0.000444 (0.00020) [-2.23903]
D(DBBM(-6))	0.003203 (0.00278) [1.15396]	0.075473 (0.50669) [0.14895]	0.203127 (0.19328) [1.05097]	0.021121 (0.07315) [0.28872]	-0.000350 (0.00018) [-1.97643]
D(DER(-1))	-0.001974 (0.00211) [-0.93710]	0.490925 (0.38458) [1.27651]	-0.423565 (0.14670) [-2.88729]	-0.081550 (0.05552) [-1.46871]	0.000118 (0.00013) [0.87419]
D(DER(-2))	0.000602 (0.00172) [0.34929]	-0.223802 (0.31484) [-0.71085]	-0.655561 (0.12009) [-5.45872]	0.020054 (0.04545) [0.44118]	-4.06E-05 (0.00011) [-0.36910]
D(DER(-3))	0.004018 (0.00196) [2.05064]	0.165914 (0.35771) [0.46382]	-0.057467 (0.13645) [-0.42116]	-0.020917 (0.05165) [-0.40502]	-0.000104 (0.00013) [-0.83316]
D(DER(-4))	0.000798 (0.00170) [0.46789]	-0.474205 (0.31121) [-1.52374]	-0.039034 (0.11871) [-0.32881]	0.033195 (0.04493) [0.73880]	-0.000219 (0.00011) [-2.00789]
D(DER(-5))	0.000820 (0.00118) [0.69651]	-0.013468 (0.21491) [-0.06267]	0.051442 (0.08198) [0.62750]	0.025941 (0.03103) [0.83604]	-0.000115 (7.5E-05) [-1.53318]
D(DER(-6))	-0.001311 (0.00101) [-1.29254]	-0.118969 (0.18518) [-0.64246]	-0.021394 (0.07064) [-0.30288]	-0.013368 (0.02674) [-0.50002]	-8.41E-05 (6.5E-05) [-1.29812]
D(DNWAGE(-1))	0.017235 (0.00621) [2.77399]	-1.092523 (1.13415) [-0.96330]	0.161364 (0.43262) [0.37299]	-0.742854 (0.16374) [-4.53667]	-0.001008 (0.00040) [-2.54045]
D(DNWAGE(-2))	0.015742	-0.450833	0.216102	-0.559506	-0.000937

	(0.00815)	(1.48825)	(0.56769)	(0.21487)	(0.00052)
	[1.93093]	[-0.30293]	[0.38067]	[-2.60395]	[-1.80067]
D(DNWAGE(-3))	0.012256	-1.244024	-0.108074	-0.357079	-0.001035
	(0.00811)	(1.48115)	(0.56499)	(0.21384)	(0.00052)
	[1.51047]	[-0.83990]	[-0.19129]	[-1.66982]	[-1.99800]
D(DNWAGE(-4))	0.015601	-1.816843	0.116900	-0.276975	-0.000945
	(0.00778)	(1.42056)	(0.54187)	(0.20510)	(0.00050)
	[2.00476]	[-1.27896]	[0.21573]	[-1.35047]	[-1.90127]
D(DNWAGE(-5))	0.007087	-2.786265	0.202310	-0.148739	-0.000747
	(0.00691)	(1.26098)	(0.48100)	(0.18206)	(0.00044)
	[1.02590]	[-2.20960]	[0.42060]	[-0.81700]	[-1.69287]
D(DNWAGE(-6))	0.008772	-0.484114	0.541971	-0.069692	8.00E-05
	(0.00535)	(0.97714)	(0.37273)	(0.14107)	(0.00034)
	[1.63873]	[-0.49544]	[1.45406]	[-0.49400]	[0.23397]
D(DBIRATE(-1))	-2.527571	954.1654	14.05657	74.11657	-0.090404
	(2.20592)	(402.683)	(153.603)	(58.1378)	(0.14084)
	[-1.14581]	[2.36952]	[0.09151]	[1.27484]	[-0.64190]
D(DBIRATE(-2))	-3.045382	218.1044	327.0699	-163.1254	-0.373304
	(2.62080)	(478.419)	(182.493)	(69.0722)	(0.16733)
	[-1.16200]	[0.45589]	[1.79224]	[-2.36167]	[-2.23097]
D(DBIRATE(-3))	5.153653	-305.1671	771.6305	-31.15920	-0.113533
	(2.78954)	(509.222)	(194.243)	(73.5194)	(0.17810)
	[1.84749]	[-0.59928]	[3.97251]	[-0.42382]	[-0.63746]
D(DBIRATE(-4))	4.337238	-827.5066	578.7950	-15.89476	-0.284151
	(3.25902)	(594.923)	(226.933)	(85.8926)	(0.20808)
	[1.33084]	[-1.39095]	[2.55051]	[-0.18505]	[-1.36561]
D(DBIRATE(-5))	3.931628	-3.013198	591.0340	67.02544	-0.070112
	(3.11703)	(569.003)	(217.046)	(82.1504)	(0.19901)
	[1.26134]	[-0.00530]	[2.72308]	[0.81589]	[-0.35231]
D(DBIRATE(-6))	3.455661	-230.8499	-222.7009	12.64651	-0.107308
	(2.92879)	(534.640)	(203.938)	(77.1892)	(0.18699)
	[1.17990]	[-0.43179]	[-1.09200]	[0.16384]	[-0.57387]
C	-0.428502	16.49446	-10.07580	1.478356	0.013959
	(0.24938)	(45.5243)	(17.3652)	(6.57261)	(0.01592)
	[-1.71824]	[0.36232]	[-0.58023]	[0.22493]	[0.87669]
R-squared	0.935204	0.647291	0.894349	0.655760	0.504478
Adj. R-squared	0.889552	0.398791	0.819912	0.413227	0.155360
Sum sq. resids	174.6437	5819705.	846789.9	121308.4	0.711905
S.E. equation	1.992279	363.6840	138.7272	52.50723	0.127199
F-statistic	20.48558	2.604793	12.01496	2.703795	1.445009
Log likelihood	-139.4559	-535.1883	-461.9414	-388.1029	69.64134
Akaike AIC	4.511997	14.92601	12.99846	11.05534	-0.990562
Schwarz SC	5.493358	15.90737	13.97982	12.03670	-0.009200
Mean dependent	0.030132	0.000000	3.618421	0.000000	-0.003289
S.D. dependent	5.994753	469.0416	326.9035	68.54629	0.138404

Determinant resid covariance (dof adj.)	2.84E+11
Determinant resid covariance	1.85E+10
Log likelihood	-1437.501
Akaike information criterion	42.17108
Schwarz criterion	47.23122

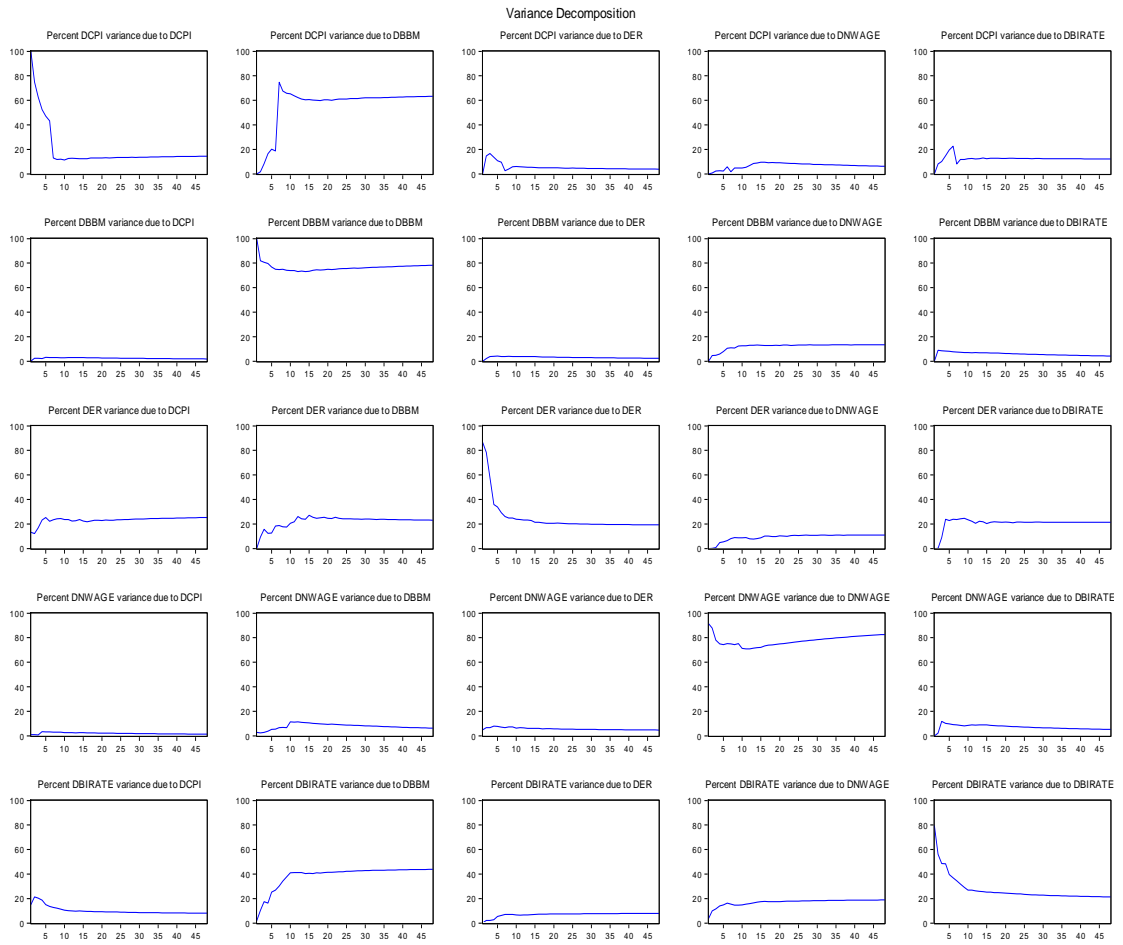
Lampiran 9. Hasil Analisis IRF Bentuk Diagram



Lampiran 10. Hasil Analisis IRF Bentuk Tabel

Response of DCPI:					
Period	DCPI	DBBM	DER	DNWAGE	DBIRATE
1	1.992279	0.000000	0.000000	0.000000	0.000000
2	0.492212	0.308187	0.905220	0.212022	0.674708
3	0.474108	-0.700936	0.595485	-0.343058	0.516273
4	0.658698	-0.973918	0.302508	-0.265527	0.810619
5	0.916350	-0.959751	-0.161826	-0.250090	1.001087
6	0.337980	-0.270094	-0.048640	-0.706631	0.806569
7	0.838175	-5.941183	0.199165	-0.260622	1.008994
8	-0.338728	-0.391923	-0.953955	1.365607	-1.608340
9	0.565197	-0.598034	1.050562	0.343222	0.402312
10	0.440732	-1.581437	0.614119	0.453945	0.977998
11	1.164975	-1.472259	0.451403	0.796238	0.831831
12	0.654267	-0.578778	0.196568	1.068328	0.048836
13	0.326847	-0.863417	0.120326	-1.127172	0.717944
14	0.753630	-1.747205	0.436318	-0.884180	1.073974
15	0.612808	-1.481824	-0.070905	0.942870	0.020998
16	0.522152	-0.738301	-0.154992	0.152471	0.722454
17	0.965262	-1.433609	0.371560	-0.168913	0.699325
18	0.303891	-0.400666	0.209653	0.501525	0.087674
19	0.582000	-1.481572	0.399779	0.386496	0.405203
20	0.419150	-0.657923	0.097046	0.149397	0.286957
21	0.639678	-1.106862	0.236544	-0.322128	0.782003
22	0.555950	-1.561010	0.149666	0.210969	0.464584
23	0.709027	-1.432911	0.136453	0.185140	0.427125
24	0.547074	-0.744956	0.215949	0.144863	0.346033
25	0.526855	-1.167671	0.324138	0.089505	0.550595
26	0.645866	-1.470163	0.224364	0.221738	0.626839
27	0.646072	-1.161360	0.167311	0.382706	0.353468
28	0.450301	-0.759549	0.154214	0.001588	0.483382
29	0.657978	-1.626588	0.284012	-0.105575	0.614085
30	0.544446	-1.200360	0.132463	0.352883	0.325006
31	0.577320	-1.044216	0.202839	0.248628	0.425932
32	0.561024	-1.124573	0.219846	0.045500	0.552433
33	0.677755	-1.234626	0.251420	0.115013	0.547981
34	0.566275	-1.012890	0.218488	0.340170	0.380656
35	0.563076	-1.185009	0.199136	0.063598	0.519071
36	0.582007	-1.174051	0.178605	-0.010399	0.517195
37	0.590808	-1.206274	0.208114	0.204348	0.436006
38	0.556407	-1.155728	0.177286	0.187876	0.480922
39	0.632040	-1.225161	0.216088	0.104581	0.500375
40	0.555585	-1.032976	0.202769	0.189968	0.426888
41	0.584809	-1.225000	0.241176	0.167380	0.491498
42	0.581219	-1.180575	0.201290	0.150754	0.482210
43	0.591023	-1.115144	0.199159	0.125024	0.472309
44	0.564869	-1.158342	0.202109	0.134118	0.485422
45	0.612410	-1.274290	0.208824	0.126616	0.505876
46	0.578512	-1.115179	0.192461	0.180116	0.441548
47	0.571950	-1.139283	0.214266	0.152849	0.469865
48	0.586387	-1.185983	0.211567	0.129137	0.503107

Lampiran 11. Hasil Analisis VDC Bentuk Diagram



Lampiran 12. Hasil Analisis VDC Bentuk Tabel

Variance Decomposition of DCPI:						
Period	S.E.	DCPI	DBBM	DER	DNWAGE	DBIRATE
1	1.992279	100.0000	0.000000	0.000000	0.000000	0.000000
2	2.371926	74.85641	1.688213	14.56485	0.799023	8.091502
3	2.661006	62.65012	8.279820	16.58006	2.296894	10.19310
4	3.046715	52.46564	16.53447	13.63362	2.511687	14.85458
5	3.483417	47.05548	20.23973	10.64532	2.436844	19.62262
6	3.670644	43.22546	18.76911	9.604619	5.900557	22.50026
7	7.113331	12.89850	74.75677	2.635910	1.705437	8.003383
8	7.498633	11.81108	67.54488	3.990411	4.851236	11.80240
9	7.634784	11.94161	65.77087	5.742790	4.881851	11.66288
10	7.907262	11.44346	65.31605	5.957013	4.880772	12.40270
11	8.220658	12.59584	63.63832	5.812993	5.453878	12.49897
12	8.338142	12.85909	62.33945	5.705913	6.942885	12.15266
13	8.495726	12.53449	61.08113	5.516261	8.447981	12.42014
14	8.827436	12.33903	60.49446	5.353788	8.828266	12.98445
15	9.021609	12.27500	60.61632	5.131985	9.544616	12.43207
16	9.098152	12.39871	60.25918	5.075018	9.412779	12.85431
17	9.296181	12.95425	60.09745	5.020856	9.049040	12.87841
18	9.326040	12.97761	59.89780	5.039293	9.280382	12.80491
19	9.485895	12.92034	60.33547	5.048498	9.136245	12.55945
20	9.523908	13.01109	60.33201	5.018660	9.088064	12.55017
21	9.649374	13.11441	60.08908	4.949093	8.964711	12.88271
22	9.805049	13.02277	60.73077	4.816485	8.728600	12.70138
23	9.946370	13.16349	61.09270	4.699411	8.516973	12.52742
24	9.998594	13.32571	61.01129	4.697095	8.449225	12.51667
25	10.10095	13.32908	61.11743	4.705361	8.286711	12.56142
26	10.25183	13.33651	61.38812	4.615770	8.091361	12.56824
27	10.35209	13.46896	61.46346	4.552924	8.072075	12.44258
28	10.40206	13.52725	61.40751	4.531264	7.994706	12.53926
29	10.57121	13.48523	61.82566	4.459595	7.750880	12.47864
30	10.66468	13.51050	62.01349	4.397191	7.725094	12.35373
31	10.74446	13.59931	62.04048	4.367771	7.664343	12.32809
32	10.83413	13.64328	62.09516	4.336944	7.539759	12.38486
33	10.94252	13.75796	62.14412	4.304243	7.402177	12.39151
34	11.01789	13.83455	62.14204	4.284887	7.396586	12.34193
35	11.10983	13.86339	62.25547	4.246388	7.277947	12.35680
36	11.20022	13.91055	62.35347	4.203553	7.161034	12.37139
37	11.29266	13.95745	62.47782	4.168976	7.077016	12.31874
38	11.37838	13.98708	62.57172	4.130677	6.998054	12.31248
39	11.47502	14.05586	62.66218	4.096857	6.888987	12.29611
40	11.54605	14.11500	62.69400	4.077448	6.831559	12.28199
41	11.63965	14.14131	62.79728	4.055061	6.742798	12.26354
42	11.72642	14.17849	62.88502	4.024741	6.659914	12.25184
43	11.80594	14.23875	62.93296	3.999166	6.581717	12.24740
44	11.88846	14.26753	63.01166	3.972741	6.503389	12.24468
45	11.98540	14.29874	63.12685	3.939091	6.409770	12.22555
46	12.06203	14.34767	63.18208	3.914659	6.350885	12.20471
47	12.14116	14.38318	63.24173	3.894944	6.284222	12.19592
48	12.22590	14.41452	63.30906	3.871082	6.208563	12.19677