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# LAMPIRAN

## Lampiran 1

Data Mentah PDB, PMA, AK dan EXPD tahun 2000-2014

Tahun	PDB (miliar Rp)	PMA (juta \$)	AK (jiwa)	EXPD (miliar Rp)
2000	1.389.769,9	15.420,0	95.650.961	221.400
2001	1.440.405,7	15.055,9	98.812.448	341.600
2002	1.505.216,4	9.789,1	100.779.270	322.200
2003	1.577.171,3	13.207,2	100.316.007	376.500
2004	1.656.516,8	10.279,8	103.973.387	435.700
2005	1.750.815,2	8.916,9	105.802.372	509.419
2006	1.847.126,7	5.977,0	106.388.935	669.880
2007	1.964.317,3	10.341,4	109.941.359	757.886
2008	2.082.456,1	14.871,4	111.947.265	985.790
2009	2.178.850,4	10.815,2	113.822.280	937.397
2010	2.314.458,8	16.214,8	116.527.546	1.042.133
2011	2.464.566,1	19.474,5	117.370.485	1.295.047
2012	2.618.932,0	24.564,7	118.053.110	1.491.203
2013	2.769.053,0	28.617,5	118.192.778	1.650.421
2014	2.909.181,5	28.529,6	121.872.931	1.876.872

## Lampiran 2

Data Kuartal PDB, PMA, AK dan EXPD

Tahun	PDB (Miliar Rp)	Angkatan Kerja	PMA (\$Juta)	EXP (Triliun Rp)
2000.1	343.470,60	23.551.018,00	3.621,02	36.446,88
2000.2	345.970,80	23.804.610,00	3.828,08	50.503,13
2000.3	348.692,60	24.039.537,00	3.958,53	62.378,13
2000.4	351.635,90	24.255.796,00	4.012,38	72.071,88
2001.1	354.800,60	24.453.389,00	3.989,62	79.584,38
2001.2	358.186,80	24.632.315,00	3.890,26	84.915,63
2001.3	361.794,50	24.792.575,00	3.714,30	88.065,63
2001.4	365.623,70	24.934.168,00	3.461,72	89.034,38
2002.1	369.949,00	25.105.353,00	2.601,78	79.489,84
2002.2	374.111,30	25.190.309,00	2.408,31	79.428,91
2002.3	378.385,20	25.237.296,00	2.350,54	80.519,53
2002.4	382.770,80	25.246.312,00	2.428,47	82.761,72
2003.1	387.258,40	24.961.470,00	3.229,22	88.842,97
2003.2	391.871,00	24.996.901,00	3.343,71	92.313,28
2003.3	396.599,20	25.096.717,00	3.359,04	95.860,16
2003.4	401.442,80	25.260.919,00	3.275,23	99.483,59
2004.1	406.106,50	25.721.889,00	2.783,28	102.807,90
2004.2	411.299,20	25.921.907,00	2.624,76	106.734,70
2004.3	416.725,60	26.093.356,00	2.490,69	110.888,40
2004.4	422.385,60	26.236.236,00	2.381,07	115.269,00
2005.1	428.784,70	26.327.658,00	2.418,60	117.055,20
2005.2	434.709,80	26.422.556,00	2.308,78	123.018,00
2005.3	440.666,40	26.498.042,00	2.174,31	130.336,10
2005.4	446.654,40	26.554.115,00	2.015,21	139.009,60
2006.1	451.936,50	26.426.390,00	1.484,54	155.257,10
2006.2	458.282,40	26.509.391,00	1.414,93	164.153,80
2006.3	464.954,60	26.638.735,00	1.459,44	171.918,40
2006.4	471.953,30	26.814.420,00	1.618,09	178.550,80
2007.1	480.058,00	27.212.711,00	2.169,72	175.756,20
2007.2	287.397,60	27.410.573,00	2.445,08	183.442,50
2007.3	494.751,60	27.584.271,00	2.723,03	193.314,60
2007.4	502.120,10	27.733.804,00	3.003,57	205.372,70
2008.1	510.388,50	27.803.446,00	3.628,56	235.874,40
2008.2	517.431,90	27.926.942,00	3.777,53	245.801,20

2008.3	524.135,70	28.048.564,00	3.792,33	251.410,90
2008.4	530.500,00	28.168.313,00	3.672,98	252.703,50
2009.1	534.143,80	28.249.934,00	2.714,70	232.904,50
2009.2	540.781,20	28.380.439,00	2.608,94	232.272,60
2009.3	548.031,30	28.523.572,00	2.650,92	234.033,30
2009.4	555.894,10	28.679.335,00	2.840,65	238.186,60
2010.1	565.335,00	28.951.617,00	3.631,08	244.926,00
2010.2	574.037,10	29.091.081,00	3.935,12	253.787,30
2010.3	582.965,70	29.201.619,00	4.205,72	264.963,90
2010.4	592.120,90	29.283.229,00	4.442,89	278.455,70
2011.1	601.902,60	29.269.858,00	4.491,52	302.268,20
2011.2	611.350,90	29.320.037,00	4.723,86	317.188,50
2011.3	620.865,60	29.367.711,00	4.984,79	331.221,90
2011.4	630.447,00	29.412.880,00	5.274,33	344.368,50
2012.1	640.427,00	29.470.491,00	5.704,49	355.854,00
2012.2	650.008,60	29.504.671,00	6.006,42	367.536,60
2012.3	659.523,80	29.530.368,00	6.292,14	378.642,00
2012.4	668.972,70	29.547.581,00	6.561,65	389.170,30
2013.1	678.579,70	29.396.800,00	6.936,17	395.052,30
2013.2	687.806,20	29.460.850,00	7.124,77	406.053,90
2013.3	696.876,50	29.580.219,00	7.248,68	418.106,10
2013.4	705.790,60	29.754.909,00	7.307,88	431.208,70
2014.1	742.990,30	29.984.918,00	7.302,39	445.361,90
2014.2	740.215,60	30.270.248,00	7.232,20	460.565,60
2014.3	725.908,00	30.610.898,00	7.097,30	476.819,90
2014.4	700.067,60	31.006.867,00	6.897,72	494.124,60



### Lampiran 3

Data Kuartal Log PDB, Log PMA, Log AK dan Log EXPD

Tahun	Log PDB	Log PMA	Log AK	Log EXPD
2000.1	14.54	10.02	7.37	16.56
2000.2	14.54	11.73	7.38	16.70
2000.3	14.54	10.18	7.38	16.80
2000.4	14.55	9.44	7.38	16.86
2001.1	14.55	9.74	7.39	16.90
2001.2	14.55	8.88	7.39	16.93
2001.3	14.56	9.03	7.39	16.94
2001.4	14.56	8.76	7.40	16.95
2002.1	14.57	8.65	7.40	16.90
2002.2	14.57	8.42	7.40	16.90
2002.3	14.58	8.93	7.40	16.91
2002.4	14.58	9.10	7.40	16.92
2003.1	14.59	8.80	7.40	16.95
2003.2	14.59	8.95	7.40	16.97
2003.3	14.60	9.03	7.40	16.98
2003.4	14.60	9.41	7.40	17.00
2004.1	14.61	8.81	7.41	17.01
2004.2	14.61	9.04	7.41	17.03
2004.3	14.62	8.93	7.42	17.04
2004.4	14.63	9.08	7.42	17.06
2005.1	14.63	9.31	7.42	17.07
2005.2	14.64	9.13	7.42	17.09
2005.3	14.64	9.63	7.42	17.12
2005.4	14.65	9.11	7.42	17.14
2006.1	14.66	9.42	7.42	17.19
2006.2	14.66	8.95	7.42	17.22
2006.3	14.67	8.90	7.43	17.24
2006.4	14.67	9.23	7.43	17.25
2007.1	14.68	9.48	7.43	17.24
2007.2	14.46	9.05	7.44	17.26
2007.3	14.69	9.65	7.44	17.29
2007.4	14.70	9.26	7.44	17.31
2008.1	14.71	9.90	7.44	17.37
2008.2	14.71	9.40	7.45	17.39
2008.3	14.72	9.53	7.45	17.40

2008.4	14.72	9.03	7.45	17.40
2009.1	14.73	9.45	7.45	17.37
2009.2	14.73	9.41	7.45	17.37
2009.3	14.74	9.59	7.46	17.37
2009.4	14.74	9.18	7.46	17.38
2010.1	14.75	9.58	7.46	17.39
2010.2	14.76	9.59	7.46	17.40
2010.3	14.77	9.65	7.47	17.42
2010.4	14.77	9.61	7.47	17.44
2011.1	14.78	9.64	7.47	17.48
2011.2	14.79	9.68	7.47	17.50
2011.3	14.79	9.71	7.47	17.52
2011.4	14.80	9.71	7.47	17.54
2012.1	14.81	9.76	7.47	17.55
2012.2	14.81	9.80	7.47	17.57
2012.3	14.82	9.80	7.47	17.58
2012.4	14.83	9.80	7.47	17.59
2013.1	14.83	9.85	7.47	17.60
2013.2	14.84	9.86	7.47	17.61
2013.3	14.84	9.84	7.47	17.62
2013.4	14.85	9.87	7.47	17.63
2014.1	14.87	9.84	7.48	17.65
2014.2	14.87	9.87	7.48	17.66
2014.3	14.86	9.87	7.49	17.68
2014.4	14.85	9.83	7.49	17.69

## Lampiran 4

### Uji Stasioner

Null Hypothesis: D(L\_PDB) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.861422	0.0000
Test critical values: 1% level	-3.550396	
5% level	-2.913549	
10% level	-2.594521	

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

Null Hypothesis: D(L\_PMA) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=9)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-14.75855	0.0000
Test critical values: 1% level	-3.548208	
5% level	-2.912631	
10% level	-2.594027	

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

Null Hypothesis: D(L\_AK) has a unit root

Exogenous: Constant

Lag Length: 3 (Automatic - based on SIC, maxlag=7)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.852921	0.0002
Test critical values: 1% level	-3.555023	
5% level	-2.915522	
10% level	-2.595565	

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

Null Hypothesis: D(L\_EXPD) has a unit root

Exogenous: Constant

Lag Length: 4 (Automatic - based on SIC, maxlag=9)

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	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.190540	0.0001
Test critical values: 1% level	-3.557472	
5% level	-2.916566	
10% level	-2.596116	

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

Variabel	1 <sup>st</sup> Dif	
	ADF	Prob
PDB	-8.861422	0.0000
AK	-4.852921	0.0002
PMA	-14.75855	0.0000
EXPD	-5.190540	0.0001

## Uji Lag

VAR Lag Order Selection Criteria

Endogenous variables: L\_PDB L\_PMA L\_AK L\_EXPD

Exogenous variables: C

Date: 01/25/16 Time: 11:34

Sample: 2000Q1 2014Q4

Included observations: 54

Lag	LogL	LR	FPE	AIC	SC	HQ
0	325.1999	NA	8.01e-11	-11.89629	-11.74896	-11.83947
1	542.4571	394.2814	4.65e-14	-19.35026	-18.61360*	-19.06616
2	570.1651	46.18011*	3.04e-14*	-19.78389*	-18.45790	-19.27251*
3	583.6144	20.42292	3.43e-14	-19.68942	-17.77410	-18.95076
4	599.0875	21.20390	3.68e-14	-19.66991	-17.16526	-18.70396
5	614.8332	19.24477	4.04e-14	-19.66049	-16.56651	-18.46726
6	632.8110	19.30951	4.29e-14	-19.73374	-16.05044	-18.31324

\* 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

## Uji Kointegrasi

### Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.379849	59.67118	47.85613	0.0027
At most 1 *	0.350435	32.43699	29.79707	0.0243
At most 2	0.124641	7.844209	15.49471	0.4822
At most 3	0.004486	0.256284	3.841466	0.6127

Trace test indicates 2 cointegrating eqn(s) at the 0.05 level

\* denotes rejection of the hypothesis at the 0.05 level

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

### Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None	0.379849	27.23419	27.58434	0.0554
At most 1 *	0.350435	24.59278	21.13162	0.0156
At most 2	0.124641	7.587925	14.26460	0.4221
At most 3	0.004486	0.256284	3.841466	0.6127

Max-eigenvalue test indicates no cointegration at the 0.05 level

\* denotes rejection of the hypothesis at the 0.05 level

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

## Hasil Kausalitas Granger

Pairwise Granger Causality Tests

Date: 01/25/16 Time: 11:39

Sample: 2000Q1 2014Q4

Lags: 2

Null Hypothesis:	Obs	F-Statistic	Prob.
L_EXPD does not Granger Cause L_AK	58	5.09873	0.0094
L_AK does not Granger Cause L_EXPD		4.28761	0.0188
L_PDB does not Granger Cause L_AK	58	1.29337	0.2829
L_AK does not Granger Cause L_PDB		9.56274	0.0003
L_PMA does not Granger Cause L_AK	58	0.54160	0.5850
L_AK does not Granger Cause L_PMA		16.5017	3.E-06
L_PDB does not Granger Cause L_EXPD	58	0.44508	0.6431
L_EXPD does not Granger Cause L_PDB		8.43894	0.0007
L_PMA does not Granger Cause L_EXPD	58	2.22105	0.1185
L_EXPD does not Granger Cause L_PMA		18.4592	8.E-07
L_PMA does not Granger Cause L_PDB	58	0.03941	0.9614
L_PDB does not Granger Cause L_PMA		15.9109	4.E-06

## Hasil VECM

Vector Error Correction Estimates

Date: 01/25/16 Time: 11:39

Sample (adjusted): 2000Q4 2014Q4

Included observations: 57 after adjustments

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

Cointegrating Eq:	CointEq1			
L_PDB(-1)	1.000000			
L_PMA(-1)	-0.316906			
	(0.06013)			
	[-5.27027]			
L_AK(-1)	-4.285217			
	(2.28028)			
	[-1.87925]			
L_EXPD(-1)	0.527831			
	(0.25883)			
	[ 2.03926]			
C	11.03825			

Error Correction:	D(L_PDB)	D(L_PMA)	D(L_AK)	D(L_EXPD)
CointEq1	-0.042127	1.572749	0.007495	-0.098683
	(0.08804)	(0.54818)	(0.00417)	(0.03257)
	[-0.47851]	[ 2.86906]	[ 1.79656]	[-3.03004]
D(L_PDB(-1))	-0.553135	-0.762881	-0.008040	0.105547
	(0.14340)	(0.89289)	(0.00680)	(0.05305)
	[-3.85740]	[-0.85440]	[-1.18316]	[ 1.98964]
D(L_PDB(-2))	-0.296948	0.756467	-0.005550	0.136110
	(0.13454)	(0.83776)	(0.00638)	(0.04977)
	[-2.20709]	[ 0.90296]	[-0.87056]	[ 2.73461]
D(L_PMA(-1))	-0.030730	-0.424711	0.001535	-0.008817
	(0.02182)	(0.13585)	(0.00103)	(0.00807)
	[-1.40846]	[-3.12623]	[ 1.48485]	[-1.09242]
D(L_PMA(-2))	-0.013584	-0.093953	4.27E-05	0.000200
	(0.01400)	(0.08715)	(0.00066)	(0.00518)
	[-0.97057]	[-1.07806]	[ 0.06431]	[ 0.03857]
D(L_AK(-1))	-6.124275	3.903456	0.559738	0.310042
	(3.17589)	(19.7754)	(0.15050)	(1.17490)
	[-1.92837]	[ 0.19739]	[ 3.71926]	[ 0.26389]
D(L_AK(-2))	2.803228	2.312677	0.134214	-1.032438
	(3.46498)	(21.5754)	(0.16420)	(1.28184)
	[ 0.80902]	[ 0.10719]	[ 0.81740]	[-0.80543]



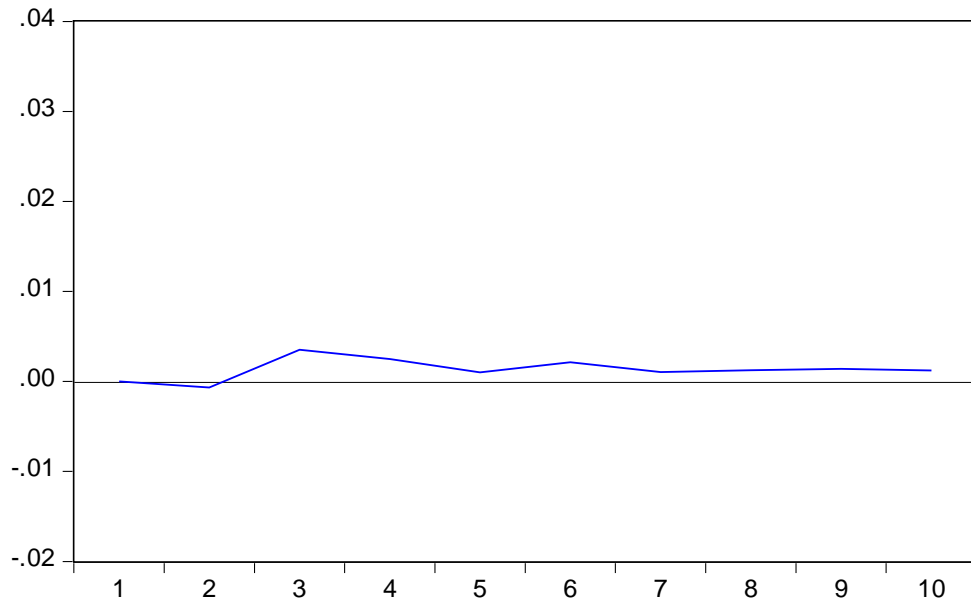
D(L_EXPD(-1))	0.424960 (0.37907) [ 1.12106]	4.268129 (2.36036) [ 1.80825]	0.018253 (0.01796) [ 1.01612]	0.318666 (0.14023) [ 2.27239]
D(L_EXPD(-2))	-0.515973 (0.36430) [-1.41635]	-6.304455 (2.26838) [-2.77927]	0.023166 (0.01726) [ 1.34193]	-0.155026 (0.13477) [-1.15031]
C	0.018208 (0.01139) [ 1.59871]	0.016577 (0.07092) [ 0.23374]	-2.19E-05 (0.00054) [-0.04055]	0.013015 (0.00421) [ 3.08887]

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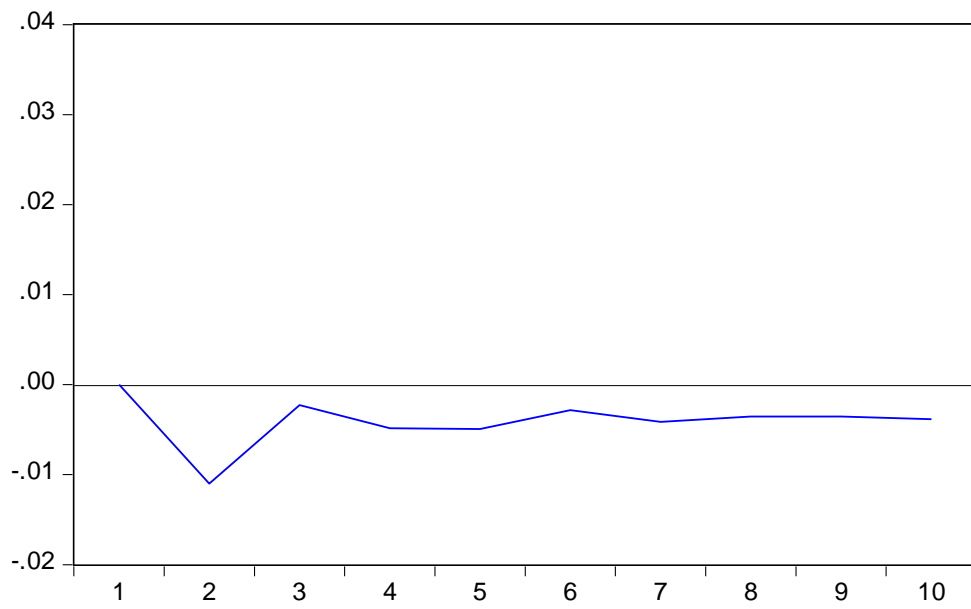
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**IRF**

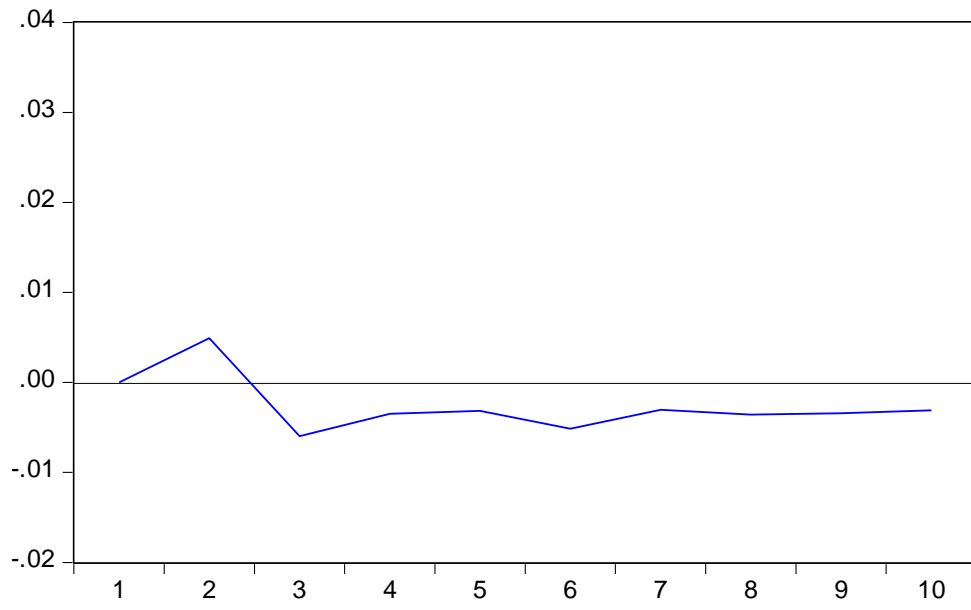
Response of L\_PDB to L\_PMA



Response of L\_PDB to L\_AK



Response of L\_PDB to L\_EXP



## Variance Decomposition

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Varian ce Decom position of L_PDB: Period	S.E.	L_PDB	L_PMA	L_AK	L_EXPD
1	0.035418	100.0000	0.000000	0.000000	0.000000
2	0.039608	90.72010	0.028988	7.713569	1.537340
3	0.043123	89.31376	0.696711	6.784525	3.205007
4	0.047927	89.52334	0.830556	6.519171	3.126930
5	0.050267	89.08048	0.795027	6.885300	3.239191
6	0.053424	88.96011	0.862565	6.379112	3.798217
7	0.056162	89.13572	0.814197	6.317587	3.732499
8	0.058605	89.24019	0.793369	6.165421	3.801024
9	0.061194	89.42651	0.779485	5.991973	3.802034
10	0.063546	89.55711	0.759675	5.918947	3.764266

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