

Lampiran

Tabel L1. GDP Indonesia dan Jepang, FDI Jepang dan Negara Lain per kuartal, 1998-2006 (Jutaan dolar AS)

		GDP Indonesia	GDP Jepang	FDI dari Jepang	FDI dari negara-negara lain
1998	Q1	350,848.3	119387.5	175.5	932
	Q2	320,159.8	119423.4	450.6	614.9
	Q3	328,940.8	121707.0	89.9	932.9
	Q4	313,519.8	129306.2	413.8	1406.1
1999	Q1	329,335.2	119001.5	416.1	836.9
	Q2	325,904.0	119635.4	2403	871.3
	Q3	338,299.7	121425.8	158.9	1002.9
	Q4	330,321.0	129067.3	280.8	2260.1
2000	Q1	342,852.4	122920.1	517.5	912
	Q2	340,865.2	122672.4	837.3	3304.8
	Q3	355,289.5	125108.7	228.1	2696.8
	Q4	350,762.8	132418.5	525.6	854.1
2001	Q1	356,114.9	125422.3	200.9	624.3
	Q2	360,533.0	123900.6	177.2	567.4
	Q3	367,517.4	124744.6	552.7	725.4
	Q4	356,240.4	129980.0	204.6	455.9
2002	Q1	368,650.4	122992.3	56.6	639.9
	Q2	375,720.9	123634.9	71.7	187.7

	Q3	387,919.6	126574.0	82.6	786.3
	Q4	372,925.5	132168.3	221.3	1045.2
2003	Q1	386,743.9	124637.7	144.5	465.7
	Q2	394,620.5	125246.8	95.4	610
	Q3	405,607.6	127951.5	280.1	781.1
	Q4	390,199.3	134676.9	218.1	2855.6
2004	Q1	402,597.3	129839.5	222.6	698.7
	Q2	411,935.5	129282.8	211	920.1
	Q3	423,852.3	131655.3	370.3	518.3
	Q4	418,131.7	135800.1	237.6	1422.7
2005	Q1	427,003.0	131088.5	115.7	1897.7
	Q2	436,110.0	131599.0	194.5	1146.4
	Q3	448,492.5	134461.5	672.4	3608.4
	Q4	439,050.6	139409.8	161.7	1117.8
2006	Q1	448,276.8	134929.7	538.8	2070.7
	Q2	457,724.7	134364.6	114.7	785.8
	Q3	474,797.5	136475.4	130.2	651.2
	Q4	465,855.9	142634.7	119.1	1566.4

Sumber : Bank Indonesia dan BKPM

Tabel L2. Ekspor Nonmigas Indonesia ke Jepang dan *Real Exchange Rate* per kuartal,
1998-2006 (Jutaan dolar AS)

		Ekspor nonmigas ke Jepang	RER
1998	Q1	1349.980000	136.5820548
	Q2	1198.232000	126.9275428
	Q3	1337.266000	121.6866451
	Q4	1453.077000	91.73168753
1999	Q1	1274.347000	97.87572191
	Q2	1399.806000	87.83156047
	Q3	1421.824000	90.56860185
	Q4	1601.598000	91.79628727
2000	Q1	1690.246000	90.44691431
	Q2	1826.710000	99.8025827
	Q3	1870.009000	102.3279041
	Q4	2011.968000	101.3096432
2001	Q1	1917.114000	97.07346856
	Q2	1680.786000	104.3092539
	Q3	1637.150000	88.78025488
	Q4	1470.428000	88.3487002
2002	Q1	1417.738000	78.46243209

	Q2	1544.714000	72.88367531
	Q3	1701.348000	74.8990781
	Q4	1765.798000	71.14172388
2003	Q1	1591.402000	71.17087444
	Q2	1620.092000	67.69111024
	Q3	1757.218000	67.24756254
	Q4	1861.630000	70.97764459
2004	Q1	1953.113000	71.29358797
	Q2	1846.770000	72.55809727
	Q3	2193.452000	73.37312892
	Q4	2390.203000	74.12433276
2005	Q1	2345.727000	73.65183882
	Q2	2391.201000	72.77908017
	Q3	2248.478000	72.49461453
	Q4	2473.437000	62.18602002
2006	Q1	2442.949000	56.97792149
	Q2	2878.642000	56.77202351
	Q3	3222.378000	55.51796839
	Q4	3630.687106	53.26916458

Sumber : Bank Indonesia dan Depdagri

Tabel L3. Hasil Regresi Model Goldberg-Klein pada Kasus Indonesia

Dependent Variable: LOG(EX)

Method: Least Squares

Date: 07/04/07 Time: 17:55

Sample(adjusted): 1998:2 2006:4

Included observations: 35 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-24.72081	13.97350	-1.769121	0.0896
LOG(RER)	0.592225	0.365823	1.618884	0.1185
LOG(GDPI)	0.728330	0.992267	0.734006	0.4701
LOG(GDPJ)	2.246375	1.190603	1.886754	0.0713
LOG(FDIJ)	0.027796	0.034321	0.809889	0.4260
LOG(FDIW)	0.021172	0.044529	0.475478	0.6387
LOG(RER(-1))	-0.169900	0.347445	-0.488999	0.6293
LOG(GDPI(-1))	-0.633263	1.042606	-0.607385	0.5493
LOG(GDPJ(-1))	-0.205720	0.935749	-0.219845	0.8279
LOG(FDIJ(-1))	0.002447	0.034386	0.071172	0.9439
LOG(FDIW(-1))	0.037656	0.045263	0.831932	0.4136
R-squared	0.422629	Mean dependent var		2.923821
Adjusted R-squared	0.182057	S.D. dependent var		0.141114
S.E. of regression	0.127624	Akaike info criterion		-1.028177
Sum squared resid	0.390910	Schwarz criterion		-0.539353

Log likelihood	28.99310	F-statistic	1.756770
Durbin-Watson stat	0.852498	Prob(F-statistic)	0.124923

Tabel L4. Hasil Regresi Model Goldberg-Klein pada Kasus Indonesia Setelah *Treatment*

Dependent Variable: LOG(EX)
Method: Least Squares
Date: 06/29/07 Time: 12:08
Sample(adjusted): 1998:3 2006:4
Included observations: 34 after adjusting endpoints
Convergence achieved after 29 iterations
Backcast: 1998:2

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-24.29391	16.58259	-1.465025	0.1577
LOG(RER)	-0.129748	0.274500	-0.472669	0.6413
LOG(GDPI)	0.672954	0.635937	1.058209	0.3020
LOG(GDPJ)	0.753163	0.731350	1.029827	0.3148
LOG(FDIJ)	0.010553	0.017876	0.590354	0.5613
LOG(FDIW)	-0.016667	0.023723	-0.702576	0.4900
LOG(RER(-1))	0.400254	0.266136	1.503948	0.1475
LOG(GDPI(-1))	0.598779	0.748126	0.800372	0.4325
LOG(GDPJ(-1))	0.067264	0.533438	0.126096	0.9009
LOG(FDIJ(-1))	0.004605	0.017041	0.270238	0.7896
LOG(FDIW(-1))	0.009378	0.023243	0.403457	0.6907
AR(1)	0.847515	0.188450	4.497294	0.0002
MA(1)	0.554339	0.224777	2.466170	0.0223
R-squared	0.811556	Mean dependent var	2.922921	
Adjusted R-squared	0.703873	S.D. dependent var	0.143135	
S.E. of regression	0.077890	Akaike info criterion	-1.984164	
Sum squared resid	0.127405	Schwarz criterion	-1.400555	
Log likelihood	46.73078	F-statistic	7.536562	
Durbin-Watson stat	1.823494	Prob(F-statistic)	0.000035	
Inverted AR Roots	.85			
Inverted MA Roots	-.55			

Tabel L5. Hasil Regresi Model Terbaik

Dependent Variable: LOG(EX)
Method: Least Squares
Date: 06/28/07 Time: 19:40
Sample: 1998:1 2006:4
Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-26.84885	9.306018	-2.885107	0.0072
LOG(RER)	0.627354	0.179906	3.487126	0.0015
LOG(GDPI)	0.572243	0.370582	1.544173	0.1330
LOG(GDPJ)	1.640082	0.811091	2.022070	0.0522
LOG(FDIJ)	0.025430	0.030495	0.833883	0.4109
LOG(FDIW)	0.035644	0.040042	0.890163	0.3805
R-squared	0.410334	Mean dependent var	2.931937	

Adjusted R-squared	0.312057	S.D. dependent var	0.147361
S.E. of regression	0.122225	Akaike info criterion	-1.214894
Sum squared resid	0.448169	Schwarz criterion	-0.950974
Log likelihood	27.86808	F-statistic	4.175260
Durbin-Watson stat	0.809636	Prob(F-statistic)	0.005349

Tabel L6. Hasil Regresi Model Terbaik Setelah *Treatment*

Dependent Variable: LOG(EX)

Method: Least Squares

Date: 06/29/07 Time: 12:38

Sample(adjusted): 1998:4 2006:4

Included observations: 33 after adjusting endpoints

Convergence achieved after 18 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-13.94699	9.949851	-1.401729	0.1738
LOG(RER)	-0.133306	0.198833	-0.670442	0.5090
LOG(GDPI)	0.325232	0.432044	0.752776	0.4589
LOG(GDPJ)	1.008885	0.393179	2.565966	0.0170
LOG(FDIJ)	0.008226	0.011268	0.730060	0.4724
LOG(FDIW)	-0.017966	0.013878	-1.294562	0.2078
LOG(RER(-1))	0.341633	0.198471	1.721326	0.0981
AR(1)	1.343524	0.196562	6.835111	0.0000
AR(2)	-0.554248	0.193927	-2.858024	0.0087
R-squared	0.817136	Mean dependent var	2.924097	
Adjusted R-squared	0.756181	S.D. dependent var	0.145187	
S.E. of regression	0.071690	Akaike info criterion	-2.205918	
Sum squared resid	0.123348	Schwarz criterion	-1.797779	
Log likelihood	45.39764	F-statistic	13.40561	
Durbin-Watson stat	1.958046	Prob(F-statistic)	0.000000	
Inverted AR Roots	.67 -.32i	.67+.32i		

Tabel L7. Uji Autokorelasi

Date: 07/04/07 Time: 17:56

Sample: 1998:4 2006:4

Included observations: 33

Q-statistic

probabilities adjusted

for 2 ARMA term(s)

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
. .	. .	1	0.003	0.003	0.0004
. .	. .	2	0.004	0.004	0.0009
. .	. .	3	0.008	0.008	0.0035 0.953
. .	. .	4	-0.028	-0.028	0.0350 0.983

.	.	.	5	0.041	0.041	0.1033	0.991
.	*	.	6	0.147	0.147	1.0299	0.905
.	*	.	7	-0.118	-0.121	1.6453	0.896
.	*	**	8	-0.187	-0.196	3.2630	0.775
.	*	**	9	0.184	0.204	4.8936	0.673
.	.	.	10	-0.051	-0.042	5.0234	0.755
.	.	*	11	-0.033	-0.075	5.0821	0.827
.	.	.	12	-0.034	-0.053	5.1466	0.881
**	.	**	13	-0.257	-0.208	8.9631	0.625
.	*	*	14	-0.126	-0.107	9.9311	0.622
.	*	*	15	0.134	0.071	11.081	0.604
.	*	*	16	-0.157	-0.164	12.748	0.546

Tabel L8. Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.002635	Probability	0.997369
Obs*R-squared	0.007902	Probability	0.996057

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/04/07 Time: 17:57

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.112779	10.51539	-0.010725	0.9915
LOG(RER)	-0.001030	0.214615	-0.004797	0.9962
LOG(GDPI)	0.006219	0.459741	0.013527	0.9893
LOG(GDPJ)	0.003979	0.415872	0.009567	0.9925
LOG(FDIJ)	-4.63E-05	0.011864	-0.003900	0.9969
LOG(FDIW)	8.61E-05	0.015003	0.005739	0.9955
LOG(RER(-1))	-0.002332	0.209741	-0.011120	0.9912
AR(1)	-0.038843	0.575328	-0.067514	0.9468
AR(2)	0.029561	0.462819	0.063872	0.9496
RESID(-1)	0.041109	0.602321	0.068251	0.9462
RESID(-2)	0.028273	0.429260	0.065865	0.9481
R-squared	0.000239	Mean dependent var	1.48E-12	
Adjusted R-squared	-0.454197	S.D. dependent var	0.062086	
S.E. of regression	0.074869	Akaike info criterion	-2.084945	
Sum squared resid	0.123319	Schwarz criterion	-1.586109	
Log likelihood	45.40159	F-statistic	0.000527	
Durbin-Watson stat	1.966067	Prob(F-statistic)	1.000000	

Tabel L9. Hasil Uji Heteroskedastisitas

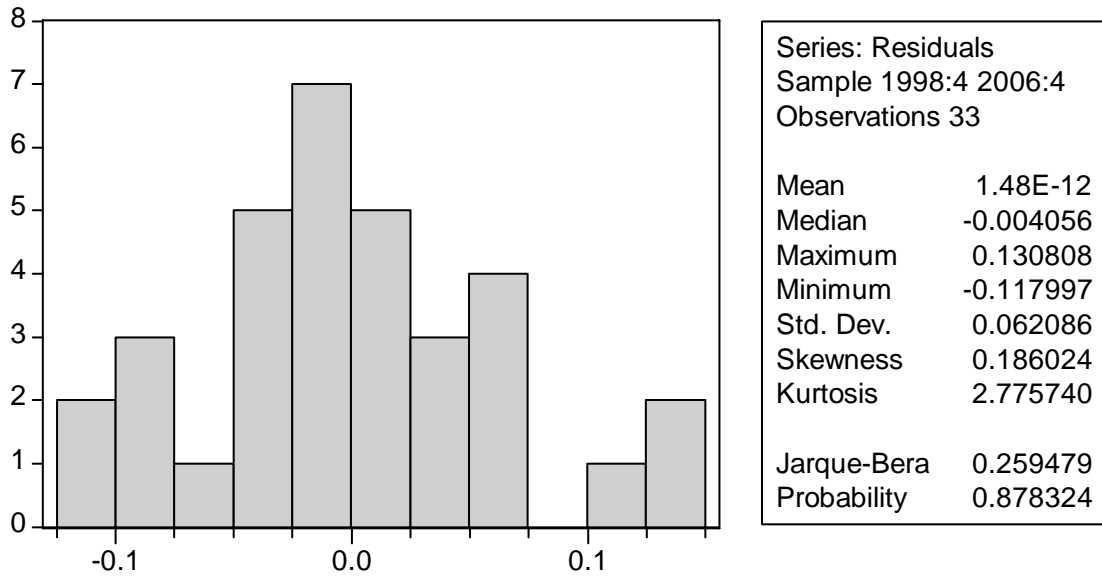
White Heteroskedasticity Test:

F-statistic	0.440731	Probability	0.918967
Obs*R-squared	6.189462	Probability	0.860428

Test Equation:
 Dependent Variable: RESID^2
 Method: Least Squares
 Date: 07/04/07 Time: 17:57
 Sample: 1998:4 2006:4
 Included observations: 33

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.014810	20.72941	-0.097196	0.9235
LOG(RER)	0.170064	0.392088	0.433740	0.6689
(LOG(RER))^2	-0.016253	0.043677	-0.372111	0.7135
LOG(GDPI)	0.320634	3.302563	0.097086	0.9236
(LOG(GDPI))^2	-0.012158	0.128472	-0.094633	0.9255
LOG(GDPJ)	0.014781	0.046507	0.317813	0.7538
LOG(FDIJ)	0.002340	0.016255	0.143976	0.8869
(LOG(FDIJ))^2	-3.17E-05	0.001411	-0.022448	0.9823
LOG(FDIW)	-0.011550	0.024332	-0.474691	0.6399
(LOG(FDIW))^2	0.000705	0.001739	0.405293	0.6894
LOG(RER(-1))	-0.275783	0.420990	-0.655081	0.5195
(LOG(RER(-1)))^2	0.028209	0.046776	0.603060	0.5529
R-squared	0.187559	Mean dependent var		0.003738
Adjusted R-squared	-0.238005	S.D. dependent var		0.005058
S.E. of regression	0.005628	Akaike info criterion		-7.246844
Sum squared resid	0.000665	Schwarz criterion		-6.702659
Log likelihood	131.5729	F-statistic		0.440731
Durbin-Watson stat	2.297222	Prob(F-statistic)		0.918967

Grafik L1. Hasil Uji Kenormalan Galat



Grafik L2. Model Forecasting

