



Lampiran 1. Data Penelitian

Periode	TOT	RER	CPI	RGDP
1999.1	84.406	9,135.703	98.012	94.841
1999.2	88.910	8,356.151	97.362	93.853
1999.3	109.604	8,138.823	95.176	97.423
1999.4	93.748	7,747.460	95.110	95.126
2000.1	100.498	7,747.726	97.451	98.735
2000.2	105.732	8,420.794	98.434	98.681
2000.3	111.823	8,535.957	100.628	101.366
2000.4	81.947	8,946.656	103.494	101.220
2001.1	72.185	9,308.956	106.558	105.238
2001.2	74.286	9,863.418	109.409	103.672
2001.3	81.624	8,414.222	113.470	106.115
2001.4	83.022	8,765.992	116.579	102.883
2002.1	105.018	8,419.156	122.053	106.153
2002.2	111.819	7,704.098	123.146	107.940
2002.3	96.691	7,619.000	125.241	111.630
2002.4	107.473	7,600.292	128.557	107.767
2003.1	119.013	7,574.365	131.506	111.312
2003.2	102.897	7,412.914	131.772	113.579
2003.3	102.399	7,416.161	132.893	116.741
2003.4	95.933	7,403.160	135.688	112.306
2004.1	100.312	7,353.640	137.925	115.873
2004.2	99.393	7,670.715	140.645	118.562
2004.3	94.472	7,669.575	142.146	121.992
2004.4	85.815	7,690.408	144.350	120.346
2005.1	90.342	7,541.783	148.591	122.786
2005.2	86.329	7,581.649	151.397	125.523
2005.3	77.779	7,931.770	154.104	129.114
2005.4	84.083	7,412.278	170.034	126.491
2006.1	81.308	6,907.417	173.730	129.086
2006.2	72.679	6,678.242	174.882	131.756
2006.3	75.536	6,525.638	177.015	136.728
2006.4	69.914	6,398.850	180.325	134.113
2007.1	76.765	6,302.856	184.782	136.950
2007.2	80.628	6,116.903	185.418	140.197
2007.3	63.132	6,128.460	188.533	145.623
2007.4	65.379	5,864.497	192.450	142.496

[sumber: <http://www.bps.go.id> dan <http://imfstatistics.org/imf>]

Lampiran 2. Pengujian *Unit Root* dengan Uji Phillips-Perron (PP)

Lampiran 2.1 Uji Phillips-Perron Variabel TOT pada tingkat *Level* dengan mengikutsertakan *Trend* dan *Intercept*

Null Hypothesis: TOT has a unit root

Exogenous: Constant, Linear Trend

Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-2.852681	0.1894
Test critical values: 1% level	-4.243644	
5% level	-3.544284	
10% level	-3.204699	

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

Residual variance (no correction)	87.64968
HAC corrected variance (Bartlett kernel)	88.99790

Phillips-Perron Test Equation

Dependent Variable: D(TOT)

Method: Least Squares

Sample(adjusted): 1999:2 2007:4

Included observations: 35 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
TOT(-1)	-0.384760	0.135495	-2.839662	0.0078
C	41.37319	14.21632	2.910260	0.0065
@TREND(1999:1)	-0.394217	0.185009	-2.130799	0.0409
R-squared	0.217710	Mean dependent var	-0.543619	
Adjusted R-squared	0.168817	S.D. dependent var	10.73954	
S.E. of regression	9.791161	Akaike info criterion	7.482654	
Sum squared resid	3067.739	Schwarz criterion	7.615969	
Log likelihood	-127.9464	F-statistic	4.452771	
Durbin-Watson stat	1.963674	Prob(F-statistic)	0.019674	

Lampiran 2.2 Uji Phillips-Perron Variabel TOT pada tingkat 1^{st} Difference dengan mengikutsertakan *Intercept*

Null Hypothesis: D(TOT) has a unit root
 Exogenous: Constant
 Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.689926	0.0000
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Residual variance (no correction)	112.4870
HAC corrected variance (Bartlett kernel)	81.81634

Phillips-Perron Test Equation
 Dependent Variable: D(TOT,2)
 Method: Least Squares
 Sample(adjusted): 1999:3 2007:4
 Included observations: 34 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(TOT(-1))	-1.134401	0.174757	-6.491304	0.0000
C	-0.776193	1.878077	-0.413291	0.6821
R-squared	0.568367	Mean dependent var	-0.066409	
Adjusted R-squared	0.554878	S.D. dependent var	16.38612	
S.E. of regression	10.93240	Akaike info criterion	7.678362	
Sum squared resid	3824.558	Schwarz criterion	7.768148	
Log likelihood	-128.5322	F-statistic	42.13703	
Durbin-Watson stat	1.996012	Prob(F-statistic)	0.000000	

Lampiran 2.3 Uji Phillips-Perron Variabel RER pada tingkat *Level* dengan mengikutsertakan *Trend* dan *Intercept*

Null Hypothesis: RER has a unit root
 Exogenous: Constant, Linear Trend
 Bandwidth: 3 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-2.488787	0.3313
Test critical values:		
1% level	-4.243644	
5% level	-3.544284	
10% level	-3.204699	

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

Residual variance (no correction)	134968.5
HAC corrected variance (Bartlett kernel)	177115.7

Phillips-Perron Test Equation
 Dependent Variable: D(RER)
 Method: Least Squares
 Sample(adjusted): 1999:2 2007:4
 Included observations: 35 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RER(-1)	-0.275710	0.125635	-2.194532	0.0356
C	2418.820	1138.079	2.125354	0.0414
@TREND(1999:1)	-21.21682	10.95056	-1.937511	0.0616
R-squared	0.132588	Mean dependent var	-93.46301	
Adjusted R-squared	0.078374	S.D. dependent var	400.2192	
S.E. of regression	384.2158	Akaike info criterion	14.82210	
Sum squared resid	4723896.	Schwarz criterion	14.95542	
Log likelihood	-256.3868	F-statistic	2.445665	
Durbin-Watson stat	1.759297	Prob(F-statistic)	0.102709	

Lampiran 2.4 Phillips-Perron Variabel RER pada tingkat 1^{st} Difference dengan mengikutsertakan *Intercept*

Null Hypothesis: D(RER) has a unit root
 Exogenous: Constant
 Bandwidth: 2 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-6.304663	0.0000
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Residual variance (no correction)	145268.2
HAC corrected variance (Bartlett kernel)	144856.9

Phillips-Perron Test Equation
 Dependent Variable: D(RER,2)
 Method: Least Squares
 Sample(adjusted): 1999:3 2007:4
 Included observations: 34 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(RER(-1))	-1.064140	0.168814	-6.303614	0.0000
C	-78.95697	69.01143	-1.144114	0.2611
R-squared	0.553917	Mean dependent var		15.16437
Adjusted R-squared	0.539977	S.D. dependent var		579.2420
S.E. of regression	392.8709	Akaike info criterion		14.84186
Sum squared resid	4939120.	Schwarz criterion		14.93165
Log likelihood	-250.3116	F-statistic		39.73555
Durbin-Watson stat	2.029572	Prob(F-statistic)		0.000000

Lampiran 2.5 Uji Phillips-Perron Variabel CPI pada tingkat *Level* dengan mengikutsertakan *Trend* dan *Intercept*

Null Hypothesis: CPI has a unit root
 Exogenous: Constant, Linear Trend
 Bandwidth: 1 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-2.629277	0.2705
Test critical values:		
1% level	-4.243644	
5% level	-3.544284	
10% level	-3.204699	

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

Residual variance (no correction)	5.448738
HAC corrected variance (Bartlett kernel)	6.016511

Phillips-Perron Test Equation
 Dependent Variable: D(CPI)
 Method: Least Squares
 Sample(adjusted): 1999:2 2007:4
 Included observations: 35 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
CPI(-1)	-0.214840	0.082004	-2.619886	0.0133
C	18.87393	6.841168	2.758876	0.0095
@TREND(1999:1)	0.709723	0.240243	2.954187	0.0058
R-squared	0.267070	Mean dependent var		2.698226
Adjusted R-squared	0.221262	S.D. dependent var		2.766376
S.E. of regression	2.441220	Akaike info criterion		4.704690
Sum squared resid	190.7058	Schwarz criterion		4.838005
Log likelihood	-79.33207	F-statistic		5.830183
Durbin-Watson stat	1.785418	Prob(F-statistic)		0.006934

Lampiran 2.6 Phillips-Perron Variabel CPI pada tingkat 1^{st} Difference dengan mengikutsertakan *Intercept*

Null Hypothesis: D(CPI) has a unit root
 Exogenous: Constant
 Bandwidth: 0 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-4.879865	0.0004
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Residual variance (no correction)	7.102518
HAC corrected variance (Bartlett kernel)	7.102518

Phillips-Perron Test Equation
 Dependent Variable: D(CPI,2)
 Method: Least Squares
 Sample(adjusted): 1999:3 2007:4
 Included observations: 34 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(CPI(-1))	-0.833504	0.170805	-4.879865	0.0000
C	2.353427	0.654789	3.594177	0.0011
R-squared	0.426658	Mean dependent var		0.134324
Adjusted R-squared	0.408741	S.D. dependent var		3.572578
S.E. of regression	2.747076	Akaike info criterion		4.915973
Sum squared resid	241.4856	Schwarz criterion		5.005759
Log likelihood	-81.57155	F-statistic		23.81308
Durbin-Watson stat	2.016233	Prob(F-statistic)		0.000028

Lampiran 2.7 Uji Phillips-Perron Variabel RGDP pada tingkat *Level* dengan mengikutsertakan *Trend* dan *Intercept*

Null Hypothesis: RGDP has a unit root
 Exogenous: Constant, Linear Trend
 Bandwidth: 4 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-3.933885	0.0210
Test critical values:		
1% level	-4.243644	
5% level	-3.544284	
10% level	-3.204699	

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

Residual variance (no correction)	5.226644
HAC corrected variance (Bartlett kernel)	5.943581

Phillips-Perron Test Equation
 Dependent Variable: D(RGDP)
 Method: Least Squares
 Sample(adjusted): 1999:2 2007:4
 Included observations: 35 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
RGDP(-1)	-0.608684	0.158914	-3.830269	0.0006
C	55.56162	14.31627	3.881011	0.0005
@TREND(1999:1)	0.874534	0.224037	3.903522	0.0005
R-squared	0.322621	Mean dependent var		1.361566
Adjusted R-squared	0.280285	S.D. dependent var		2.818320
S.E. of regression	2.390950	Akaike info criterion		4.663075
Sum squared resid	182.9325	Schwarz criterion		4.796391
Log likelihood	-78.60381	F-statistic		7.620465
Durbin-Watson stat	2.225795	Prob(F-statistic)		0.001965

Lampiran 2.8 Phillips-Perron Variabel RGDP pada tingkat 1^{st} Difference dengan mengikutsertakan *Intercept*

Null Hypothesis: D(RGDP) has a unit root

Exogenous: Constant

Bandwidth: 13 (Newey-West using Bartlett kernel)

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-11.58426	0.0000
Test critical values:		
1% level	-3.639407	
5% level	-2.951125	
10% level	-2.614300	

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

Residual variance (no correction)	5.669042
HAC corrected variance (Bartlett kernel)	3.269184

Phillips-Perron Test Equation

Dependent Variable: D(RGDP,2)

Method: Least Squares

Sample(adjusted): 1999:3 2007:4

Included observations: 34 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(RGDP(-1))	-1.536004	0.155432	-9.882150	0.0000
C	2.231234	0.480678	4.641846	0.0001
R-squared	0.753195	Mean dependent var		-0.062915
Adjusted R-squared	0.745482	S.D. dependent var		4.864745
S.E. of regression	2.454253	Akaike info criterion		4.690544
Sum squared resid	192.7474	Schwarz criterion		4.780330
Log likelihood	-77.73925	F-statistic		97.65689
Durbin-Watson stat	2.101814	Prob(F-statistic)		0.000000

Lampiran 3. Output *Ex Post Forecast* Menggunakan *Vector Auto Regression*

Lampiran 3.1 Pengujian Kondisi Stabilitas

Lampiran 3.1.1 Pengujian Kondisi Stabilitas dengan *Lag 1*

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 1

Root	Modulus
-0.600161	0.600161
0.296538	0.296538
-0.054309 - 0.140250i	0.150398
-0.054309 + 0.140250i	0.150398

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

Lampiran 3.1.2 Pengujian Kondisi Stabilitas dengan *Lag 2*

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 2

Root	Modulus
-0.829529	0.829529
-0.070578 - 0.714965i	0.718441
-0.070578 + 0.714965i	0.718441
-0.282294 - 0.539585i	0.608968
-0.282294 + 0.539585i	0.608968
0.464389 - 0.231573i	0.518925
0.464389 + 0.231573i	0.518925
-0.055109	0.055109

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

Lampiran 3.1.3 Pengujian Kondisi Stabilitas dengan *Lag* 3

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 3

Root	Modulus
0.091523 - 0.955770i	0.960142
0.091523 + 0.955770i	0.960142
-0.926393	0.926393
-0.165489 + 0.830920i	0.847240
-0.165489 - 0.830920i	0.847240
-0.548381 - 0.443674i	0.705386
-0.548381 + 0.443674i	0.705386
0.606429 - 0.351828i	0.701099
0.606429 + 0.351828i	0.701099
0.435950	0.435950
-0.252325 + 0.313729i	0.402609
-0.252325 - 0.313729i	0.402609

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

Lampiran 3.1.4 Pengujian Kondisi Stabilitas dengan *Lag* 4

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 4

Root	Modulus
0.037964 + 0.996325i	0.997048
0.037964 - 0.996325i	0.997048
-0.976039	0.976039
0.971669	0.971669
-0.255167 + 0.873874i	0.910366
-0.255167 - 0.873874i	0.910366
0.438601 + 0.769254i	0.885507
0.438601 - 0.769254i	0.885507
0.711843 + 0.498933i	0.869284
0.711843 - 0.498933i	0.869284
-0.763182 + 0.352850i	0.840803
-0.763182 - 0.352850i	0.840803
-0.407412 + 0.645760i	0.763538
-0.407412 - 0.645760i	0.763538
-0.483286	0.483286
0.227783	0.227783

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

Lampiran 3.1.5 Pengujian Kondisi Stabilitas dengan *Lag* 5

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI DRGDP
 Exogenous variables: C
 Lag specification: 1 5

Root	Modulus
0.115793 + 1.114144i	1.120145
0.115793 - 1.114144i	1.120145
-0.990663	0.990663
-0.052226 - 0.988327i	0.989706
-0.052226 + 0.988327i	0.989706
-0.758524 + 0.634793i	0.989101
-0.758524 - 0.634793i	0.989101
-0.885091 + 0.415830i	0.977906
-0.885091 - 0.415830i	0.977906
-0.344915 - 0.875178i	0.940693
-0.344915 + 0.875178i	0.940693
0.602729 + 0.711668i	0.932606
0.602729 - 0.711668i	0.932606
0.881758 - 0.262013i	0.919863
0.881758 + 0.262013i	0.919863
0.764483 + 0.472220i	0.898569
0.764483 - 0.472220i	0.898569
0.055355 + 0.774805i	0.776780
0.055355 - 0.774805i	0.776780
-0.233685	0.233685

Warning: At least one root outside the unit circle.
 VAR does not satisfy the stability condition.

Lampiran 3.2 Pemilihan *Lag* Optimum

Lampiran 3.2.1 Pemilihan *Lag* Optimum Berdasarkan Kriteria Informasi

VAR Lag Order Selection Criteria
 Endogenous variables: DTOT DLOGRER DCPI DRGDP
 Exogenous variables: C
 Sample: 1999:1 2006:4
 Included observations: 27

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-183.5299	NA	12.67626	13.89110	14.08308*	13.94819
1	-171.6713	19.32520	17.52546	14.19787	15.15775	14.48329
2	-155.9442	20.96940	19.54077	14.21809	15.94587	14.73185
3	-124.1590	32.96241*	7.727186	13.04882	15.54450	13.79091
4	-97.76827	19.54870	6.153397*	12.27913*	15.54272	13.24957*

* 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 3.2.2. Pemilihan *Lag* Optimum Berdasarkan *Adjusted R*²

Lampiran 3.2.2.1 *Adjusted R*² Sistem Persamaan VAR dengan *Lag* 3

R-squared	0.577929	0.546889	0.276357	0.799231
Adj. R-squared	0.240271	0.184401	-0.302558	0.638615
Sum sq. resid	1198.097	0.029859	148.4511	40.92691
S.E. equation	8.937175	0.044616	3.145909	1.651805
F-statistic	1.711584	1.508708	0.477370	4.976049
Log likelihood	-92.31827	56.07813	-63.08300	-45.04444
Akaike AIC	7.522733	-3.077009	5.434500	4.146032
Schwarz SC	8.141257	-2.458486	6.053023	4.764555
Mean dependent	-0.851212	-0.006830	3.043411	1.392407
S.D. dependent	10.25347	0.049403	2.756434	2.747729
Determinant Residual	1.491268			
Covariance				
Log Likelihood (d.f. adjusted)	-164.5159			
Akaike Information Criteria	15.46542			
Schwarz Criteria	17.93951			

Lampiran 3.2.2.2 *Adjusted R*² Sistem Persamaan VAR dengan *Lag* 4

R-squared	0.756697	0.644438	0.455766	0.913371
Adj. R-squared	0.367413	0.075538	-0.415007	0.774765
Sum sq. resid	676.0637	0.023414	111.3681	17.21796
S.E. equation	8.222309	0.048388	3.337186	1.312172
F-statistic	1.943817	1.132779	0.523404	6.589689
Log likelihood	-81.78742	56.86727	-57.44090	-32.23791
Akaike AIC	7.317587	-2.953131	5.514141	3.647252
Schwarz SC	8.133484	-2.137234	6.330038	4.463150
Mean dependent	-1.132736	-0.007084	3.069411	1.310315
S.D. dependent	10.33793	0.050326	2.805441	2.764859
Determinant Residual	0.872488			
Covariance				
Log Likelihood (d.f. adjusted)	-151.4039			
Akaike Information Criteria	16.25214			
Schwarz Criteria	19.51573			

Lampiran 3.3 Sistem Persamaan VAR *Ex Post Forecast*

VAR Model - Substituted Coefficients:

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DTOT = - 0.09725758797*DTOT(-1) - 0.3477810058*DTOT(-2) - 0.1846055756*DTOT(-3) -
0.1538341613*DTOT(-4) - 39.58941463*DLOGRER(-1) - 137.1268142*DLOGRER(-2) -
85.9013715*DLOGRER(-3) + 79.30901536*DLOGRER(-4) - 0.04591979117*DCPI(-1) -
0.4767064162*DCPI(-2) - 1.00030499*DCPI(-3) - 0.5180526267*DCPI(-4) -
1.719967885*DRGDP(-1) + 0.1408000824*DRGDP(-2) - 0.9030900492*DRGDP(-3) -
0.7432366831*DRGDP(-4) + 7.30293007

DLOGRER = - 0.0009543503387*DTOT(-1) - 0.0006819724349*DTOT(-2) +
0.001400642099*DTOT(-3) - 0.0003778461885*DTOT(-4) - 0.3792219618*DLOGRER(-1) -
0.05259935642*DLOGRER(-2) - 0.04630268069*DLOGRER(-3) - 0.05823140318*DLOGRER(-4) -
0.004641488576*DCPI(-1) - 0.004905760373*DCPI(-2) - 0.008111735207*DCPI(-3) -
0.003709632686*DCPI(-4) + 0.009727629932*DRGDP(-1) + 0.002861650408*DRGDP(-2) +
0.004140039669*DRGDP(-3) + 0.01067229355*DRGDP(-4) + 0.01301687349

DCPI = 0.07634108936*DTOT(-1) + 0.01852093866*DTOT(-2) + 0.0255881979*DTOT(-3) -
0.1463975856*DTOT(-4) + 33.74708354*DLOGRER(-1) - 7.766660501*DLOGRER(-2) -
2.511849175*DLOGRER(-3) - 1.68708324*DLOGRER(-4) + 0.1379342995*DCPI(-1) +
0.125913344*DCPI(-2) + 0.05278249809*DCPI(-3) - 0.009089191371*DCPI(-4) +
0.4156178056*DRGDP(-1) + 1.094843546*DRGDP(-2) + 0.9739237438*DRGDP(-3) +
0.435543371*DRGDP(-4) - 1.450677066

DRGDP = - 0.01806554111*DTOT(-1) + 0.01743547198*DTOT(-2) + 0.0317553631*DTOT(-3) +
0.005017294395*DTOT(-4) + 12.1792321*DLOGRER(-1) + 12.20267808*DLOGRER(-2) -
6.690987477*DLOGRER(-3) - 12.28703422*DLOGRER(-4) + 0.06859557826*DCPI(-1) +
0.1467023662*DCPI(-2) + 0.1831835167*DCPI(-3) + 0.07225116843*DCPI(-4) -
0.3960340384*DRGDP(-1) - 0.4791149921*DRGDP(-2) - 0.3534826324*DRGDP(-3) +
0.6195849149*DRGDP(-4) + 0.9578880325

Lampiran 4. Output *Ex Post Forecast* Menggunakan *GetS Modelling*

Lampiran 4.1 Nilai *Adjusted R²*, AIC, dan SIC Kandidat *Lag* Patokan

Lampiran 4.1.1 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 1111

R-squared	0.306463	Mean dependent var	1.341990
Adjusted R-squared	0.195497	S.D. dependent var	2.767604
S.E. of regression	2.482377	Akaike info criterion	4.807322
Sum squared resid	154.0549	Schwarz criterion	5.040855
Log likelihood	-67.10983	F-statistic	2.761776
Durbin-Watson stat	2.082756	Prob(F-statistic)	0.049818

Lampiran 4.1.2 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 2222

R-squared	0.496465	Mean dependent var	1.265172
Adjusted R-squared	0.295051	S.D. dependent var	2.783854
S.E. of regression	2.337358	Akaike info criterion	4.785046
Sum squared resid	109.2649	Schwarz criterion	5.209379
Log likelihood	-60.38317	F-statistic	2.464897
Durbin-Watson stat	2.301265	Prob(F-statistic)	0.048664

Lampiran 4.1.3 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 3333

R-squared	0.799231	Mean dependent var	1.392407
Adjusted R-squared	0.638615	S.D. dependent var	2.747729
S.E. of regression	1.651805	Akaike info criterion	4.146032
Sum squared resid	40.92691	Schwarz criterion	4.764555
Log likelihood	-45.04444	F-statistic	4.976049
Durbin-Watson stat	1.448687	Prob(F-statistic)	0.002273

Lampiran 4.1.4 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 4444

R-squared	0.913371	Mean dependent var	1.310315
Adjusted R-squared	0.774765	S.D. dependent var	2.764859
S.E. of regression	1.312172	Akaike info criterion	3.647252
Sum squared resid	17.21796	Schwarz criterion	4.463150
Log likelihood	-32.23791	F-statistic	6.589689
Durbin-Watson stat	1.739495	Prob(F-statistic)	0.002295

Lampiran 4.1.5 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 5555

R-squared	0.941629	Mean dependent var	1.362762
Adjusted R-squared	0.708146	S.D. dependent var	2.805884
S.E. of regression	1.515837	Akaike info criterion	3.636538
Sum squared resid	11.48880	Schwarz criterion	4.652693
Log likelihood	-26.27500	F-statistic	4.032965
Durbin-Watson stat	1.306906	Prob(F-statistic)	0.064062

Lampiran 4.2 Nilai *Adjusted R²*, AIC, dan SIC Kandidat *Lag GetS Modelling*

Lampiran 4.2.1 Nilai *Adjusted R²*, AIC, dan SIC *Lag 4444*

R-squared	0.913371	Mean dependent var	1.310315
Adjusted R-squared	0.774765	S.D. dependent var	2.764859
S.E. of regression	1.312172	Akaike info criterion	3.647252
Sum squared resid	17.21796	Schwarz criterion	4.463150
Log likelihood	-32.23791	F-statistic	6.589689
Durbin-Watson stat	1.739495	Prob(F-statistic)	0.002295

Lampiran 4.2.2 Nilai *Adjusted R²*, AIC, dan SIC *Lag 4445*

R-squared	0.919843	Mean dependent var	1.362762
Adjusted R-squared	0.749509	S.D. dependent var	2.805884
S.E. of regression	1.404320	Akaike info criterion	3.722944
Sum squared resid	15.77692	Schwarz criterion	4.593934
Log likelihood	-30.39827	F-statistic	5.400224
Durbin-Watson stat	1.370644	Prob(F-statistic)	0.010253

Lampiran 4.2.3 Nilai *Adjusted R²*, AIC, dan SIC *Lag 4454*

R-squared	0.917777	Mean dependent var	1.362762
Adjusted R-squared	0.743054	S.D. dependent var	2.805884
S.E. of regression	1.422298	Akaike info criterion	3.748386
Sum squared resid	16.18346	Schwarz criterion	4.619376
Log likelihood	-30.72901	F-statistic	5.252744
Durbin-Watson stat	1.632580	Prob(F-statistic)	0.011205

Lampiran 4.2.4 Nilai *Adjusted R²*, AIC, dan SIC *Lag 4544*

R-squared	0.934708	Mean dependent var	1.362762
Adjusted R-squared	0.795962	S.D. dependent var	2.805884
S.E. of regression	1.267435	Akaike info criterion	3.517827
Sum squared resid	12.85113	Schwarz criterion	4.388817
Log likelihood	-27.73176	F-statistic	6.736821
Durbin-Watson stat	1.786540	Prob(F-statistic)	0.004953

Lampiran 4.2.5 Nilai *Adjusted R²*, AIC, dan SIC *Lag 5444*

R-squared	0.919157	Mean dependent var	1.362762
Adjusted R-squared	0.747365	S.D. dependent var	2.805884
S.E. of regression	1.410315	Akaike info criterion	3.731464
Sum squared resid	15.91191	Schwarz criterion	4.602453
Log likelihood	-30.50903	F-statistic	5.350420
Durbin-Watson stat	1.803228	Prob(F-statistic)	0.010563

Lampiran 4.2.6 Nilai *Adjusted R²*, AIC, dan SIC Lag 4455

R-squared	0.920409	Mean dependent var	1.362762
Adjusted R-squared	0.715747	S.D. dependent var	2.805884
S.E. of regression	1.495967	Akaike info criterion	3.792774
Sum squared resid	15.66541	Schwarz criterion	4.712153
Log likelihood	-30.30607	F-statistic	4.497218
Durbin-Watson stat	1.375160	Prob(F-statistic)	0.025054

Lampiran 4.2.7 Nilai *Adjusted R²*, AIC, dan SIC Lag 4545

R-squared	0.939569	Mean dependent var	1.362762
Adjusted R-squared	0.784176	S.D. dependent var	2.805884
S.E. of regression	1.303525	Akaike info criterion	3.517374
Sum squared resid	11.89425	Schwarz criterion	4.436752
Log likelihood	-26.72586	F-statistic	6.046397
Durbin-Watson stat	1.369141	Prob(F-statistic)	0.010809

Lampiran 4.2.8 Nilai *Adjusted R²*, AIC, dan SIC Lag 5445

R-squared	0.923224	Mean dependent var	1.362762
Adjusted R-squared	0.725800	S.D. dependent var	2.805884
S.E. of regression	1.469275	Akaike info criterion	3.756768
Sum squared resid	15.11139	Schwarz criterion	4.676146
Log likelihood	-29.83798	F-statistic	4.676357
Durbin-Watson stat	1.559072	Prob(F-statistic)	0.022493

Lampiran 4.2.9 Nilai *Adjusted R²*, AIC, dan SIC Lag 4554

R-squared	0.937115	Mean dependent var	1.362762
Adjusted R-squared	0.775410	S.D. dependent var	2.805884
S.E. of regression	1.329735	Akaike info criterion	3.557189
Sum squared resid	12.37737	Schwarz criterion	4.476567
Log likelihood	-27.24346	F-statistic	5.795210
Durbin-Watson stat	1.745370	Prob(F-statistic)	0.012231

Lampiran 4.2.10 Nilai *Adjusted R²*, AIC, dan SIC Lag 5454

R-squared	0.919525	Mean dependent var	1.362762
Adjusted R-squared	0.712589	S.D. dependent var	2.805884
S.E. of regression	1.504256	Akaike info criterion	3.803825
Sum squared resid	15.83949	Schwarz criterion	4.723204
Log likelihood	-30.44973	F-statistic	4.443519
Durbin-Watson stat	1.837298	Prob(F-statistic)	0.025894

Lampiran 4.2.11 Nilai *Adjusted R*², AIC, dan SIC Lag 5544

R-squared	0.934969	Mean dependent var	1.362762
Adjusted R-squared	0.767745	S.D. dependent var	2.805884
S.E. of regression	1.352236	Akaike info criterion	3.590748
Sum squared resid	12.79979	Schwarz criterion	4.510126
Log likelihood	-27.67972	F-statistic	5.591121
Durbin-Watson stat	1.688810	Prob(F-statistic)	0.013567

Lampiran 4.2.12 Nilai *Adjusted R*², AIC, dan SIC Lag 4555

R-squared	0.941436	Mean dependent var	1.362762
Adjusted R-squared	0.755985	S.D. dependent var	2.805884
S.E. of regression	1.386048	Akaike info criterion	3.562914
Sum squared resid	11.52677	Schwarz criterion	4.530681
Log likelihood	-26.31788	F-statistic	5.076454
Durbin-Watson stat	1.382908	Prob(F-statistic)	0.026334

Lampiran 4.2.13 Nilai *Adjusted R*², AIC, dan SIC Lag 5455

R-squared	0.924181	Mean dependent var	1.362762
Adjusted R-squared	0.684088	S.D. dependent var	2.805884
S.E. of regression	1.577076	Akaike info criterion	3.821147
Sum squared resid	14.92302	Schwarz criterion	4.788913
Log likelihood	-29.67491	F-statistic	3.849262
Durbin-Watson stat	1.570438	Prob(F-statistic)	0.051064

Lampiran 4.2.14 Nilai *Adjusted R*², AIC, dan SIC Lag 5545

R-squared	0.939576	Mean dependent var	1.362762
Adjusted R-squared	0.748233	S.D. dependent var	2.805884
S.E. of regression	1.407891	Akaike info criterion	3.594187
Sum squared resid	11.89294	Schwarz criterion	4.561953
Log likelihood	-26.72443	F-statistic	4.910433
Durbin-Watson stat	1.381385	Prob(F-statistic)	0.028577

Lampiran 4.2.15 Nilai *Adjusted R*², AIC, dan SIC Lag 5554

R-squared	0.938255	Mean dependent var	1.362762
Adjusted R-squared	0.742727	S.D. dependent var	2.805884
S.E. of regression	1.423202	Akaike info criterion	3.615820
Sum squared resid	12.15303	Schwarz criterion	4.583587
Log likelihood	-27.00566	F-statistic	4.798586
Durbin-Watson stat	1.505604	Prob(F-statistic)	0.030232

Lampiran 4.2.16 Nilai *Adjusted R*², AIC, dan SIC Lag 5555

R-squared	0.941629	Mean dependent var	1.362762
Adjusted R-squared	0.708146	S.D. dependent var	2.805884
S.E. of regression	1.515837	Akaike info criterion	3.636538
Sum squared resid	11.48880	Schwarz criterion	4.652693
Log likelihood	-26.27500	F-statistic	4.032965
Durbin-Watson stat	1.306906	Prob(F-statistic)	0.064062

Lampiran 4.3 Persamaan *Ex Post Forecast* Menggunakan *GetS Modelling*

Substituted Coefficients:

$$\begin{aligned} & \text{=====} \\ \text{DRGDP} &= 0.4621051801 - 0.04223542821 \cdot \text{DTOT1} + 0.07043695557 \cdot \text{DTOT2} + \\ & 0.04020513636 \cdot \text{DTOT3} + 0.02181700131 \cdot \text{DTOT4} + 12.11579269 \cdot \text{DLOGRER1} + \\ & 11.44368474 \cdot \text{DLOGRER2} - 10.22969589 \cdot \text{DLOGRER3} - 7.101657852 \cdot \text{DLOGRER4} + \\ & 13.66497556 \cdot \text{DLOGRER5} + 0.09311619813 \cdot \text{DCPI1} + 0.09812124869 \cdot \text{DCPI2} + \\ & 0.1551756121 \cdot \text{DCPI3} - 0.002586149624 \cdot \text{DCPI4} - 0.2048408054 \cdot \text{DRGDP1} - \\ & 0.3309153902 \cdot \text{DRGDP2} - 0.1299841752 \cdot \text{DRGDP3} + 0.7676033257 \cdot \text{DRGDP4} \end{aligned}$$



Lampiran 5. Output *Ex Ante Forecast* Menggunakan *Vector Auto Regression*

Lampiran 5.1 Pengujian Kondisi Stabilitas

Lampiran 5.1.1 Pengujian Kondisi Stabilitas dengan *Lag 1*

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 1

Root	Modulus
-0.504186	0.504186
0.080960 - 0.161566i	0.180715
0.080960 + 0.161566i	0.180715
-0.146684	0.146684

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

Lampiran 5.1.2 Pengujian Kondisi Stabilitas dengan *Lag 2*

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 2

Root	Modulus
-0.812223	0.812223
-0.057574 - 0.749349i	0.751557
-0.057574 + 0.749349i	0.751557
-0.295598 - 0.513937i	0.592883
-0.295598 + 0.513937i	0.592883
0.483459 - 0.200684i	0.523456
0.483459 + 0.200684i	0.523456
-0.232187	0.232187

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

Lampiran 5.1.3 Pengujian Kondisi Stabilitas dengan *Lag 3*

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 3

Root	Modulus
0.104521 + 0.941011i	0.946798
0.104521 - 0.941011i	0.946798
-0.916565	0.916565
-0.174360 + 0.821086i	0.839395
-0.174360 - 0.821086i	0.839395
-0.594266 - 0.390897i	0.711304
-0.594266 + 0.390897i	0.711304
0.596207 - 0.331827i	0.682328
0.596207 + 0.331827i	0.682328
0.419433	0.419433
-0.246478 + 0.310315i	0.396291
-0.246478 - 0.310315i	0.396291

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

Lampiran 5.1.4 Pengujian Kondisi Stabilitas dengan *Lag 4*

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 4

Root	Modulus
0.024099 + 0.998011i	0.998302
0.024099 - 0.998011i	0.998302
-0.983418	0.983418
0.938666	0.938666
-0.244567 + 0.849830i	0.884321
-0.244567 - 0.849830i	0.884321
-0.781524 - 0.326255i	0.846889
-0.781524 + 0.326255i	0.846889
0.700817 + 0.463364i	0.840149
0.700817 - 0.463364i	0.840149
0.439940 - 0.697167i	0.824372
0.439940 + 0.697167i	0.824372
-0.392524 - 0.612507i	0.727489
-0.392524 + 0.612507i	0.727489
-0.420995	0.420995
0.161427	0.161427

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

Lampiran 5.1.5 Pengujian Kondisi Stabilitas dengan *Lag 5*

Roots of Characteristic Polynomial
 Endogenous variables: DTOT DLOGRER DCPI
 DRGDP
 Exogenous variables: C
 Lag specification: 1 5

Root	Modulus
0.039206 + 1.001830i	1.002597
0.039206 - 1.001830i	1.002597
-0.986765	0.986765
0.945098	0.945098
-0.365015 + 0.843133i	0.918754
-0.365015 - 0.843133i	0.918754
-0.843753 + 0.341621i	0.910288
-0.843753 - 0.341621i	0.910288
0.765175 + 0.456551i	0.891029
0.765175 - 0.456551i	0.891029
0.484967 + 0.621416i	0.788258
0.484967 - 0.621416i	0.788258
-0.057607 + 0.742354i	0.744586
-0.057607 - 0.742354i	0.744586
-0.475580 - 0.569417i	0.741898
-0.475580 + 0.569417i	0.741898
0.159026 + 0.431317i	0.459699
0.159026 - 0.431317i	0.459699
-0.256919	0.256919
0.168712	0.168712

Warning: At least one root outside the unit circle.
 VAR does not satisfy the stability condition.

Lampiran 5.2 Pemilihan *Lag* Optimum Berdasarkan Kriteria Informasi

VAR Lag Order Selection Criteria
 Endogenous variables: DTOT DLOGRER DCPI DRGDP
 Exogenous variables: C
 Sample: 1999:1 2007:4
 Included observations: 31

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-208.9109	NA	10.85655	13.73619	13.92122*	13.79650
1	-195.8692	21.87636	13.28859	13.92705	14.85220	14.22862
2	-177.7558	25.70944	12.27977	13.79069	15.45597	14.33353
3	-149.7976	32.46753	6.606969	13.01920	15.42460	13.80330
4	-118.2995	28.44987*	3.351119*	12.01932*	15.16485	13.04469*

* 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 5.3 Sistem Persamaan VAR *Ex Ante Forecast*

VAR Model - Substituted Coefficients:

=====

$$\begin{aligned} \text{DTOT} = & -0.2400542951 \cdot \text{DTOT}(-1) - 0.3788488475 \cdot \text{DTOT}(-2) - 0.2485053609 \cdot \text{DTOT}(-3) \\ & - 0.2281336313 \cdot \text{DTOT}(-4) - 25.38045761 \cdot \text{DLOGRER}(-1) - 150.8651741 \cdot \text{DLOGRER}(-2) \\ & - 97.92089659 \cdot \text{DLOGRER}(-3) + 56.09808232 \cdot \text{DLOGRER}(-4) + 0.3233105234 \cdot \text{DCPI}(-1) \\ & - 0.5586415558 \cdot \text{DCPI}(-2) - 0.848290963 \cdot \text{DCPI}(-3) - 0.6067405891 \cdot \text{DCPI}(-4) - \\ & 2.056521894 \cdot \text{DRGDP}(-1) - 0.3482444821 \cdot \text{DRGDP}(-2) - 0.872041219 \cdot \text{DRGDP}(-3) - \\ & 1.204369337 \cdot \text{DRGDP}(-4) + 7.467407841 \end{aligned}$$

$$\begin{aligned} \text{DLOGRER} = & -0.001458157055 \cdot \text{DTOT}(-1) - 0.001149647856 \cdot \text{DTOT}(-2) + \\ & 0.001239180364 \cdot \text{DTOT}(-3) - 9.003278218 \cdot 10^{-5} \cdot \text{DTOT}(-4) - 0.426386803 \cdot \text{DLOGRER}(-1) \\ & + 0.03759956809 \cdot \text{DLOGRER}(-2) + 0.005718458873 \cdot \text{DLOGRER}(-3) - \\ & 0.07307265752 \cdot \text{DLOGRER}(-4) - 0.005410218677 \cdot \text{DCPI}(-1) - 0.003967298624 \cdot \text{DCPI}(-2) \\ & - 0.007579560595 \cdot \text{DCPI}(-3) - 0.002488159061 \cdot \text{DCPI}(-4) + 0.002244114429 \cdot \text{DRGDP}(-1) \\ & - 0.004516604791 \cdot \text{DRGDP}(-2) - 0.004097219414 \cdot \text{DRGDP}(-3) + \\ & 0.003387257252 \cdot \text{DRGDP}(-4) + 0.0450961749 \end{aligned}$$

$$\begin{aligned} \text{DCPI} = & 0.07846463558 \cdot \text{DTOT}(-1) + 0.01036927061 \cdot \text{DTOT}(-2) + \\ & 0.03088965056 \cdot \text{DTOT}(-3) - 0.1052044956 \cdot \text{DTOT}(-4) + 29.45241905 \cdot \text{DLOGRER}(-1) - \\ & 1.312562622 \cdot \text{DLOGRER}(-2) + 5.255881621 \cdot \text{DLOGRER}(-3) + 3.767347502 \cdot \text{DLOGRER}(-4) \\ & + 0.06999994856 \cdot \text{DCPI}(-1) + 0.1536628972 \cdot \text{DCPI}(-2) + 0.0727777556 \cdot \text{DCPI}(-3) + \\ & 0.06855243328 \cdot \text{DCPI}(-4) + 0.1873104428 \cdot \text{DRGDP}(-1) + 0.8073025488 \cdot \text{DRGDP}(-2) + \\ & 0.5561792788 \cdot \text{DRGDP}(-3) + 0.1439578186 \cdot \text{DRGDP}(-4) - 0.003848848006 \end{aligned}$$

$$\begin{aligned} \text{DRGDP} = & 0.005831527616 \cdot \text{DTOT}(-1) + 0.02768133533 \cdot \text{DTOT}(-2) + \\ & 0.04024480111 \cdot \text{DTOT}(-3) - 0.001807708535 \cdot \text{DTOT}(-4) + 11.8678813 \cdot \text{DLOGRER}(-1) + \\ & 11.29228207 \cdot \text{DLOGRER}(-2) - 8.321561215 \cdot \text{DLOGRER}(-3) - 10.83183255 \cdot \text{DLOGRER}(-4) \\ & + 0.04089722429 \cdot \text{DCPI}(-1) + 0.1445247863 \cdot \text{DCPI}(-2) + 0.1475674982 \cdot \text{DCPI}(-3) + \\ & 0.04827387784 \cdot \text{DCPI}(-4) - 0.2153959683 \cdot \text{DRGDP}(-1) - 0.2480143162 \cdot \text{DRGDP}(-2) - \\ & 0.1481733965 \cdot \text{DRGDP}(-3) + 0.8464132135 \cdot \text{DRGDP}(-4) + 0.1904017948 \end{aligned}$$

Lampiran 6. Output *Ex Ante Forecast* Menggunakan *GetS Modelling*

Lampiran 6.1 Nilai *Adjusted R²*, AIC, dan SIC Kandidat *Lag* Patokan

Lampiran 6.1.1 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 1111

R-squared	0.275704	Mean dependent var	1.430668
Adjusted R-squared	0.175801	S.D. dependent var	2.830447
S.E. of regression	2.569632	Akaike info criterion	4.860455
Sum squared resid	191.4872	Schwarz criterion	5.084920
Log likelihood	-77.62774	F-statistic	2.759723
Durbin-Watson stat	2.085903	Prob(F-statistic)	0.046511

Lampiran 6.1.2 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 2222

R-squared	0.466130	Mean dependent var	1.365848
Adjusted R-squared	0.288174	S.D. dependent var	2.848591
S.E. of regression	2.403350	Akaike info criterion	4.818605
Sum squared resid	138.6262	Schwarz criterion	5.226744
Log likelihood	-70.50699	F-statistic	2.619349
Durbin-Watson stat	2.204586	Prob(F-statistic)	0.032382

Lampiran 6.1.3 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 3333

R-squared	0.739170	Mean dependent var	1.480325
Adjusted R-squared	0.574435	S.D. dependent var	2.815993
S.E. of regression	1.837023	Akaike info criterion	4.345373
Sum squared resid	64.11844	Schwarz criterion	4.940828
Log likelihood	-56.52597	F-statistic	4.487023
Durbin-Watson stat	1.248918	Prob(F-statistic)	0.001846

Lampiran 6.1.4 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 4444

R-squared	0.918086	Mean dependent var	1.411661
Adjusted R-squared	0.824471	S.D. dependent var	2.835180
S.E. of regression	1.187833	Akaike info criterion	3.483982
Sum squared resid	19.75326	Schwarz criterion	4.270363
Log likelihood	-37.00173	F-statistic	9.806979
Durbin-Watson stat	2.060682	Prob(F-statistic)	0.000051

Lampiran 6.1.5 Nilai *Adjusted R²*, AIC, dan SIC *Lag* 5555

R-squared	0.939663	Mean dependent var	1.460493
Adjusted R-squared	0.805580	S.D. dependent var	2.870358
S.E. of regression	1.265628	Akaike info criterion	3.505041
Sum squared resid	14.41632	Schwarz criterion	4.485879
Log likelihood	-31.57561	F-statistic	7.008099
Durbin-Watson stat	1.772380	Prob(F-statistic)	0.002518

Lampiran 6.1.6 Nilai *Adjusted R²*, AIC, dan SIC Lag 6666

R-squared	0.976979	Mean dependent var	1.418276
Adjusted R-squared	0.838852	S.D. dependent var	2.911670
S.E. of regression	1.168840	Akaike info criterion	2.893036
Sum squared resid	5.464744	Schwarz criterion	4.071740
Log likelihood	-16.94903	F-statistic	7.073045
Durbin-Watson stat	2.550189	Prob(F-statistic)	0.034930

Lampiran 6.2 Nilai *Adjusted R²*, AIC, dan SIC Kandidat Lag GetS Modelling

Lampiran 6.2.1 Nilai *Adjusted R²*, AIC, dan SIC Lag 4444

R-squared	0.918086	Mean dependent var	1.411661
Adjusted R-squared	0.824471	S.D. dependent var	2.835180
S.E. of regression	1.187833	Akaike info criterion	3.483982
Sum squared resid	19.75326	Schwarz criterion	4.270363
Log likelihood	-37.00173	F-statistic	9.806979
Durbin-Watson stat	2.060682	Prob(F-statistic)	0.000051

Lampiran 6.2.2 Nilai *Adjusted R²*, AIC, dan SIC Lag 4445

R-squared	0.924761	Mean dependent var	1.460493
Adjusted R-squared	0.818172	S.D. dependent var	2.870358
S.E. of regression	1.223956	Akaike info criterion	3.525764
Sum squared resid	17.97683	Schwarz criterion	4.366482
Log likelihood	-34.88645	F-statistic	8.675983
Durbin-Watson stat	1.522293	Prob(F-statistic)	0.000252

Lampiran 6.2.3 Nilai *Adjusted R²*, AIC, dan SIC Lag 4454

R-squared	0.923399	Mean dependent var	1.460493
Adjusted R-squared	0.814881	S.D. dependent var	2.870358
S.E. of regression	1.234986	Akaike info criterion	3.543705
Sum squared resid	18.30228	Schwarz criterion	4.384424
Log likelihood	-35.15558	F-statistic	8.509157
Durbin-Watson stat	1.883607	Prob(F-statistic)	0.000278

Lampiran 6.2.4 Nilai *Adjusted R²*, AIC, dan SIC Lag 4544

R-squared	0.928169	Mean dependent var	1.460493
Adjusted R-squared	0.826408	S.D. dependent var	2.870358
S.E. of regression	1.195918	Akaike info criterion	3.479414
Sum squared resid	17.16263	Schwarz criterion	4.320132
Log likelihood	-34.19121	F-statistic	9.121064
Durbin-Watson stat	1.972842	Prob(F-statistic)	0.000195

Lampiran 6.2.5 Nilai *Adjusted R*², AIC, dan SIC Lag 5444

R-squared	0.926353	Mean dependent var	1.460493
Adjusted R-squared	0.822019	S.D. dependent var	2.870358
S.E. of regression	1.210940	Akaike info criterion	3.504380
Sum squared resid	17.59651	Schwarz criterion	4.345099
Log likelihood	-34.56570	F-statistic	8.878759
Durbin-Watson stat	2.162057	Prob(F-statistic)	0.000224

Lampiran 6.2.6 Nilai *Adjusted R*², AIC, dan SIC Lag 4455

R-squared	0.927905	Mean dependent var	1.460493
Adjusted R-squared	0.809932	S.D. dependent var	2.870358
S.E. of regression	1.251385	Akaike info criterion	3.549744
Sum squared resid	17.22562	Schwarz criterion	4.437169
Log likelihood	-34.24616	F-statistic	7.865365
Durbin-Watson stat	1.515188	Prob(F-statistic)	0.000631

Lampiran 6.2.7 Nilai *Adjusted R*², AIC, dan SIC Lag 4545

R-squared	0.931836	Mean dependent var	1.460493
Adjusted R-squared	0.820295	S.D. dependent var	2.870358
S.E. of regression	1.216792	Akaike info criterion	3.493678
Sum squared resid	16.28642	Schwarz criterion	4.381103
Log likelihood	-33.40517	F-statistic	8.354182
Durbin-Watson stat	1.594503	Prob(F-statistic)	0.000476

Lampiran 6.2.8 Nilai *Adjusted R*², AIC, dan SIC Lag 5445

R-squared	0.932661	Mean dependent var	1.460493
Adjusted R-squared	0.822469	S.D. dependent var	2.870358
S.E. of regression	1.209409	Akaike info criterion	3.481505
Sum squared resid	16.08937	Schwarz criterion	4.368930
Log likelihood	-33.22258	F-statistic	8.463981
Durbin-Watson stat	1.732718	Prob(F-statistic)	0.000448

Lampiran 6.2.9 Nilai *Adjusted R*², AIC, dan SIC Lag 4554

R-squared	0.930951	Mean dependent var	1.460493
Adjusted R-squared	0.817963	S.D. dependent var	2.870358
S.E. of regression	1.224661	Akaike info criterion	3.506570
Sum squared resid	16.49774	Schwarz criterion	4.393995
Log likelihood	-33.59855	F-statistic	8.239344
Durbin-Watson stat	1.980939	Prob(F-statistic)	0.000508

Lampiran 6.2.10 Nilai *Adjusted R*², AIC, dan SIC Lag 5454

R-squared	0.928075	Mean dependent var	1.460493
Adjusted R-squared	0.810378	S.D. dependent var	2.870358
S.E. of regression	1.249914	Akaike info criterion	3.547390
Sum squared resid	17.18512	Schwarz criterion	4.434815
Log likelihood	-34.21086	F-statistic	7.885340
Durbin-Watson stat	2.166138	Prob(F-statistic)	0.000623

Lampiran 6.2.11 Nilai *Adjusted R²*, AIC, dan SIC Lag 5544

R-squared	0.931085	Mean dependent var	1.460493
Adjusted R-squared	0.818315	S.D. dependent var	2.870358
S.E. of regression	1.223478	Akaike info criterion	3.504636
Sum squared resid	16.46588	Schwarz criterion	4.392061
Log likelihood	-33.56955	F-statistic	8.256474
Durbin-Watson stat	2.211211	Prob(F-statistic)	0.000503

Lampiran 6.2.12 Nilai *Adjusted R²*, AIC, dan SIC Lag 4555

R-squared	0.935462	Mean dependent var	1.460493
Adjusted R-squared	0.812840	S.D. dependent var	2.870358
S.E. of regression	1.241773	Akaike info criterion	3.505678
Sum squared resid	15.42000	Schwarz criterion	4.439810
Log likelihood	-32.58517	F-statistic	7.628838
Durbin-Watson stat	1.573220	Prob(F-statistic)	0.001132

Lampiran 6.2.13 Nilai *Adjusted R²*, AIC, dan SIC Lag 5455

R-squared	0.935105	Mean dependent var	1.460493
Adjusted R-squared	0.811805	S.D. dependent var	2.870358
S.E. of regression	1.245203	Akaike info criterion	3.511195
Sum squared resid	15.50529	Schwarz criterion	4.445326
Log likelihood	-32.66792	F-statistic	7.583975
Durbin-Watson stat	1.734809	Prob(F-statistic)	0.001161

Lampiran 6.2.14 Nilai *Adjusted R²*, AIC, dan SIC Lag 5545

R-squared	0.936742	Mean dependent var	1.460493
Adjusted R-squared	0.816552	S.D. dependent var	2.870358
S.E. of regression	1.229399	Akaike info criterion	3.485648
Sum squared resid	15.11421	Schwarz criterion	4.419780
Log likelihood	-32.28473	F-statistic	7.793830
Durbin-Watson stat	1.783350	Prob(F-statistic)	0.001034

Lampiran 6.2.15 Nilai *Adjusted R²*, AIC, dan SIC Lag 5554

R-squared	0.933278	Mean dependent var	1.460493
Adjusted R-squared	0.806507	S.D. dependent var	2.870358
S.E. of regression	1.262609	Akaike info criterion	3.538959
Sum squared resid	15.94182	Schwarz criterion	4.473091
Log likelihood	-33.08439	F-statistic	7.361894
Durbin-Watson stat	2.206049	Prob(F-statistic)	0.001316

Lampiran 6.2.16 Nilai *Adjusted R²*, AIC, dan SIC Lag 5555

R-squared	0.939663	Mean dependent var	1.460493
Adjusted R-squared	0.805580	S.D. dependent var	2.870358
S.E. of regression	1.265628	Akaike info criterion	3.505041
Sum squared resid	14.41632	Schwarz criterion	4.485879
Log likelihood	-31.57561	F-statistic	7.008099
Durbin-Watson stat	1.772380	Prob(F-statistic)	0.002518

Lampiran 6.2.17 Nilai *Adjusted R*², AIC, dan SIC Lag 5556

R-squared	0.960233	Mean dependent var	1.418276
Adjusted R-squared	0.840934	S.D. dependent var	2.911670
S.E. of regression	1.161265	Akaike info criterion	3.232753
Sum squared resid	9.439761	Schwarz criterion	4.270012
Log likelihood	-24.87492	F-statistic	8.048907
Durbin-Watson stat	2.628317	Prob(F-statistic)	0.004405

Lampiran 6.2.18 Nilai *Adjusted R*², AIC, dan SIC Lag 5565

R-squared	0.944223	Mean dependent var	1.418276
Adjusted R-squared	0.776891	S.D. dependent var	2.911670
S.E. of regression	1.375310	Akaike info criterion	3.571091
Sum squared resid	13.24034	Schwarz criterion	4.608349
Log likelihood	-29.78081	F-statistic	5.642825
Durbin-Watson stat	1.921523	Prob(F-statistic)	0.012759

Lampiran 6.2.19 Nilai *Adjusted R*², AIC, dan SIC Lag 5655

R-squared	0.950689	Mean dependent var	1.418276
Adjusted R-squared	0.802755	S.D. dependent var	2.911670
S.E. of regression	1.293138	Akaike info criterion	3.447876
Sum squared resid	11.70543	Schwarz criterion	4.485135
Log likelihood	-27.99420	F-statistic	6.426462
Durbin-Watson stat	2.051277	Prob(F-statistic)	0.008704

Lampiran 6.2.20 Nilai *Adjusted R*², AIC, dan SIC Lag 6555

R-squared	0.954472	Mean dependent var	1.418276
Adjusted R-squared	0.817889	S.D. dependent var	2.911670
S.E. of regression	1.242541	Akaike info criterion	3.368050
Sum squared resid	10.80736	Schwarz criterion	4.405309
Log likelihood	-26.83672	F-statistic	6.988192
Durbin-Watson stat	2.290877	Prob(F-statistic)	0.006773

Lampiran 6.2.21 Nilai *Adjusted R*², AIC, dan SIC Lag 5566

R-squared	0.960477	Mean dependent var	1.418276
Adjusted R-squared	0.815562	S.D. dependent var	2.911670
S.E. of regression	1.250454	Akaike info criterion	3.295561
Sum squared resid	9.381814	Schwarz criterion	4.379968
Log likelihood	-24.78564	F-statistic	6.627829
Durbin-Watson stat	2.609187	Prob(F-statistic)	0.013106

Lampiran 6.2.22 Nilai *Adjusted R*², AIC, dan SIC Lag 5656

R-squared	0.972149	Mean dependent var	1.418276
Adjusted R-squared	0.870030	S.D. dependent var	2.911670
S.E. of regression	1.049696	Akaike info criterion	2.945549
Sum squared resid	6.611174	Schwarz criterion	4.029956
Log likelihood	-19.71047	F-statistic	9.519744
Durbin-Watson stat	2.448977	Prob(F-statistic)	0.005010

Lampiran 6.2.23 Nilai *Adjusted R*², AIC, dan SIC Lag 6556

R-squared	0.964634	Mean dependent var	1.418276
Adjusted R-squared	0.834960	S.D. dependent var	2.911670
S.E. of regression	1.182871	Akaike info criterion	3.184436
Sum squared resid	8.395100	Schwarz criterion	4.268843
Log likelihood	-23.17433	F-statistic	7.438882
Durbin-Watson stat	2.866100	Prob(F-statistic)	0.009691

Lampiran 6.2.24 Nilai *Adjusted R*², AIC, dan SIC Lag 5665

R-squared	0.950889	Mean dependent var	1.418276
Adjusted R-squared	0.770815	S.D. dependent var	2.911670
S.E. of regression	1.393912	Akaike info criterion	3.512776
Sum squared resid	11.65795	Schwarz criterion	4.597183
Log likelihood	-27.93525	F-statistic	5.280544
Durbin-Watson stat	1.999366	Prob(F-statistic)	0.023381

Lampiran 6.2.25 Nilai *Adjusted R*², AIC, dan SIC Lag 6565

R-squared	0.954610	Mean dependent var	1.418276
Adjusted R-squared	0.788179	S.D. dependent var	2.911670
S.E. of regression	1.340068	Akaike info criterion	3.433989
Sum squared resid	10.77470	Schwarz criterion	4.518396
Log likelihood	-26.79283	F-statistic	5.735770
Durbin-Watson stat	2.248322	Prob(F-statistic)	0.018988

Lampiran 6.2.26 Nilai *Adjusted R*², AIC, dan SIC Lag 6655

R-squared	0.962238	Mean dependent var	1.418276
Adjusted R-squared	0.823776	S.D. dependent var	2.911670
S.E. of regression	1.222292	Akaike info criterion	3.250003
Sum squared resid	8.963986	Schwarz criterion	4.334410
Log likelihood	-24.12505	F-statistic	6.949477
Durbin-Watson stat	2.240596	Prob(F-statistic)	0.011585

Lampiran 6.2.27 Nilai *Adjusted R*², AIC, dan SIC Lag 5666

R-squared	0.972539	Mean dependent var	1.418276
Adjusted R-squared	0.846218	S.D. dependent var	2.911670
S.E. of regression	1.141811	Akaike info criterion	3.000424
Sum squared resid	6.518667	Schwarz criterion	4.131979
Log likelihood	-19.50614	F-statistic	7.698972
Durbin-Watson stat	2.438058	Prob(F-statistic)	0.016011

Lampiran 6.2.28 Nilai *Adjusted R*², AIC, dan SIC Lag 6566

R-squared	0.964860	Mean dependent var	1.418276
Adjusted R-squared	0.803213	S.D. dependent var	2.911670
S.E. of regression	1.291635	Akaike info criterion	3.247009
Sum squared resid	8.341606	Schwarz criterion	4.378565
Log likelihood	-23.08164	F-statistic	5.968964
Durbin-Watson stat	2.845593	Prob(F-statistic)	0.027994

Lampiran 6.2.29 Nilai *Adjusted R²*, AIC, dan SIC Lag 6656

R-squared	0.976613	Mean dependent var	1.418276
Adjusted R-squared	0.869031	S.D. dependent var	2.911670
S.E. of regression	1.053723	Akaike info criterion	2.839850
Sum squared resid	5.551657	Schwarz criterion	3.971405
Log likelihood	-17.17783	F-statistic	9.077876
Durbin-Watson stat	2.564302	Prob(F-statistic)	0.011050

Lampiran 6.2.30 Nilai *Adjusted R²*, AIC, dan SIC Lag 6665

R-squared	0.962446	Mean dependent var	1.418276
Adjusted R-squared	0.789698	S.D. dependent var	2.911670
S.E. of regression	1.335255	Akaike info criterion	3.313436
Sum squared resid	8.914527	Schwarz criterion	4.444991
Log likelihood	-24.04482	F-statistic	5.571378
Durbin-Watson stat	2.183637	Prob(F-statistic)	0.032457

Lampiran 6.2.31 Nilai *Adjusted R²*, AIC, dan SIC Lag 6666

R-squared	0.976979	Mean dependent var	1.418276
Adjusted R-squared	0.838852	S.D. dependent var	2.911670
S.E. of regression	1.168840	Akaike info criterion	2.893036
Sum squared resid	5.464744	Schwarz criterion	4.071740
Log likelihood	-16.94903	F-statistic	7.073045
Durbin-Watson stat	2.550189	Prob(F-statistic)	0.034930

Lampiran 6.3 Persamaan *Ex Post Forecast* Menggunakan GetS Modelling

Substituted Coefficients:

$$\begin{aligned}
 & \text{=====} \\
 \text{DRGDP} = & 2.127096113 - 0.1026341363 \cdot \text{DTOT1} + 0.09894008726 \cdot \text{DTOT2} - \\
 & 0.1048754812 \cdot \text{DTOT3} - 0.04612123628 \cdot \text{DTOT4} - 0.1036347416 \cdot \text{DTOT5} - \\
 & 0.03275291873 \cdot \text{DTOT6} + 6.233101461 \cdot \text{DLOGRER1} + 13.41015857 \cdot \text{DLOGRER2} - \\
 & 24.67800375 \cdot \text{DLOGRER3} - 15.44065322 \cdot \text{DLOGRER4} + 9.566771192 \cdot \text{DLOGRER5} - \\
 & 19.94246666 \cdot \text{DLOGRER6} + 0.1330581382 \cdot \text{DCPI1} + 0.09418118955 \cdot \text{DCPI2} + \\
 & 0.1717393971 \cdot \text{DCPI3} - 0.08185278027 \cdot \text{DCPI4} + 0.07142715857 \cdot \text{DCPI5} - \\
 & 0.108457196 \cdot \text{DRGDP1} - 0.05215253735 \cdot \text{DRGDP2} - 0.5130730497 \cdot \text{DRGDP3} + \\
 & 0.342904585 \cdot \text{DRGDP4} - 0.4973182543 \cdot \text{DRGDP5} - 0.8891590309 \cdot \text{DRGDP6}
 \end{aligned}$$