

## LAMPIRAN

### Lampiran 1 Pengelompokan *Daily Return* Berdasarkan *Cloud Cover*

#### CC = 1

Date	CC	AALI	ADHI	ANTM	ASII	BNBR	ENRG	INCO	INDF	INKP	KIJA	KLBF	LSIP	MEDC	PTBA	SMCB	UNSP	UNTR
7/14/2005	1	-0.012579	0.012903	-0.010152	-0.011929	0.033902	-0.011834	0.006734	0.008889	0.015267	0.03774	0	0	0.013606	0	0	-0.012579	0.00678
Average Return		0.004514588																

#### CC = 4

Date	CC	AALI	ADHI	ANTM	ASII	BNBR	ENRG	INCO	INDF	INKP	KIJA	KLBF	LSIP
1/25/2005	4	-0.008299	0.011561	0	-0.014889	0	0.05001	-0.008584	0.012121	-0.007843	0.04652	0.015267	0
1/26/2005	4	0.016529	0.033902	0	0.00995	0	0.035932	0.008584	0.035507	-0.007905	0.087011	0.044452	0
1/27/2005	4	-0.016529	0.03279	0.005634	-0.00995	0	0	0	0.045462	0.007905	0.080043	-0.014599	-0.007435
2/1/2005	4	-0.016807	0.061875	0	0	-0.133531	0.02353	0	0	-0.032523	-0.040822	0	0.00722
2/8/2005	4	0	-0.008811	0.005634	-0.009756	0	0	0	0	0	-0.04256	0	0.00692
2/9/2005	4	0	0	0	0	0	0	0	0	0	0	0	0
2/10/2005	4	0	0	0	0	0	0	0	0	0	0	0	0
2/11/2005	4	0.04256	-0.008889	0	-0.004914	0	0.02299	0.012903	0.02299	0.017242	0.04256	0.014389	-0.00692
2/18/2005	4	0	0.017858	0.079644	0.036368	0	0	0.089505	0.01105	0.038915	0	0.027029	-0.006969
2/25/2005	4	-0.016	-0.029559	0	-0.043485	0	0.023257	0	-0.032088	-0.016261	0.039221	0.012423	-0.027213
2/28/2005	4	0	0.029559	0.011696	-0.040822	0	-0.011561	0.02478	0.010811	0.024293	0	-0.025001	-0.00692
3/3/2005	4	0	-0.019231	-0.010695	-0.018605	0	0.011696	-0.031416	0.04879	0.007843	0.03774	0.036368	0.012423
3/9/2005	4	0.028171	-0.009756	0.010152	-0.004556	0	0.024391	0.013746	0.019231	0	0	0	0.017805
3/18/2005	4	0.00597	0.0381	-0.00995	-0.004556	0.063179	0.04879	-0.016584	0.054488	0.027588	0.188052	-0.01227	0.021277
3/28/2005	4	0.026847	-0.030459	-0.054658	0	-0.04256	-0.025318	-0.006969	-0.058108	-0.057987	0	-0.025975	-0.033902
3/29/2005	4	-0.020068	-0.086075	-0.022728	-0.047402	-0.090972	-0.052644	-0.028371	-0.034786	-0.069526	-0.064539	-0.082238	-0.023257
3/30/2005	4	0	-0.034289	-0.011561	0.009662	0.02353	0.013423	-0.044125	-0.017858	0.023717	-0.033902	0.028171	-0.0059
3/31/2005	4	0.077962	0.02299	0.045462	0.009569	0	0	0.022306	0.04406	0.030772	0	0.027399	0.029157
4/1/2005	4	-0.018928	0.0113	0.01105	0.03279	0	0.013245	0.043172	0	0.007547	0.033902	0.03974	0.017094

4/7/2005	4	0.00627	0.05588	0.04256	0.004619	0.024693	0.013245	0.034017	-0.008511	0	0	0.03774	0.016902
4/11/2005	4	0	-0.011173	-0.010363	0.00464	0	-0.03974	-0.013158	-0.008368	-0.021202	0	0.012579	-0.010152
4/13/2005	4	0	0.022473	0.010257	0.013606	0	0.013423	-0.013423	-0.008439	0	-0.035091	-0.012579	-0.064539
6/8/2005	4	-0.007168	0	0	-0.003992	0	0	0	-0.008439	0.021661	0	0	-0.01227
6/14/2005	4	0.006873	0.059189	0	-0.003992	0	0.026668	0.00363	0.033336	0.014599	-0.040822	0	-0.033902
6/24/2005	4	0.006349	0.011696	0.010152	0.003839	0.04256	-0.011834	-0.027974	-0.008511	-0.00738	0	-0.01105	0.021979
7/7/2005	4	0.012821	-0.012579	0.010363	-0.040166	0	-0.011561	0.003442	-0.018019	0.007843	0	-0.011976	-0.011561
7/19/2005	4	0	0.026317	0.010257	0	0	-0.024391	0	-0.009132	-0.007722	0.039221	0.011429	-0.010471
7/20/2005	4	0.025001	-0.026317	0	0.024098	-0.076961	0	0	-0.009217	-0.015625	-0.039221	0.033523	0
7/21/2005	4	0.018349	0.039221	-0.010257	0.00396	0.076961	0	0.013423	0	0	0	-0.022223	0
8/1/2005	4	0	0	0	0.003781	0	0.012579	0.003328	-0.018519	-0.007843	0	0	0
8/2/2005	4	0.006042	0	0	-0.003781	0	0.012423	-0.003328	0	0.007843	0	0.01105	0.021053
9/30/2005	4	0.034743	0.018349	0.056619	0.068993	0	0.038715	0.019545	0.041964	0.021979	0.105361	0.023811	0.04041
10/17/2005	4	0	-0.018349	-0.008889	0.005277	0.040822	-0.01227	-0.022914	0	-0.010929	0	-0.011976	0.033617
10/18/2005	4	-0.00905	0	0	0.015666	0.039221	-0.03774	0.009885	0	0	0	0.023811	-0.016667
11/25/2005	4	0.018868	-0.036368	-0.019418	0	0	-0.013606	-0.015504	0.011976	-0.034686	-0.057158	-0.01105	0
1/13/2006	4	0.009756	0.012903	0.00551	-0.031045	0	0.012903	0.003454	-0.010582	-0.008889	0	0.080761	0
1/16/2006	4	-0.029559	-0.025975	0.027102	-0.02278	-0.04256	0	-0.013889	-0.021506	-0.036368	-0.051293	0	-0.016529
1/17/2006	4	0	-0.026668	-0.032612	-0.013921	0	-0.012903	-0.042864	-0.067441	-0.047402	0	-0.008658	-0.025318
1/18/2006	4	-0.01005	-0.041385	-0.062699	-0.028438	0	0	0	-0.02353	-0.019608	-0.054067	-0.026433	-0.052644
1/19/2006	4	0.01005	0.054808	0.051587	0.042359	0.04256	0.012903	0.025227	0.05782	0.048319	0.054067	0.0177	0.026668
1/20/2006	4	0	0.101352	0.011111	0.009174	0	-0.012903	0.017637	-0.022728	-0.019048	0	0.017392	-0.008811
1/23/2006	4	0	-0.024391	-0.028013	-0.061196	-0.04256	0.012903	-0.021202	-0.011561	-0.039221	0	-0.035091	-0.026907
1/24/2006	4	0.019803	0	0.005666	0	0	-0.012903	0.010657	0	0	0	0.0177	0
1/25/2006	4	0.009756	0	0	0.019231	0.122602	0	0.02098	0.011561	0.019803	0	0.042925	0.035718
2/6/2006	4	0.026433	0.012579	-0.016621	0.014252	0.039221	0	-0.02778	-0.010929	-0.00939	-0.051293	0.021979	0.093819
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10/29/2007	4	0.067786	-0.024391	0.029853	0.038466	0	0	0.074108	0.036368	0	0	0.014599	0.0221
10/30/2007	4	-0.032226	-0.025001	-0.022306	0.005644	0.015748	0.024098	0.040822	0.011834	-0.02174	0	-0.007273	0.026956
Average Return		0.002222337	0.00430576	0.000515375	0.003371442	0.00199575	0.005749596	0.003680317	-0.000206875	-0.001884	0.004862183	0.002098442	-0.001267077

Date	CC	MEDC	PTBA	SMCB	UNSP	UNTR
1/25/2005	4	-0.019803	0	-0.032261	0.015504	0.009662
1/26/2005	4	-0.01005	-0.006231	0.016261	0.015267	0.028438
1/27/2005	4	0.01005	0.012423	0	0	0.009302
2/1/2005	4	-0.009662	-0.012195	-0.016529	-0.014599	0.034486
2/8/2005	4	0	0	0	-0.014815	-0.025752
2/9/2005	4	0	0	0	0	0
2/10/2005	4	0	0	0	0	0
2/11/2005	4	0.009479	0	0.016807	0.029414	-0.008734
2/18/2005	4	0	0.006116	0	0.03974	-0.008299
2/25/2005	4	-0.00995	-0.011765	-0.033902	-0.012121	-0.015873
2/28/2005	4	-0.020203	-0.017911	0	0	-0.032523
3/3/2005	4	0.020001	0.034887	0.017392	0.011834	0.016
3/9/2005	4	-0.019418	-0.005764	0.017392	0	0.03101
3/18/2005	4	0	0.011429	0.016807	-0.010471	0.007491
3/28/2005	4	-0.028988	0	-0.05506	-0.065958	-0.025106
3/29/2005	4	-0.019803	-0.04282	-0.120144	0	-0.070204
3/30/2005	4	-0.020203	-0.057894	-0.010695	0	-0.056089
3/31/2005	4	0	0.006601	0.010695	0	0.100541
4/1/2005	4	0.030153	0.038715	0.021053	0.0113	0
4/7/2005	4	0	-0.005935	0.080852	-0.0113	0.058594
4/11/2005	4	-0.023906	-0.00597	-0.019418	-0.011429	0.016394
4/13/2005	4	0	0	0	0.011173	0
6/8/2005	4	0.043485	0.013334	0	0	0.037179
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10/29/2007	4	0.03675	0.028331	-0.008368	0.03774	0
10/30/2007	4	-0.03675	-0.016902	0.016667	0.041457	0
Average Return		-0.00076381	0.00143446	0.001614913	0.004634365	0.00258934
Average Ret. All		0.001901854				

## Lampiran 2

### Stationarity Test Return Saham

Augmented Dickey-Fuller Unit Root Test on R\_AALI

Null Hypothesis: R_AALI has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic		Prob.*	
Augmented Dickey-Fuller test statistic	-25.48789		0.0000	
Test critical values:				
1% level	-3.970286			
5% level	-3.415795			
10% level	-3.130156			
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_AALI) Method: Least Squares Date: 05/27/08 Time: 09:30 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_AALI(-1)	-0.932154	0.036572	-25.48789	0.0000
C	0.001521	0.001767	0.860445	0.3898
@TREND(1/10/2005)	2.92E-06	4.05E-06	0.719449	0.4721
R-squared	0.464151	Mean dependent var	9.42E-05	
Adjusted R-squared	0.462722	S.D. dependent var	0.032963	
S.E. of regression	0.024162	Akaike info criterion	-4.604136	
Sum squared resid	0.437834	Schwarz criterion	-4.585714	
Log likelihood	1736.457	F-statistic	324.8244	
Durbin-Watson stat	1.980853	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on R\_ADHI

Null Hypothesis: R_ADHI has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic		Prob.*	
Augmented Dickey-Fuller test statistic	-26.46761		0.0000	
Test critical values:				
1% level	-3.970286			
5% level	-3.415795			
10% level	-3.130156			
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_ADHI) Method: Least Squares Date: 05/27/08 Time: 09:54 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_ADHI(-1)	-0.965398	0.036475	-26.46761	0.0000
C	-0.000836	0.002230	-0.374862	0.7079
@TREND(1/10/2005)	4.30E-06	5.12E-06	0.839736	0.4013
R-squared	0.482950	Mean dependent var	-4.60E-05	
Adjusted R-squared	0.481571	S.D. dependent var	0.042366	
S.E. of regression	0.030504	Akaike info criterion	-4.137922	
Sum squared resid	0.697885	Schwarz criterion	-4.119499	
Log likelihood	1560.928	F-statistic	350.2679	
Durbin-Watson stat	1.999742	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on R\_ANTM

Null Hypothesis: R_ANTM has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic		Prob.*	
Augmented Dickey-Fuller test statistic	-26.96737		0.0000	
Test critical values:				
1% level	-3.970286			
5% level	-3.415795			
10% level	-3.130156			
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_ANTM) Method: Least Squares Date: 05/27/08 Time: 09:56 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_ANTM(-1)	-0.984658	0.036513	-26.96737	0.0000
C	0.004368	0.004891	0.893098	0.3721
@TREND(1/10/2005)	-8.20E-06	1.12E-05	-0.731046	0.4650
R-squared	0.492296	Mean dependent var	-5.77E-05	
Adjusted R-squared	0.490942	S.D. dependent var	0.093723	
S.E. of regression	0.066870	Akaike info criterion	-2.568163	
Sum squared resid	3.353677	Schwarz criterion	-2.549740	
Log likelihood	969.9132	F-statistic	363.6195	
Durbin-Watson stat	1.999694	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on R\_ASII

Null Hypothesis: R_ASII has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic		Prob.*	
Augmented Dickey-Fuller test statistic	-26.43032		0.0000	
Test critical values:				
1% level	-3.970286			
5% level	-3.415795			
10% level	-3.130156			
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_ASII) Method: Least Squares Date: 05/27/08 Time: 09:58 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_ASII(-1)	-0.965445	0.036528	-26.43032	0.0000
C	-0.000252	0.001696	-0.148587	0.8819
@TREND(1/10/2005)	3.93E-06	3.89E-06	1.009250	0.3132
R-squared	0.482253	Mean dependent var	-1.43E-05	
Adjusted R-squared	0.480872	S.D. dependent var	0.032203	
S.E. of regression	0.023202	Akaike info criterion	-4.685151	
Sum squared resid	0.403761	Schwarz criterion	-4.666729	
Log likelihood	1766.959	F-statistic	349.2920	
Durbin-Watson stat	1.992436	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on R\_BNBR

Null Hypothesis: R_BNBR has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-28.39093	0.0000		
Test critical values:	1% level	-3.970286		
	5% level	-3.415795		
	10% level	-3.130156		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_BNBR) Method: Least Squares Date: 05/27/08 Time: 09:59 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_BNBR(-1)	-1.036014	0.036491	-28.39093	0.0000
C	0.005658	0.005356	1.066216	0.2912
@TREND(1/10/2005)	-7.69E-06	1.23E-05	-0.626643	0.5311
R-squared	0.518009	Mean dependent var	0.000000	
Adjusted R-squared	0.516723	S.D. dependent var	0.105329	
S.E. of regression	0.073223	Akaike info criterion	-2.386651	
Sum squared resid	4.021156	Schwarz criterion	-2.368228	
Log likelihood	901.5740	F-statistic	403.0224	
Durbin-Watson stat	2.000810	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on R\_ENRG

Null Hypothesis: R_ENRG has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-29.72855	0.0000		
Test critical values:	1% level	-3.970286		
	5% level	-3.415795		
	10% level	-3.130156		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_ENRG) Method: Least Squares Date: 05/27/08 Time: 10:02 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_ENRG(-1)	-1.081496	0.036379	-29.72855	0.0000
C	-0.001253	0.002077	-0.603035	0.5467
@TREND(1/10/2005)	5.97E-06	4.77E-06	1.252579	0.2107
R-squared	0.540947	Mean dependent var	1.95E-05	
Adjusted R-squared	0.539723	S.D. dependent var	0.041872	
S.E. of regression	0.028408	Akaike info criterion	-4.280338	
Sum squared resid	0.605247	Schwarz criterion	-4.261916	
Log likelihood	1614.547	F-statistic	441.8986	
Durbin-Watson stat	2.004418	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on R\_INCO

Null Hypothesis: R_INCO has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-23.27025	0.0000		
Test critical values:	1% level	-3.970286		
	5% level	-3.415795		
	10% level	-3.130156		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_INCO) Method: Least Squares Date: 05/27/08 Time: 10:03 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_INCO(-1)	-0.838307	0.036025	-23.27025	0.0000
C	0.000437	0.002039	0.214526	0.8302
@TREND(1/10/2005)	5.07E-06	4.68E-06	1.082209	0.2795
R-squared	0.419282	Mean dependent var	3.36E-05	
Adjusted R-squared	0.417734	S.D. dependent var	0.036548	
S.E. of regression	0.027889	Akaike info criterion	-4.317207	
Sum squared resid	0.583339	Schwarz criterion	-4.298785	
Log likelihood	1628.429	F-statistic	270.7529	
Durbin-Watson stat	1.991826	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on R\_INDF

Null Hypothesis: R_INDF has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-28.40737	0.0000		
Test critical values:	1% level	-3.970286		
	5% level	-3.415795		
	10% level	-3.130156		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(R_INDF) Method: Least Squares Date: 05/27/08 Time: 10:04 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
R_INDF(-1)	-1.037489	0.036522	-28.40737	0.0000
C	5.14E-05	0.001887	0.027234	0.9783
@TREND(1/10/2005)	3.92E-06	4.33E-06	0.906423	0.3650
R-squared	0.518299	Mean dependent var	-5.50E-05	
Adjusted R-squared	0.517014	S.D. dependent var	0.037143	
S.E. of regression	0.025813	Akaike info criterion	-4.471879	
Sum squared resid	0.499744	Schwarz criterion	-4.453457	
Log likelihood	1686.663	F-statistic	403.4906	
Durbin-Watson stat	1.995642	Prob(F-statistic)	0.000000	

### Lampiran 3

#### Stationarity Test Variabel-variabel Cuaca yang Telah Di-deseasonalized

Augmented Dickey-Fuller Unit Root Test on CC

Null Hypothesis: CC has a unit root Exogenous: Constant, Linear Trend Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-18.49019	0.0000		
Test critical values:	1% level	-3.970269		
	5% level	-3.415787		
	10% level	-3.130151		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(CC) Method: Least Squares Date: 05/28/08 Time: 01:17 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
CC(-1)	-0.625665	0.033838	-18.49019	0.0000
C	-0.043722	0.028758	-1.520356	0.1288
@TREND(1/10/2005)	0.000125	6.61E-05	1.884746	0.0599
R-squared	0.312829	Mean dependent var	-8.72E-19	
Adjusted R-squared	0.310999	S.D. dependent var	0.473578	
S.E. of regression	0.393099	Akaike info criterion	0.974458	
Sum squared resid	116.0494	Schwarz criterion	0.992862	
Log likelihood	-364.3707	F-statistic	170.9436	
Durbin-Watson stat	2.065594	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on ANGIN

Null Hypothesis: ANGIN has a unit root Exogenous: Constant, Linear Trend Lag Length: 9 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-14.35431	0.0000		
Test critical values:	1% level	-3.970418		
	5% level	-3.415860		
	10% level	-3.130194		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(ANGIN) Method: Least Squares Date: 05/28/08 Time: 01:24 Sample(adjusted): 1/24/2005 11/30/2007 Included observations: 745 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ANGIN(-1)	-3.319639	0.231264	-14.35431	0.0000
D(ANGIN(-1))	2.058669	0.216736	9.488508	0.0000
D(ANGIN(-2))	1.738255	0.200539	8.667934	0.0000
D(ANGIN(-3))	1.266349	0.181221	6.987885	0.0000
D(ANGIN(-4))	1.019366	0.158554	6.429152	0.0000
D(ANGIN(-5))	0.834665	0.134544	6.194721	0.0000
D(ANGIN(-6))	0.630178	0.108707	5.797036	0.0000
D(ANGIN(-7))	0.418399	0.081192	5.153214	0.0000
D(ANGIN(-8))	0.288674	0.058394	4.943577	0.0000
D(ANGIN(-9))	0.133815	0.036690	3.647186	0.0003
C	0.011080	0.121534	0.091169	0.9274
@TREND(1/10/2005)	-3.91E-05	0.000277	-0.141019	0.8879
R-squared	0.639835	Mean dependent var	-0.000224	
Adjusted R-squared	0.634430	S.D. dependent var	2.691458	
S.E. of regression	1.627320	Akaike info criterion	3.827723	
Sum squared resid	1941.110	Schwarz criterion	3.902032	
Log likelihood	-1413.827	F-statistic	118.3797	
Durbin-Watson stat	2.021943	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on DHUJAN

Null Hypothesis: DHUJAN has a unit root Exogenous: Constant, Linear Trend Lag Length: 1 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-12.06119	0.0000		
Test critical values:	1% level	-3.970268		
	5% level	-3.415795		
	10% level	-3.130156		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(DHUJAN) Method: Least Squares Date: 05/28/08 Time: 01:25 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
DHUJAN(-1)	-0.434223	0.036002	-12.06119	0.0000
D(DHUJAN(-1))	-0.113759	0.036336	-3.130733	0.0018
C	0.067801	0.029114	2.328802	0.0201
@TREND(1/10/2005)	0.000190	6.77E-05	2.804763	0.0052
R-squared	0.254487	Mean dependent var	0.000000	
Adjusted R-squared	0.251501	S.D. dependent var	0.452534	
S.E. of regression	0.391514	Akaike info criterion	0.967706	
Sum squared resid	114.8090	Schwarz criterion	0.992270	
Log likelihood	-380.3414	F-statistic	85.22566	
Durbin-Watson stat	2.020393	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on SUHU

Null Hypothesis: SUHU has a unit root Exogenous: Constant, Linear Trend Lag Length: 5 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-16.62053	0.0000		
Test critical values:	1% level	-3.970351		
	5% level	-3.415827		
	10% level	-3.130175		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(SUHU) Method: Least Squares Date: 05/28/08 Time: 01:26 Sample(adjusted): 1/18/2005 11/30/2007 Included observations: 749 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
SUHU(-1)	-2.160875	0.130012	-16.62053	0.0000
D(SUHU(-1))	1.002662	0.114003	8.785079	0.0000
D(SUHU(-2))	0.665115	0.096478	6.893041	0.0000
D(SUHU(-3))	0.430858	0.076571	5.626929	0.0000
D(SUHU(-4))	0.227235	0.055585	4.089516	0.0000
D(SUHU(-5))	0.101179	0.036595	2.764647	0.0058
C	-0.002562	0.071300	-0.035928	0.9713
@TREND(1/10/2005)	1.00E-05	0.000163	0.061422	0.9510
R-squared	0.586769	Mean dependent var	-0.000348	
Adjusted R-squared	0.582866	S.D. dependent var	1.494149	
S.E. of regression	0.965010	Akaike info criterion	2.777267	
Sum squared resid	690.0520	Schwarz criterion	2.826599	
Log likelihood	-1032.086	F-statistic	150.3125	
Durbin-Watson stat	2.010312	Prob(F-statistic)	0.000000	

## Lampiran 4

### Stationarity Test Variabel-variabel Cuaca yang Belum Di-deseasonalized

Augmented Dickey-Fuller Unit Root Test on CC

Null Hypothesis: CC has a unit root Exogenous: Constant, Linear Trend Lag Length: 1 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-14.59966	0.0000		
Test critical values:	1% level	-3.970286		
	5% level	-3.415795		
	10% level	-3.130156		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(CC) Method: Least Squares Date: 05/28/08 Time: 01:38 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
CC(-1)	-0.620125	0.042475	-14.59966	0.0000
D(CC(-1))	-0.089976	0.036386	-2.472799	0.0136
C	1.960360	0.136590	14.35216	0.0000
@TREND(1/10/2005)	-5.75E-05	5.87E-05	-0.979676	0.3276
R-squared	0.346092	Mean dependent var	0.000000	
Adjusted R-squared	0.343473	S.D. dependent var	0.431474	
S.E. of regression	0.349608	Akaike info criterion	0.741289	
Sum squared resid	91.54709	Schwarz criterion	0.765853	
Log likelihood	-275.0965	F-statistic	132.1405	
Durbin-Watson stat	1.998821	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on ANGIN

Null Hypothesis: ANGIN has a unit root Exogenous: Constant, Linear Trend Lag Length: 4 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-8.509583	0.0000		
Test critical values:	1% level	-3.970335		
	5% level	-3.415819		
	10% level	-3.130170		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(ANGIN) Method: Least Squares Date: 05/28/08 Time: 01:37 Sample(adjusted): 1/17/2005 11/30/2007 Included observations: 750 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
ANGIN(-1)	-0.468200	0.055020	-8.509583	0.0000
D(ANGIN(-1))	-0.271981	0.054438	-4.95791	0.0000
D(ANGIN(-2))	-0.160654	0.048813	-3.291225	0.0010
D(ANGIN(-3))	-0.265857	0.043804	-6.069228	0.0000
D(ANGIN(-4))	-0.124334	0.036170	-3.437511	0.0006
C	2.216233	0.297966	7.437118	0.0000
@TREND(1/10/2005)	0.000586	0.000372	1.576567	0.1153
R-squared	0.388215	Mean dependent var	0.008000	
Adjusted R-squared	0.383275	S.D. dependent var	2.735333	
S.E. of regression	2.148107	Akaike info criterion	4.376341	
Sum squared resid	3428.473	Schwarz criterion	4.419462	
Log likelihood	-1634.128	F-statistic	76.57989	
Durbin-Watson stat	2.011319	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on DHUJAN

Null Hypothesis: DHUJAN has a unit root Exogenous: Constant, Linear Trend Lag Length: 1 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-12.06119	0.0000		
Test critical values:	1% level	-3.970286		
	5% level	-3.415795		
	10% level	-3.130156		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(DHUJAN) Method: Least Squares Date: 05/28/08 Time: 01:38 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
DHUJAN(-1)	-0.434223	0.036002	-12.06119	0.0000
D(DHUJAN(-1))	-0.113759	0.036336	-3.130733	0.0018
C	0.067801	0.029114	2.328602	0.0201
@TREND(1/10/2005)	0.000190	6.77E-05	2.804763	0.0052
R-squared	0.254487	Mean dependent var	0.000000	
Adjusted R-squared	0.251501	S.D. dependent var	0.452534	
S.E. of regression	0.391514	Akaike info criterion	0.967706	
Sum squared resid	114.8090	Schwarz criterion	0.992270	
Log likelihood	-360.3414	F-statistic	85.22566	
Durbin-Watson stat	2.020393	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on SUHU

Null Hypothesis: SUHU has a unit root Exogenous: Constant, Linear Trend Lag Length: 2 (Automatic based on SIC, MAXLAG=19)				
	t-Statistic	Prob.*		
Augmented Dickey-Fuller test statistic	-8.794784	0.0000		
Test critical values:	1% level	-3.970302		
	5% level	-3.415803		
	10% level	-3.130160		
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(SUHU) Method: Least Squares Date: 05/28/08 Time: 01:39 Sample(adjusted): 1/13/2005 11/30/2007 Included observations: 752 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
SUHU(-1)	-0.301983	0.034337	-8.794784	0.0000
D(SUHU(-1))	-0.233753	0.039994	-5.844733	0.0000
D(SUHU(-2))	-0.124752	0.036116	-3.454190	0.0006
C	9.089133	1.034812	8.783369	0.0000
@TREND(1/10/2005)	-0.000701	0.000235	-2.989526	0.0029
R-squared	0.243458	Mean dependent var	0.004426	
Adjusted R-squared	0.239407	S.D. dependent var	1.520552	
S.E. of regression	1.326103	Akaike info criterion	3.408994	
Sum squared resid	1313.637	Schwarz criterion	3.439730	
Log likelihood	-1276.782	F-statistic	60.09694	
Durbin-Watson stat	2.028175	Prob(F-statistic)	0.000000	

## Lampiran 5

### Stationarity Test Variabel-variabel Dummy untuk mengendalikan efek *day-of-the-week* dan *month-of-the-year*

Phillips-Perron Unit Root Test on D(DMON)

Null Hypothesis: D(DMON) has a unit root Exogenous: Constant, Linear Trend Bandwidth: 28 (Newey-West using Bartlett kernel)				
			Adj. t-Stat	Prob.*
Phillips-Perron test statistic				
			-191.8856	0.0001
Test critical values:				
	1% level		-3.970286	
	5% level		-3.415795	
	10% level		-3.130156	
*MacKinnon (1996) one-sided p-values.				
Residual variance (no correction)			0.299135	
HAC corrected variance (Bartlett kernel)			0.010519	
Phillips-Perron Test Equation Dependent Variable: D(DMON,2) Method: Least Squares Date: 05/28/08 Time: 01:51 Sample(adjusted): 1/12/2005 11/30/2007 Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DMON(-1))	-1.498340	0.031588	-47.43415	0.0000
C	-0.000265	0.040062	-0.006608	0.9947
@TREND(1/10/2005)	-1.05E-06	9.19E-05	-0.011434	0.9909
R-squared	0.750001	Mean dependent var	0.001328	
Adjusted R-squared	0.749334	S.D. dependent var	1.094594	
S.E. of regression	0.548025	Akaike info criterion	1.638986	
Sum squared resid	225.2488	Schwarz criterion	1.657408	
Log likelihood	-614.0781	F-statistic	1125.006	
Durbin-Watson stat	2.334080	Prob(F-statistic)	0.000000	

Augmented Dickey-Fuller Unit Root Test on D(DFRI)

Null Hypothesis: D(DFRI) has a unit root Exogenous: Constant, Linear Trend Lag Length: 18 (Automatic based on SIC, MAXLAG=19)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic				
			-11.46252	0.0000
Test critical values:				
	1% level		-3.970587	
	5% level		-3.415942	
	10% level		-3.130243	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation Dependent Variable: D(DFRI,2) Method: Least Squares Date: 05/28/08 Time: 01:58 Sample(adjusted): 2/07/2005 11/30/2007 Included observations: 735 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DFRI(-1))	-17.75529	1.548986	-11.46252	0.0000
D(DFRI(-1),2)	15.39468	1.536794	10.01740	0.0000
D(DFRI(-2),2)	13.89702	1.507696	9.217388	0.0000
D(DFRI(-3),2)	12.34857	1.460789	8.453360	0.0000
D(DFRI(-4),2)	10.78509	1.396602	7.722382	0.0000
D(DFRI(-5),2)	9.474676	1.317034	7.193949	0.0000
D(DFRI(-6),2)	8.282282	1.229199	6.737949	0.0000
D(DFRI(-7),2)	7.135660	1.134190	6.291417	0.0000
D(DFRI(-8),2)	6.008079	1.032180	5.820764	0.0000
D(DFRI(-9),2)	4.892140	0.923295	5.298566	0.0000
D(DFRI(-10),2)	4.039453	0.808861	4.994001	0.0000
D(DFRI(-11),2)	3.308676	0.695584	4.756689	0.0000
D(DFRI(-12),2)	2.625139	0.584140	4.494026	0.0000
D(DFRI(-13),2)	1.961158	0.474540	4.132760	0.0000
D(DFRI(-14),2)	1.308896	0.366798	3.568444	0.0004
D(DFRI(-15),2)	0.919596	0.262480	3.503493	0.0005
D(DFRI(-16),2)	0.651257	0.170699	3.815233	0.0001
D(DFRI(-17),2)	0.427598	0.094251	4.536800	0.0000
D(DFRI(-18),2)	0.216762	0.036534	5.933105	0.0000
C	-0.000219	0.005213	-0.042058	0.9665
@TREND(1/10/2005)	5.67E-07	1.18E-05	0.047964	0.9618
R-squared	0.996238	Mean dependent var	0.000000	
Adjusted R-squared	0.996133	S.D. dependent var	1.092456	
S.E. of regression	0.067939	Akaike info criterion	-2.512264	
Sum squared resid	3.295593	Schwarz criterion	-2.380840	
Log likelihood	944.2572	F-statistic	9453.700	
Durbin-Watson stat	2.035777	Prob(F-statistic)	0.000000	



Augmented Dickey-Fuller Unit Root Test on D(DJAN)

Null Hypothesis: D(DJAN) has a unit root				
Exogenous: Constant, Linear Trend				
Lag Length: 0 (Automatic based on SIC, MAXLAG=19)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic				
			-27.40890	0.0000
Test critical values:				
	1% level		-3.970286	
	5% level		-3.415795	
	10% level		-3.130156	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(DJAN,2)				
Method: Least Squares				
Date: 05/28/08 Time: 01:59				
Sample(adjusted): 1/12/2005 11/30/2007				
Included observations: 753 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DJAN(-1))	-1.000829	0.036515	-27.40890	0.0000
C	-0.004700	0.005969	-0.787391	0.4313
@TREND(1/10/2005)	8.92E-06	1.37E-05	0.651510	0.5149
R-squared	0.500416	Mean dependent var		0.000000
Adjusted R-squared	0.499083	S.D. dependent var		0.115316
S.E. of regression	0.081616	Akaike info criterion		-2.169614
Sum squared resid	4.995844	Schwarz criterion		-2.151191
Log likelihood	819.8595	F-statistic		375.6239
Durbin-Watson stat	2.000005	Prob(F-statistic)		0.000000

Augmented Dickey-Fuller Unit Root Test on D(DDES)

Null Hypothesis: D(DDES) has a unit root				
Exogenous: Constant, Linear Trend				
Lag Length: 14 (Automatic based on SIC, MAXLAG=19)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic				
			-12.01738	0.0000
Test critical values:				
	1% level		-3.970519	
	5% level		-3.415909	
	10% level		-3.130223	
*MacKinnon (1996) one-sided p-values.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(DDES,2)				
Method: Least Squares				
Date: 05/28/08 Time: 02:00				
Sample(adjusted): 2/01/2005 11/30/2007				
Included observations: 739 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(DDES(-1))	-1.500151	0.124832	-12.01738	0.0000
D(DDES(-1),2)	0.500141	0.120599	4.147152	0.0000
D(DDES(-2),2)	0.500130	0.116211	4.303631	0.0000
D(DDES(-3),2)	0.500120	0.111652	4.479287	0.0000
D(DDES(-4),2)	0.500110	0.106898	4.678384	0.0000
D(DDES(-5),2)	0.500100	0.101923	4.906649	0.0000
D(DDES(-6),2)	0.500090	0.096692	5.171975	0.0000
D(DDES(-7),2)	0.500080	0.091162	5.485617	0.0000
D(DDES(-8),2)	0.500070	0.085274	5.864273	0.0000
D(DDES(-9),2)	0.500060	0.078948	6.334033	0.0000
D(DDES(-10),2)	0.500050	0.072069	6.938469	0.0000
D(DDES(-11),2)	0.500040	0.064460	7.757314	0.0000
D(DDES(-12),2)	0.500030	0.055824	8.957225	0.0000
D(DDES(-13),2)	0.500020	0.045580	10.97013	0.0000
D(DDES(-14),2)	0.500010	0.032230	15.51385	0.0000
C	0.000515	0.004893	0.105301	0.9162
@TREND(1/10/2005)	-1.34E-06	1.11E-05	-0.120385	0.9042
R-squared	0.625008	Mean dependent var		0.000000
Adjusted R-squared	0.616697	S.D. dependent var		0.104116
S.E. of regression	0.064460	Akaike info criterion		-2.622821
Sum squared resid	2.999940	Schwarz criterion		-2.516880
Log likelihood	986.1322	F-statistic		75.21075
Durbin-Watson stat	2.000020	Prob(F-statistic)		0.000000

## Lampiran 6

### *Granger Causality Test dengan cloud cover yang Telah Di-deseasonalize*

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:45			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_AALI	752	0.45854	0.63238
R_AALI does not Granger Cause CC		1.18490	0.30635

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:46			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ADHI	752	1.23826	0.29048
R_ADHI does not Granger Cause CC		0.49151	0.61190

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:47			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ANTM	752	0.09612	0.90837
R_ANTM does not Granger Cause CC		0.23644	0.78949

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:48			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ASII	752	0.21344	0.80785
R_ASII does not Granger Cause CC		0.38727	0.67904

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:49			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_BNBR	752	0.12255	0.88468
R_BNBR does not Granger Cause CC		0.27811	0.75729

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:50			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ENRG	752	0.04477	0.95622
R_ENRG does not Granger Cause CC		0.17350	0.84075

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:51			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_INCO	752	0.23370	0.79166
R_INCO does not Granger Cause CC		0.01816	0.98200

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:52			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_INDF	752	0.97360	0.37820
R_INDF does not Granger Cause CC		0.79068	0.45392

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:54			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_INKP	752	1.51561	0.22035
R_INKP does not Granger Cause CC		1.26158	0.28381

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:56			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_KIJA	752	0.28989	0.74843
R_KIJA does not Granger Cause CC		0.31716	0.72831

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:57			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_KLBF	752	1.57353	0.20800
R_KLBF does not Granger Cause CC		0.51676	0.59666

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 08:58			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_LSIP	752	0.71764	0.48824
R_LSIP does not Granger Cause CC		0.26222	0.76942

## Lampiran 7

### *Granger Causality Test dengan cloud cover yang Belum Di-deseasonalized*

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:15			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_AALI	752	0.87838	0.41588
R_AALI does not Granger Cause CC		1.54312	0.21439

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:17			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ADHI	752	0.43314	0.64864
R_ADHI does not Granger Cause CC		0.66494	0.51461

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:18			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ANTM	752	0.39561	0.67341
R_ANTM does not Granger Cause CC		0.16287	0.84973

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:18			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ASII	752	0.11378	0.89247
R_ASII does not Granger Cause CC		0.56766	0.56709

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:19			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_BNBR	752	0.13742	0.87163
R_BNBR does not Granger Cause CC		0.32536	0.72237

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:19			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_ENRG	752	0.80457	0.44767
R_ENRG does not Granger Cause CC		0.34190	0.71053

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:20			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_INCO	752	1.22038	0.29571
R_INCO does not Granger Cause CC		0.90847	0.40358

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:21			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_INDF	752	0.42108	0.65649
R_INDF does not Granger Cause CC		0.00740	0.99262

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:22			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_INKP	752	1.79667	0.16657
R_INKP does not Granger Cause CC		2.61291	0.07399

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:23			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_KIJA	752	1.27172	0.28095
R_KIJA does not Granger Cause CC		0.77419	0.46145

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:23			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_KLBF	752	2.93155	0.05393
R_KLBF does not Granger Cause CC		0.02250	0.97775

Pairwise Granger Causality Tests			
Date: 05/28/08 Time: 09:24			
Sample: 1/10/2005 11/30/2007			
Lags: 2			
Null Hypothesis:	Obs	F-Statistic	Probability
CC does not Granger Cause R_MEDC	752	3.37534	0.03473
R_MEDC does not Granger Cause CC		0.33390	0.71623

## Lampiran 8

*Multicollnearity Test* dengan menggunakan variabel-variabel cuaca yang telah di-*deseasonalized*

Correlation Matrix

	CC	ANGIN	DHUJAN	SUHU	DMON	DFRI	DJAN
CC	1.000000	-0.071057	0.107632	-0.213742	-0.021815	-0.007769	-0.010557
ANGIN	-0.071057	1.000000	-0.044257	0.129025	0.002202	-0.062192	0.013096
DHUJAN	0.107632	-0.044257	1.000000	-0.268204	-0.009933	0.035000	0.056735
SUHU	-0.213742	0.129025	-0.268204	1.000000	0.035391	0.008723	0.007864
DMON	-0.021815	0.002202	-0.009933	0.035391	1.000000	-0.240666	0.021871
DFRI	-0.007769	-0.062192	0.035000	0.008723	-0.240666	1.000000	-0.013633
DJAN	-0.010557	0.013096	0.056735	0.007864	0.021871	-0.013633	1.000000
DDES	-0.002536	-3.64E-18	0.020110	-4.88E-17	-4.55E-20	0.000675	-0.060308

DDES	
CC	-0.002536
ANGIN	-3.64E-18
DHUJAN	0.020110
SUHU	-4.88E-17
DMON	-4.55E-20
DFRI	0.000675
DJAN	-0.060308
DDES	1.000000

## Lampiran 9

*Multicollnearity Test* dengan menggunakan variabel-variabel cuaca yang belum di-*deseasonalized*

Correlation Matrix

	CC	ANGIN	DHUJAN	SUHU	DMON	DFRI	DJAN
CC	1.000000	-0.090984	0.380655	-0.415789	-0.053778	0.001131	0.096359
ANGIN	-0.090984	1.000000	0.003047	0.166056	0.001684	-0.051133	-0.065641
DHUJAN	0.380655	0.003047	1.000000	-0.486395	-0.009933	0.035000	0.056735
SUHU	-0.415789	0.166056	-0.486395	1.000000	0.020754	-0.000876	-0.253396
DMON	-0.053778	0.001684	-0.009933	0.020754	1.000000	-0.240666	0.021871
DFRI	0.001131	-0.051133	0.035000	-0.000876	-0.240666	1.000000	-0.013633
DJAN	0.096359	-0.065641	0.056735	-0.253396	0.021871	-0.013633	1.000000
DDES	-0.032575	0.059329	0.020110	0.068216	-4.55E-20	0.000675	-0.060308

DDES	
CC	-0.032575
ANGIN	0.059329
DHUJAN	0.020110
SUHU	0.068216
DMON	-4.55E-20
DFRI	0.000675
DJAN	-0.060308
DDES	1.000000

## Lampiran 10

### Heteroscedasticity Test dengan menggunakan variabel-variabel cuaca yang telah di-deseasonalized

White Heteroskedasticity Test:				
F-statistic	1.247772	Probability	0.251073	
Obs*R-squared	13.69416	Probability	0.250381	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 03:18 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000548	6.91E-05	7.930261	0.0000
CC	-0.000126	0.000110	-1.153216	0.2492
CC^2	3.02E-05	4.88E-05	0.618552	0.5364
ANGIN	-2.32E-05	2.81E-05	-0.826002	0.4091
ANGIN^2	-1.90E-06	3.09E-06	-0.615907	0.5381
DHUJAN	0.000297	9.98E-05	2.969690	0.0031
SUHU	2.67E-05	4.66E-05	0.572743	0.5670
SUHU^2	-1.56E-05	1.70E-05	-0.916717	0.3596
DMON	-3.51E-05	0.000115	-0.304054	0.7612
DFRI	-8.60E-05	0.000116	-0.741482	0.4586
DJAN	-0.000170	0.000166	-1.029380	0.3036
DDES	-0.000148	0.000229	-0.647656	0.5174
R-squared	0.018162	Mean dependent var	0.000582	
Adjusted R-squared	0.003606	S.D. dependent var	0.001227	
S.E. of regression	0.001224	Akaike info criterion	-10.55708	
Sum squared resid	0.001112	Schwarz criterion	-10.48346	
Log likelihood	3992.019	F-statistic	1.247772	
Durbin-Watson stat	1.727249	Prob(F-statistic)	0.251073	

White Heteroskedasticity Test:				
F-statistic	0.197683	Probability	0.997736	
Obs*R-squared	2.203228	Probability	0.997645	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 03:07 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.009333	0.005331	1.750859	0.0804
CC	-0.000956	0.008445	-0.113245	0.9099
CC^2	-0.000933	0.003765	-0.247752	0.8044
ANGIN	-7.66E-05	0.002164	-0.035425	0.9718
ANGIN^2	-2.84E-05	0.000238	-0.119289	0.9051
DHUJAN	-0.006246	0.007699	-0.811348	0.4174
SUHU	-0.003509	0.003593	-0.976511	0.3291
SUHU^2	-0.000167	0.001311	-0.127625	0.8985
DMON	-0.004723	0.008895	-0.530940	0.5956
DFRI	-0.005478	0.008944	-0.612493	0.5404
DJAN	-0.003454	0.012770	-0.270476	0.7869
DDES	-0.003613	0.017656	-0.204652	0.8379
R-squared	0.002922	Mean dependent var	0.004437	
Adjusted R-squared	-0.011859	S.D. dependent var	0.093853	
S.E. of regression	0.004408	Akaike info criterion	-1.866602	
Sum squared resid	6.613301	Schwarz criterion	-1.792988	
Log likelihood	715.7090	F-statistic	0.197683	
Durbin-Watson stat	2.006655	Prob(F-statistic)	0.997736	

White Heteroskedasticity Test:				
F-statistic	0.948443	Probability	0.492797	
Obs*R-squared	10.45460	Probability	0.490017	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 03:05 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000889	0.000124	7.161163	0.0000
CC	9.50005	0.000197	0.482890	0.6293
CC^2	6.56E-05	8.77E-05	0.748135	0.4546
ANGIN	-2.36E-05	5.04E-05	-0.468732	0.6394
ANGIN^2	-2.27E-06	5.55E-06	-0.409848	0.6820
DHUJAN	-0.000105	0.000179	-0.587578	0.5570
SUHU	-0.000101	8.37E-05	-1.212485	0.2257
SUHU^2	-2.76E-05	3.05E-05	-0.904727	0.3659
DMON	0.000485	0.000207	2.340126	0.0195
DFRI	-5.58E-05	0.000208	-0.267726	0.7890
DJAN	9.10E-05	0.000297	0.305883	0.7598
DDES	-0.000157	0.000411	-0.380596	0.7036
R-squared	0.013866	Mean dependent var	0.000917	
Adjusted R-squared	-0.000754	S.D. dependent var	0.002198	
S.E. of regression	0.002199	Akaike info criterion	-9.385889	
Sum squared resid	0.003588	Schwarz criterion	-9.312275	
Log likelihood	3550.480	F-statistic	0.948443	
Durbin-Watson stat	1.509558	Prob(F-statistic)	0.492797	

White Heteroskedasticity Test:				
F-statistic	1.498148	Probability	0.126993	
Obs*R-squared	16.38230	Probability	0.127521	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 03:09 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000550	4.70E-05	11.70845	0.0000
CC	0.000122	7.44E-05	1.639208	0.1016
CC^2	-5.18E-05	3.32E-05	-1.562021	0.1187
ANGIN	-1.02E-05	1.91E-05	-0.537174	0.5913
ANGIN^2	-2.02E-06	2.10E-06	-0.961997	0.3364
DHUJAN	-9.45E-06	6.78E-05	-0.139335	0.8892
SUHU	-1.65E-05	3.17E-05	-0.521625	0.6021
SUHU^2	7.90E-06	1.15E-05	0.684152	0.4941
DMON	0.000124	7.84E-05	1.583856	0.1137
DFRI	-5.70E-05	7.88E-05	-0.723963	0.4693
DJAN	-0.000134	0.000112	-1.188422	0.2347
DDES	-0.000306	0.000156	-1.964990	0.0498
R-squared	0.021727	Mean dependent var	0.000530	
Adjusted R-squared	0.007224	S.D. dependent var	0.000835	
S.E. of regression	0.000832	Akaike info criterion	-11.33057	
Sum squared resid	0.000513	Schwarz criterion	-11.25696	
Log likelihood	4293.826	F-statistic	1.498148	
Durbin-Watson stat	1.799471	Prob(F-statistic)	0.126993	

White Heteroskedasticity Test:				
F-statistic	0.781425	Probability	0.658946	
Obs*R-squared	8.634665	Probability	0.655574	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 03:13				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000858	0.005659	-0.151634	0.8795
CC	-0.004277	0.008966	-0.476988	0.6335
CC^2	6.03E-05	0.003997	0.015087	0.9880
ANGIN	0.002606	0.002297	1.134474	0.2570
ANGIN^2	-0.000129	0.000253	-0.510069	0.6102
DHUJAN	0.012850	0.008174	1.572185	0.1163
SUHU	0.000926	0.003815	0.242794	0.8082
SUHU^2	-0.000519	0.001392	-0.372770	0.7094
DMON	0.019070	0.009444	2.019352	0.0438
DFRI	-0.000326	0.009495	-0.034372	0.9726
DJAN	-0.005628	0.013557	-0.415089	0.6782
DDES	-0.006330	0.018744	-0.337706	0.7357
R-squared	0.011452	Mean dependent var	0.005314	
Adjusted R-squared	-0.003203	S.D. dependent var	0.100068	
S.E. of regression	0.100228	Akaike info criterion	-1.746948	
Sum squared resid	7.453895	Schwarz criterion	-1.673335	
Log likelihood	670.5995	F-statistic	0.781425	
Durbin-Watson stat	1.997842	Prob(F-statistic)	0.658946	

White Heteroskedasticity Test:				
F-statistic	1.699071	Probability	0.069266	
Obs*R-squared	18.52541	Probability	0.070163	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 03:21				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000710	0.000146	4.853865	0.0000
CC	-0.000382	0.000232	-1.650642	0.0992
CC^2	0.000167	0.000103	1.618084	0.1061
ANGIN	-2.36E-05	5.93E-05	-0.398307	0.6905
ANGIN^2	-3.88E-07	6.53E-06	-0.059317	0.9527
DHUJAN	0.000561	0.000211	2.657220	0.0080
SUHU	-3.76E-05	9.85E-05	-0.381908	0.7026
SUHU^2	1.24E-05	3.59E-05	0.344248	0.7308
DMON	0.000102	0.000244	0.418234	0.6759
DFRI	-0.000443	0.000245	-1.805057	0.0715
DJAN	-0.000512	0.000350	-1.462269	0.1441
DDES	-0.000602	0.000484	-1.242438	0.2145
R-squared	0.024570	Mean dependent var	0.000797	
Adjusted R-squared	0.010109	S.D. dependent var	0.002602	
S.E. of regression	0.002589	Akaike info criterion	-9.059365	
Sum squared resid	0.004973	Schwarz criterion	-8.985751	
Log likelihood	3427.380	F-statistic	1.699071	
Durbin-Watson stat	1.853424	Prob(F-statistic)	0.069266	

White Heteroskedasticity Test:				
F-statistic	1.650713	Probability	0.080482	
Obs*R-squared	18.01075	Probability	0.081331	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 03:22				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
White Heteroskedasticity-Consistent Standard Errors & Covariance				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000879	0.000126	6.971175	0.0000
CC	0.000209	0.000141	1.460096	0.1393
CC^2	0.000151	6.84E-05	2.209370	0.0275
ANGIN	-2.67E-05	2.89E-05	-0.924329	0.3556
ANGIN^2	-2.06E-06	1.98E-06	-1.040885	0.2983
DHUJAN	0.000170	0.000138	1.232583	0.2181
SUHU	7.05E-05	5.02E-05	1.405955	0.1602
SUHU^2	-3.20E-05	1.60E-05	-1.997965	0.0461
DMON	-0.000169	0.000158	-1.068604	0.2856
DFRI	-0.000235	0.000141	-1.664047	0.0965
DJAN	-0.000250	0.000169	-1.480628	0.1391
DDES	-0.000692	9.69E-05	-7.136620	0.0000
R-squared	0.023887	Mean dependent var	0.000794	
Adjusted R-squared	0.009416	S.D. dependent var	0.001844	
S.E. of regression	0.001835	Akaike info criterion	-9.747843	
Sum squared resid	0.002498	Schwarz criterion	-9.674229	
Log likelihood	3686.937	F-statistic	1.650713	
Durbin-Watson stat	1.759507	Prob(F-statistic)	0.080482	

White Heteroskedasticity Test:				
F-statistic	1.614450	Probability	0.089918	
Obs*R-squared	17.62434	Probability	0.090717	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 03:24				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000507	7.97E-05	6.357685	0.0000
CC	1.67E-05	0.000126	0.132209	0.8949
CC^2	6.03E-05	5.63E-05	1.070314	0.2848
ANGIN	-1.02E-05	3.24E-05	-0.315031	0.7528
ANGIN^2	-2.28E-06	3.56E-06	-0.638967	0.5230
DHUJAN	0.000290	0.000115	2.518861	0.0120
SUHU	3.77E-05	5.37E-05	0.701716	0.4831
SUHU^2	1.06E-05	1.96E-05	0.539862	0.5895
DMON	0.000336	0.000133	2.524193	0.0118
DFRI	-9.03E-05	0.000134	-0.674937	0.4999
DJAN	3.42E-05	0.000191	0.178906	0.8581
DDES	-0.000244	0.000264	-0.924954	0.3553
R-squared	0.023374	Mean dependent var	0.000656	
Adjusted R-squared	0.008896	S.D. dependent var	0.001418	
S.E. of regression	0.001412	Akaike info criterion	-10.27208	
Sum squared resid	0.001479	Schwarz criterion	-10.19847	
Log likelihood	3884.574	F-statistic	1.614450	
Durbin-Watson stat	1.835645	Prob(F-statistic)	0.089918	



## Lampiran 11

### Heteroscedasticity Test dengan menggunakan variabel-variabel cuaca yang belum di-deseasonalized

White Heteroskedasticity Test:				
F-statistic	1.272505	Probability	0.235716	
Obs*R-squared	13.96057	Probability	0.235183	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 04:05 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005345	0.008679	-0.615815	0.5382
CC	0.000424	0.001132	0.374203	0.7084
CC^2	-9.38E-05	0.000189	-0.55964	0.5784
ANGIN	-5.08E-07	3.70E-05	-0.013710	0.9891
ANGIN^2	-1.06E-06	1.93E-06	-0.550046	0.5825
DHUJAN	0.000320	0.000114	2.801387	0.0052
SUHU	0.000386	0.000591	0.653264	0.5138
SUHU^2	-6.74E-06	1.01E-05	-0.668136	0.5043
DMON	-4.75E-05	0.000116	-0.411223	0.6810
DFRI	-9.35E-05	0.000116	-0.805506	0.4208
DJAN	-0.000133	0.000173	-0.768430	0.4425
DDES	-0.000155	0.000230	-0.672230	0.5016
R-squared	0.018515	Mean dependent var	0.000582	
Adjusted R-squared	0.003965	S.D. dependent var	0.001229	
S.E. of regression	0.001227	Akaike info criterion	-10.55266	
Sum squared resid	0.001117	Schwarz criterion	-10.47907	
Log likelihood	3990.360	F-statistic	1.272505	
Durbin-Watson stat	1.724532	Prob(F-statistic)	0.235716	

White Heteroskedasticity Test:				
F-statistic	1.204671	Probability	0.279578	
Obs*R-squared	13.22942	Probability	0.278595	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 04:10 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.007721	0.015325	0.503853	0.6145
CC	-0.001088	0.001999	-0.544397	0.5863
CC^2	0.000158	0.000298	0.528972	0.5970
ANGIN	-0.000146	6.54E-05	-2.236593	0.0256
ANGIN^2	4.52E-06	3.40E-06	1.328697	0.1844
DHUJAN	2.53E-06	0.000202	0.012535	0.9900
SUHU	-0.000324	0.001044	-0.310727	0.7561
SUHU^2	5.90E-06	1.78E-05	0.331100	0.7407
DMON	0.000470	0.000204	2.300583	0.0217
DFRI	-0.000118	0.000205	-0.576452	0.5645
DJAN	2.11E-07	0.000306	0.000690	0.9994
DDES	-8.01E-05	0.000407	-0.198880	0.8440
R-squared	0.017546	Mean dependent var	0.000914	
Adjusted R-squared	0.002981	S.D. dependent var	0.002170	
S.E. of regression	0.002167	Akaike info criterion	-9.415566	
Sum squared resid	0.003483	Schwarz criterion	-9.341952	
Log likelihood	3561.668	F-statistic	1.204671	
Durbin-Watson stat	1.496358	Prob(F-statistic)	0.279578	

White Heteroskedasticity Test:				
F-statistic	0.454228	Probability	0.930686	
Obs*R-squared	5.043355	Probability	0.929049	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 04:11 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.392359	0.663127	0.591681	0.5542
CC	0.019021	0.086492	0.219914	0.8260
CC^2	-0.003984	0.012887	-0.309167	0.7573
ANGIN	0.000274	0.002630	0.096846	0.9229
ANGIN^2	-1.42E-05	0.000147	-0.096429	0.9232
DHUJAN	-0.010156	0.008731	-1.163208	0.2451
SUHU	-0.022996	0.045188	-0.508905	0.6110
SUHU^2	0.000314	0.000771	0.407307	0.6839
DMON	-0.004928	0.008833	-0.557921	0.5771
DFRI	-0.005535	0.008865	-0.624331	0.5326
DJAN	-0.010058	0.013224	-0.760565	0.4472
DDES	-0.001660	0.017610	-0.094263	0.9249
R-squared	0.006689	Mean dependent var	0.004432	
Adjusted R-squared	-0.008037	S.D. dependent var	0.093376	
S.E. of regression	0.093751	Akaike info criterion	-1.880564	
Sum squared resid	6.521608	Schwarz criterion	-1.806950	
Log likelihood	720.9727	F-statistic	0.454228	
Durbin-Watson stat	2.015216	Prob(F-statistic)	0.930686	

White Heteroskedasticity Test:				
F-statistic	1.584556	Probability	0.098413	
Obs*R-squared	17.30549	Probability	0.099159	
Test Equation: Dependent Variable: RESID^2 Method: Least Squares Date: 05/31/08 Time: 04:12 Sample: 1/11/2005 11/30/2007 Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005532	0.005828	-0.949269	0.3428
CC	0.000372	0.000760	0.489374	0.6247
CC^2	-2.56E-05	0.000113	-0.226192	0.8211
ANGIN	-8.82E-06	2.49E-05	-0.354591	0.7230
ANGIN^2	-7.07E-07	1.29E-06	-0.546397	0.5850
DHUJAN	-3.86E-05	7.67E-05	-0.502493	0.6155
SUHU	0.000357	0.000397	0.895574	0.3686
SUHU^2	-6.07E-06	6.78E-06	-0.895205	0.3710
DMON	0.000146	7.76E-05	1.877909	0.0608
DFRI	-6.74E-05	7.79E-05	-0.864810	0.3874
DJAN	-0.000110	0.000116	-0.950356	0.3422
DDES	-0.000277	0.000155	-1.792839	0.0734
R-squared	0.022952	Mean dependent var	0.000531	
Adjusted R-squared	0.008467	S.D. dependent var	0.000827	
S.E. of regression	0.000824	Akaike info criterion	-11.34920	
Sum squared resid	0.000504	Schwarz criterion	-11.27559	
Log likelihood	4290.648	F-statistic	1.584556	
Durbin-Watson stat	1.799707	Prob(F-statistic)	0.098413	

White Heteroskedasticity Test:				
F-statistic	0.764061	Probability	0.676357	
Obs*R-squared	8.444938	Probability	0.672979	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 04:14				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.298146	0.708990	-0.420521	0.6742
CC	0.025889	0.092474	0.279963	0.7796
CC^2	-0.004634	0.013779	-0.336297	0.7367
ANGIN	0.000728	0.003026	0.240440	0.8101
ANGIN^2	-2.51E-05	0.000157	-0.159373	0.8734
DHUIJAN	0.017167	0.009335	1.839010	0.0663
SUHU	0.015326	0.048313	0.317215	0.7512
SUHU^2	-0.000223	0.000825	-0.269950	0.7873
DMON	0.018254	0.009444	1.932975	0.0536
DFRI	-0.001621	0.009478	-0.171041	0.8642
DJAN	-0.000271	0.014138	-0.019175	0.9847
DDES	-0.007908	0.018828	-0.419991	0.6746
R-squared	0.011200	Mean dependent var	0.005314	
Adjusted R-squared	-0.003459	S.D. dependent var	0.100062	
S.E. of regression	0.100235	Akaike info criterion	-1.746813	
Sum squared resid	7.454906	Schwarz criterion	-1.673199	
Log likelihood	670.5484	F-statistic	0.764061	
Durbin-Watson stat	1.992885	Prob(F-statistic)	0.676357	

White Heteroskedasticity Test:				
F-statistic	1.337642	Probability	0.198687	
Obs*R-squared	14.66129	Probability	0.198534	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 04:16				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.011586	0.018401	0.629642	0.5291
CC	0.001420	0.002400	0.591607	0.5543
CC^2	-0.000201	0.000358	-0.561992	0.5743
ANGIN	6.97E-06	7.85E-05	0.088707	0.9293
ANGIN^2	-6.74E-07	4.08E-06	-0.164998	0.8690
DHUIJAN	0.000529	0.000242	2.184283	0.0293
SUHU	-0.000912	0.001254	-0.727333	0.4673
SUHU^2	1.56E-05	2.14E-05	0.728356	0.4666
DMON	0.000115	0.000245	0.467605	0.6402
DFRI	-0.000419	0.000246	-1.702702	0.0890
DJAN	-0.000565	0.000367	-1.539523	0.1241
DDES	-0.000645	0.000489	-1.319296	0.1875
R-squared	0.019445	Mean dependent var	0.000795	
Adjusted R-squared	0.004908	S.D. dependent var	0.002608	
S.E. of regression	0.002601	Akaike info criterion	-9.049700	
Sum squared resid	0.005022	Schwarz criterion	-8.976087	
Log likelihood	3423.737	F-statistic	1.337642	
Durbin-Watson stat	1.828733	Prob(F-statistic)	0.198687	

White Heteroskedasticity Test:				
F-statistic	1.525227	Probability	0.117357	
Obs*R-squared	16.67186	Probability	0.117963	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 04:18				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.027917	0.012986	-2.149859	0.0319
CC	0.000146	0.001694	0.086094	0.9314
CC^2	-1.47E-05	0.000252	-0.058313	0.9535
ANGIN	-1.96E-05	5.54E-05	-0.353864	0.7235
ANGIN^2	-2.87E-07	2.88E-06	-0.099700	0.9206
DHUIJAN	1.51E-05	0.000171	0.088048	0.9299
SUHU	0.002033	0.000885	2.297288	0.0219
SUHU^2	-3.59E-05	1.51E-05	-2.377206	0.0177
DMON	-0.000165	0.000173	-0.954465	0.3402
DFRI	-0.000248	0.000174	-1.429694	0.1532
DJAN	-0.000266	0.000259	-1.028095	0.3042
DDES	-0.000628	0.000345	-1.819854	0.0692
R-squared	0.022111	Mean dependent var	0.000795	
Adjusted R-squared	0.007614	S.D. dependent var	0.001843	
S.E. of regression	0.001836	Akaike info criterion	-9.746827	
Sum squared resid	0.002501	Schwarz criterion	-9.673213	
Log likelihood	3686.554	F-statistic	1.525227	
Durbin-Watson stat	1.754604	Prob(F-statistic)	0.117357	

White Heteroskedasticity Test:				
F-statistic	1.633631	Probability	0.084812	
Obs*R-squared	17.82878	Probability	0.085640	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 05/31/08 Time: 04:19				
Sample: 1/11/2005 11/30/2007				
Included observations: 754				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001988	0.010073	-0.197392	0.8436
CC	0.001040	0.001314	0.791826	0.4287
CC^2	-0.000160	0.000196	-0.815156	0.4152
ANGIN	-3.54E-06	4.30E-05	-0.082352	0.9344
ANGIN^2	-1.07E-06	2.23E-06	-0.480027	0.6313
DHUIJAN	0.000360	0.000133	2.713467	0.0068
SUHU	2.08E-05	0.000686	0.030369	0.9758
SUHU^2	2.98E-07	1.17E-05	0.025475	0.9797
DMON	0.000336	0.000134	2.504201	0.0125
DFRI	-7.98E-05	0.000135	-0.592407	0.5538
DJAN	0.000104	0.000201	0.516637	0.6058
DDES	-0.000277	0.000267	-1.036128	0.3005
R-squared	0.023646	Mean dependent var	0.000657	
Adjusted R-squared	0.009171	S.D. dependent var	0.001431	
S.E. of regression	0.001424	Akaike info criterion	-10.25484	
Sum squared resid	0.001505	Schwarz criterion	-10.18122	
Log likelihood	3878.074	F-statistic	1.633631	
Durbin-Watson stat	1.846589	Prob(F-statistic)	0.084812	

## Lampiran 12

### Autocorrelation Test dengan menggunakan variabel-variabel cuaca yang telah di-deseasonalized

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	4.217028	Probability	0.015097	
Obs*R-squared	8.462856	Probability	0.014532	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 17:32 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.64E-05	0.001316	0.012490	0.9900
CC	-0.000153	0.002127	-0.071811	0.9428
ANGIN	-6.55E-05	0.000492	-0.133098	0.8942
DHUJAN	-0.000242	0.001977	-0.122241	0.9027
SUHU	-0.000119	0.000915	-0.129754	0.8968
DMON	-4.12E-05	0.002274	-0.018136	0.9855
DFRI	0.000321	0.002281	0.140734	0.8881
DJAN	3.84E-05	0.003266	0.011765	0.9906
DDES	6.19E-05	0.004513	0.013724	0.9891
RESID(-1)	0.073774	0.037013	1.993164	0.0466
RESID(-2)	-0.082383	0.036811	-2.237980	0.0255
R-squared	0.011224	Mean dependent var	1.01E-18	
Adjusted R-squared	-0.002084	S.D. dependent var	0.024140	
S.E. of regression	0.024165	Akaike info criterion	-4.593344	
Sum squared resid	0.433872	Schwarz criterion	-4.525864	
Log likelihood	1742.691	F-statistic	0.843406	
Durbin-Watson stat	1.989419	Prob(F-statistic)	0.586757	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.657074	Probability	0.518667	
Obs*R-squared	1.331249	Probability	0.513952	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 18:05 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.00E-05	0.001660	0.030139	0.9760
CC	3.17E-05	0.002680	0.011840	0.9906
ANGIN	-1.03E-05	0.000621	-0.016586	0.9868
DHUJAN	-0.000144	0.002484	-0.058166	0.9536
SUHU	-0.000103	0.001156	-0.088846	0.9292
DMON	-3.76E-06	0.002868	-0.001312	0.9990
DFRI	-1.46E-05	0.002874	-0.005075	0.9860
DJAN	-2.81E-05	0.004120	-0.006827	0.9946
DDES	4.66E-05	0.005694	0.008182	0.9935
RESID(-1)	0.038635	0.036811	1.049566	0.2943
RESID(-2)	-0.018482	0.036744	-0.502997	0.6151
R-squared	0.001766	Mean dependent var	-1.15E-18	
Adjusted R-squared	-0.011670	S.D. dependent var	0.030310	
S.E. of regression	0.030487	Akaike info criterion	-4.128575	
Sum squared resid	0.690570	Schwarz criterion	-4.061096	
Log likelihood	1567.473	F-statistic	0.131415	
Durbin-Watson stat	1.996190	Prob(F-statistic)	0.999395	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.060253	Probability	0.941531	
Obs*R-squared	0.122271	Probability	0.940696	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 18:07 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.22E-06	0.003652	-0.001430	0.9989
CC	-3.21E-05	0.005899	-0.005445	0.9957
ANGIN	-6.74E-06	0.001367	-0.004929	0.9961
DHUJAN	-7.92E-05	0.005464	-0.014499	0.9884
SUHU	-1.81E-05	0.002538	-0.007140	0.9943
DMON	4.92E-05	0.006320	0.007784	0.9938
DFRI	0.000105	0.006335	0.016520	0.9868
DJAN	6.31E-06	0.009068	0.000696	0.9994
DDES	-2.66E-05	0.012528	-0.002123	0.9983
RESID(-1)	0.012164	0.036772	0.330786	0.7409
RESID(-2)	0.003734	0.036800	0.101471	0.9192
R-squared	0.000162	Mean dependent var	5.34E-19	
Adjusted R-squared	-0.013295	S.D. dependent var	0.066656	
S.E. of regression	0.067097	Akaike info criterion	-2.550868	
Sum squared resid	3.345011	Schwarz criterion	-2.483388	
Log likelihood	972.6771	F-statistic	0.012051	
Durbin-Watson stat	1.999670	Prob(F-statistic)	1.000000	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	2.277877	Probability	0.103217	
Obs*R-squared	4.595026	Probability	0.100508	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 18:09 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.09E-05	0.001259	0.056328	0.9551
CC	-0.000144	0.002034	-0.070941	0.9435
ANGIN	-8.54E-05	0.000472	-0.180806	0.8566
DHUJAN	-0.000143	0.001884	-0.075865	0.9395
SUHU	-3.33E-05	0.000876	-0.038005	0.9697
DMON	-0.000117	0.002177	-0.053948	0.9570
DFRI	-2.29E-05	0.002181	-0.010481	0.9916
DJAN	2.24E-05	0.003126	0.007180	0.9943
DDES	-5.43E-06	0.004318	-0.001257	0.9990
RESID(-1)	0.040714	0.036778	1.107039	0.2686
RESID(-2)	-0.069001	0.036887	-1.870595	0.0618
R-squared	0.006094	Mean dependent var	-1.03E-18	
Adjusted R-squared	-0.007283	S.D. dependent var	0.023043	
S.E. of regression	0.023127	Akaike info criterion	-4.681161	
Sum squared resid	0.397395	Schwarz criterion	-4.613682	
Log likelihood	1775.798	F-statistic	0.455575	
Durbin-Watson stat	1.990212	Prob(F-statistic)	0.918210	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.399771	Probability	0.670618	
Obs*R-squared	0.810507	Probability	0.666808	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 18:10 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	9.87E-05	0.003996	0.024687	0.9803
CC	0.000159	0.006453	0.024561	0.9804
ANGIN	-2.09E-05	0.001494	-0.013997	0.9898
DHUJAN	-0.000259	0.005979	-0.043238	0.9655
SUHU	7.94E-05	0.002777	0.028601	0.9772
DMON	-4.06E-05	0.006905	-0.005878	0.9953
DFRI	-3.22E-05	0.006922	-0.004647	0.9963
DJAN	-5.54E-05	0.009919	-0.005588	0.9955
DDES	5.16E-05	0.013704	0.003767	0.9970
RESID(-1)	-0.032074	0.036760	-0.872536	0.3832
RESID(-2)	-0.008266	0.036741	-0.224993	0.8220
R-squared	0.001075	Mean dependent var	-3.26E-18	
Adjusted R-squared	-0.012370	S.D. dependent var	0.072944	
S.E. of regression	0.073394	Akaike info criterion	-2.371471	
Sum squared resid	4.002291	Schwarz criterion	-2.303991	
Log likelihood	905.0444	F-statistic	0.079954	
Durbin-Watson stat	1.999393	Prob(F-statistic)	0.999938	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	3.358802	Probability	0.035306	
Obs*R-squared	6.755974	Probability	0.034116	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 18:11 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000110	0.001542	-0.071612	0.9429
CC	0.000139	0.002490	0.055781	0.9555
ANGIN	-6.32E-05	0.000577	-0.109535	0.9128
DHUJAN	0.000364	0.002308	0.157609	0.8748
SUHU	6.11E-05	0.001071	0.057044	0.9545
DMON	1.84E-05	0.002664	0.006899	0.9945
DFRI	1.75E-05	0.002671	0.006555	0.9948
DJAN	-0.000125	0.003827	-0.032618	0.9740
DDES	-2.74E-05	0.005286	-0.005181	0.9959
RESID(-1)	-0.092772	0.036792	-2.521546	0.0119
RESID(-2)	-0.030356	0.036726	-0.826555	0.4088
R-squared	0.008960	Mean dependent var	9.66E-19	
Adjusted R-squared	-0.004378	S.D. dependent var	0.028252	
S.E. of regression	0.028314	Akaike info criterion	-4.276474	
Sum squared resid	0.595630	Schwarz criterion	-4.208995	
Log likelihood	1623.231	F-statistic	0.671760	
Durbin-Watson stat	1.998717	Prob(F-statistic)	0.751279	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	9.713736	Probability	0.000068	
Obs*R-squared	19.21273	Probability	0.000067	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 18:17 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000301	0.001527	0.197236	0.8437
CC	-0.000183	0.002464	-0.074282	0.9408
ANGIN	-1.70E-05	0.000570	-0.029844	0.9762
DHUJAN	-0.000613	0.002286	-0.268215	0.7886
SUHU	-0.000424	0.001064	-0.398698	0.6902
DMON	-0.000104	0.002637	-0.039463	0.9685
DFRI	-0.000365	0.002651	-0.137650	0.8906
DJAN	-4.87E-05	0.003788	-0.012860	0.9897
DDES	-0.000131	0.005233	-0.024967	0.9801
RESID(-1)	0.162549	0.036879	4.407598	0.0000
RESID(-2)	-0.024702	0.036812	-0.671050	0.5024
R-squared	0.025481	Mean dependent var	6.37E-19	
Adjusted R-squared	0.012365	S.D. dependent var	0.028201	
S.E. of regression	0.028027	Akaike info criterion	-4.296850	
Sum squared resid	0.583616	Schwarz criterion	-4.229371	
Log likelihood	1630.912	F-statistic	1.942747	
Durbin-Watson stat	1.999258	Prob(F-statistic)	0.036839	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.951819	Probability	0.386508	
Obs*R-squared	1.926885	Probability	0.381577	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 18:21 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.26E-05	0.001404	-0.016118	0.9871
CC	8.13E-05	0.002271	0.035776	0.9715
ANGIN	1.50E-05	0.000525	0.028599	0.9772
DHUJAN	-6.57E-06	0.002099	-0.003131	0.9975
SUHU	3.02E-05	0.000981	0.030740	0.9755
DMON	-8.57E-06	0.002426	-0.003531	0.9972
DFRI	0.000127	0.002432	0.052261	0.9583
DJAN	2.19E-05	0.003484	0.006279	0.9950
DDES	1.31E-05	0.004813	0.002731	0.9978
RESID(-1)	-0.045696	0.036856	-1.239869	0.2154
RESID(-2)	0.019947	0.036992	0.539218	0.5899
R-squared	0.002556	Mean dependent var	1.39E-18	
Adjusted R-squared	-0.010869	S.D. dependent var	0.025638	
S.E. of regression	0.025777	Akaike info criterion	-4.464220	
Sum squared resid	0.493673	Schwarz criterion	-4.396741	
Log likelihood	1694.011	F-statistic	0.190364	
Durbin-Watson stat	1.999898	Prob(F-statistic)	0.999795	

## Lampiran 13

### Autocorrelation Test dengan menggunakan variabel-variabel cuaca yang belum di-deseasonalized

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	4.407833	Probability	0.012502	
Obs*R-squared	8.841280	Probability	0.012027	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:45 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002699	0.022317	0.120947	0.9038
CC	-0.000277	0.002697	-0.102626	0.9183
ANGIN	-6.11E-05	0.000381	-0.160151	0.8728
DHUJAN	-0.000185	0.002250	-0.082211	0.9345
SUHU	-5.18E-05	0.000631	-0.082176	0.9345
DMON	-4.89E-05	0.002275	-0.021492	0.9829
DFRI	0.000315	0.002279	0.138314	0.8900
DJAN	-5.22E-05	0.003368	-0.015495	0.9876
DDES	0.000120	0.004529	0.026441	0.9789
RESID(-1)	0.075232	0.036963	2.035310	0.0422
RESID(-2)	-0.084447	0.036822	-2.293402	0.0221
R-squared	0.011726	Mean dependent var	2.02E-19	
Adjusted R-squared	-0.001575	S.D. dependent var	0.024138	
S.E. of regression	0.024157	Akaike info criterion	-4.594022	
Sum squared resid	0.433578	Schwarz criterion	-4.526543	
Log likelihood	1742.946	F-statistic	0.881567	
Durbin-Watson stat	1.989326	Prob(F-statistic)	0.550144	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.710898	Probability	0.491537	
Obs*R-squared	1.440090	Probability	0.486730	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:46 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001248	0.028081	0.044433	0.9646
CC	7.19E-05	0.003397	0.021161	0.9831
ANGIN	-6.88E-06	0.000481	-0.014317	0.9886
DHUJAN	-0.000176	0.002826	-0.062158	0.9505
SUHU	-4.69E-05	0.000795	-0.059075	0.9529
DMON	-3.03E-06	0.002866	-0.001056	0.9992
DFRI	-1.94E-05	0.002868	-0.006768	0.9946
DJAN	-0.000121	0.004244	-0.028598	0.9772
DDES	9.76E-05	0.005707	0.017108	0.9864
RESID(-1)	0.037858	0.036756	1.029978	0.3034
RESID(-2)	-0.023491	0.036814	-0.638093	0.5236
R-squared	0.001910	Mean dependent var	1.45E-18	
Adjusted R-squared	-0.011523	S.D. dependent var	0.030256	
S.E. of regression	0.030430	Akaike info criterion	-4.132281	
Sum squared resid	0.688016	Schwarz criterion	-4.064802	
Log likelihood	1568.870	F-statistic	0.142180	
Durbin-Watson stat	1.995798	Prob(F-statistic)	0.999142	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.035112	Probability	0.965499	
Obs*R-squared	0.071257	Probability	0.964999	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:48 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000230	0.061847	0.003718	0.9970
CC	-7.63E-06	0.007480	-0.001020	0.9992
ANGIN	1.18E-06	0.001057	0.001115	0.9991
DHUJAN	-8.23E-05	0.006227	-0.013212	0.9895
SUHU	-7.15E-06	0.001750	-0.004084	0.9967
DMON	3.65E-05	0.006322	0.005768	0.9954
DFRI	7.97E-05	0.006328	0.012591	0.9900
DJAN	-2.24E-06	0.009350	-0.000239	0.9998
DDES	-1.62E-05	0.012572	-0.001285	0.9990
RESID(-1)	0.009309	0.036782	0.253074	0.8003
RESID(-2)	0.002810	0.036767	0.076441	0.9391
R-squared	0.000095	Mean dependent var	3.54E-18	
Adjusted R-squared	-0.013363	S.D. dependent var	0.066620	
S.E. of regression	0.067064	Akaike info criterion	-2.551861	
Sum squared resid	3.341691	Schwarz criterion	-2.484381	
Log likelihood	973.0514	F-statistic	0.007022	
Durbin-Watson stat	1.999556	Prob(F-statistic)	1.000000	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	2.136732	Probability	0.118765	
Obs*R-squared	4.311931	Probability	0.115791	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:49 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001709	0.021360	0.080021	0.9362
CC	-0.000186	0.002584	-0.072006	0.9426
ANGIN	-5.76E-05	0.000366	-0.157292	0.8751
DHUJAN	-0.000100	0.002148	-0.046733	0.9627
SUHU	-2.66E-05	0.000604	-0.044021	0.9649
DMON	-0.000103	0.002181	-0.047139	0.9624
DFRI	-1.33E-05	0.002182	-0.006083	0.9951
DJAN	-3.72E-05	0.003228	-0.011527	0.9908
DDES	4.79E-05	0.004340	0.011046	0.9912
RESID(-1)	0.044693	0.036728	1.216850	0.2240
RESID(-2)	-0.063682	0.036877	-1.726892	0.0846
R-squared	0.005719	Mean dependent var	-2.80E-18	
Adjusted R-squared	-0.007663	S.D. dependent var	0.023064	
S.E. of regression	0.023152	Akaike info criterion	-4.679012	
Sum squared resid	0.398250	Schwarz criterion	-4.611533	
Log likelihood	1774.988	F-statistic	0.427346	
Durbin-Watson stat	1.991229	Prob(F-statistic)	0.933621	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.368310	Probability	0.692029	
Obs*R-squared	0.746785	Probability	0.688395	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:50 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001150	0.067678	-0.016990	0.9864
CC	0.000185	0.008190	0.022617	0.9820
ANGIN	-2.27E-05	0.001157	-0.019581	0.9844
DHUJAN	-0.000260	0.006813	-0.038184	0.9696
SUHU	2.69E-05	0.001915	0.014056	0.9888
DMON	-3.13E-05	0.006912	-0.004521	0.9964
DFRI	-3.53E-05	0.006919	-0.005106	0.9959
DJAN	-4.82E-05	0.010233	-0.004706	0.9962
DDES	5.42E-05	0.013759	0.003943	0.9969
RESID(-1)	-0.030925	0.036752	-0.841450	0.4004
RESID(-2)	-0.007197	0.036733	-0.195926	0.8447
R-squared	0.000990	Mean dependent var	6.99E-19	
Adjusted R-squared	-0.012455	S.D. dependent var	0.072946	
S.E. of regression	0.073399	Akaike info criterion	-2.371342	
Sum squared resid	4.002805	Schwarz criterion	-2.303863	
Log likelihood	904.9960	F-statistic	0.073662	
Durbin-Watson stat	1.999371	Prob(F-statistic)	0.999957	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	3.674571	Probability	0.025822	
Obs*R-squared	7.384900	Probability	0.024911	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:51 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001999	0.026057	-0.076700	0.9389
CC	0.000131	0.003152	0.041530	0.9669
ANGIN	-5.63E-05	0.000446	-0.126264	0.8996
DHUJAN	0.000401	0.002625	0.152933	0.8785
SUHU	5.98E-05	0.000737	0.081174	0.9353
DMON	3.41E-05	0.002661	0.012814	0.9898
DFRI	3.84E-05	0.002664	0.014425	0.9885
DJAN	-8.83E-05	0.003940	-0.022417	0.9821
DDES	-1.02E-05	0.005297	-0.001923	0.9985
RESID(-1)	-0.096812	0.036780	-2.632213	0.0087
RESID(-2)	-0.032887	0.036725	-0.895495	0.3708
R-squared	0.009794	Mean dependent var	-4.56E-19	
Adjusted R-squared	-0.003533	S.D. dependent var	0.028207	
S.E. of regression	0.028257	Akaike info criterion	-4.280495	
Sum squared resid	0.593239	Schwarz criterion	-4.213016	
Log likelihood	1624.747	F-statistic	0.734914	
Durbin-Watson stat	1.998888	Prob(F-statistic)	0.691817	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	9.916868	Probability	0.000056	
Obs*R-squared	19.60406	Probability	0.000055	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:53 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.007459	0.025891	0.288094	0.7734
CC	-0.000409	0.003131	-0.130517	0.8962
ANGIN	1.62E-05	0.000442	0.036544	0.9709
DHUJAN	-0.000621	0.002606	-0.238126	0.8118
SUHU	-0.000203	0.000732	-0.277472	0.7815
DMON	-0.000136	0.002640	-0.051605	0.9589
DFRI	-0.000384	0.002651	-0.144930	0.8848
DJAN	-0.000310	0.003909	-0.079281	0.9368
DDES	-7.49E-05	0.005254	-0.014266	0.9886
RESID(-1)	0.163883	0.036799	4.453508	0.0000
RESID(-2)	-0.026197	0.036880	-0.710328	0.4777
R-squared	0.026000	Mean dependent var	-9.20E-20	
Adjusted R-squared	0.012891	S.D. dependent var	0.028210	
S.E. of regression	0.028028	Akaike info criterion	-4.296759	
Sum squared resid	0.583669	Schwarz criterion	-4.229279	
Log likelihood	1630.878	F-statistic	1.983374	
Durbin-Watson stat	1.998655	Prob(F-statistic)	0.032443	

Breusch-Godfrey Serial Correlation LM Test:				
F-statistic	0.671666	Probability	0.511166	
Obs*R-squared	1.360761	Probability	0.506424	
Test Equation: Dependent Variable: RESID Method: Least Squares Date: 05/31/08 Time: 19:54 Presample missing value lagged residuals set to zero.				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000128	0.023811	0.005373	0.9957
CC	2.12E-05	0.002878	0.007362	0.9941
ANGIN	1.15E-05	0.000408	0.028202	0.9775
DHUJAN	-4.05E-05	0.002397	-0.016879	0.9865
SUHU	-8.86E-06	0.000674	-0.013148	0.9895
DMON	-1.15E-05	0.002431	-0.004725	0.9962
DFRI	0.000105	0.002434	0.043173	0.9656
DJAN	5.55E-06	0.003598	0.001541	0.9988
DDES	1.11E-05	0.004837	0.002290	0.9982
RESID(-1)	-0.037190	0.036744	-1.012151	0.3118
RESID(-2)	0.019402	0.036887	0.525998	0.5990
R-squared	0.001805	Mean dependent var	5.77E-18	
Adjusted R-squared	-0.011630	S.D. dependent var	0.025658	
S.E. of regression	0.025807	Akaike info criterion	-4.461891	
Sum squared resid	0.494824	Schwarz criterion	-4.394412	
Log likelihood	1693.133	F-statistic	0.134333	
Durbin-Watson stat	1.999117	Prob(F-statistic)	0.999333	

## Lampiran 14

### Regresi dengan menggunakan variabel-variabel cuaca yang telah di-*deseasonalized*

Dependent Variable: R_AALI Method: Least Squares Date: 06/19/08 Time: 14:34 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints Newey-West HAC Standard Errors & Covariance (lag truncation=6)				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003303	0.001346	2.454655	0.0143
CC	-0.002263	0.003075	-0.735992	0.4620
ANGIN	0.000174	0.000398	0.436100	0.6629
DHUJAN	-9.37E-06	0.002256	-0.004152	0.9967
SUHU	-1.92E-05	0.001019	-0.018799	0.9850
DMON	-0.000848	0.002426	-0.349665	0.7267
DFRI	2.71E-05	0.002276	0.011904	0.9905
DJAN	-0.002425	0.003294	-0.736406	0.4617
DDES	-0.003511	0.004968	-0.706806	0.4799
R-squared	0.003416	Mean dependent var	0.002792	
Adjusted R-squared	-0.007286	S.D. dependent var	0.024181	
S.E. of regression	0.024269	Akaike info criterion	-4.587361	
Sum squared resid	0.438797	Schwarz criterion	-4.532151	
Log likelihood	1738.435	F-statistic	0.319201	
Durbin-Watson stat	1.858365	Prob(F-statistic)	0.958899	

Dependent Variable: R_ADHI Method: Least Squares Date: 05/31/08 Time: 03:20 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001733	0.001659	1.044722	0.2965
CC	-0.000265	0.002678	-0.098800	0.9213
ANGIN	0.000466	0.000620	0.751663	0.4525
DHUJAN	-0.001260	0.002479	-0.508382	0.6113
SUHU	-0.001019	0.001152	-0.884713	0.3766
DMON	-0.005972	0.002867	-2.082849	0.0376
DFRI	0.001205	0.002873	0.419416	0.6750
DJAN	0.006467	0.004118	1.570302	0.1168
DDES	-0.001005	0.005690	-0.176568	0.8599
R-squared	0.011910	Mean dependent var	0.000853	
Adjusted R-squared	0.001300	S.D. dependent var	0.030492	
S.E. of regression	0.030473	Akaike info criterion	-4.132113	
Sum squared resid	0.691791	Schwarz criterion	-4.076903	
Log likelihood	1566.807	F-statistic	1.122488	
Durbin-Watson stat	1.924055	Prob(F-statistic)	0.345505	

Dependent Variable: R_ANTM Method: Least Squares Date: 05/11/08 Time: 20:31 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001500	0.003647	-0.411234	0.6810
CC	0.000105	0.005890	0.017764	0.9858
ANGIN	0.000301	0.001363	0.221083	0.8251
DHUJAN	0.004213	0.005452	0.772619	0.4400
SUHU	0.003070	0.002534	1.211646	0.2260
DMON	0.004665	0.006305	0.739881	0.4596
DFRI	0.001482	0.006318	0.234550	0.8146
DJAN	0.001661	0.009057	0.183454	0.8545
DDES	0.002591	0.012512	0.207091	0.8360
R-squared	0.003464	Mean dependent var	0.001311	
Adjusted R-squared	-0.007237	S.D. dependent var	0.066771	
S.E. of regression	0.067013	Akaike info criterion	-2.556011	
Sum squared resid	3.345553	Schwarz criterion	-2.500800	
Log likelihood	972.6160	F-statistic	0.323676	
Durbin-Watson stat	1.975420	Prob(F-statistic)	0.957138	

Dependent Variable: R_ASII Method: Least Squares Date: 05/11/08 Time: 20:31 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002509	0.001261	1.989900	0.0470
CC	0.002830	0.002036	1.389676	0.1650
ANGIN	-0.000346	0.000471	-0.734578	0.4628
DHUJAN	-0.000554	0.001885	-0.293803	0.7690
SUHU	0.001247	0.000876	1.424118	0.1548
DMON	-0.004783	0.002180	-2.194471	0.0285
DFRI	0.000496	0.002184	0.226998	0.8205
DJAN	-0.001410	0.003131	-0.450343	0.6526
DDES	-0.003329	0.004325	-0.769699	0.4417
R-squared	0.013545	Mean dependent var	0.001249	
Adjusted R-squared	0.002952	S.D. dependent var	0.023201	
S.E. of regression	0.023167	Akaike info criterion	-4.680353	
Sum squared resid	0.399832	Schwarz criterion	-4.625143	
Log likelihood	1773.493	F-statistic	1.278697	
Durbin-Watson stat	1.921032	Prob(F-statistic)	0.251214	

Dependent Variable: R\_ENRG  
Method: Least Squares  
Date: 06/19/08 Time: 16:18  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000868	0.001438	0.603477	0.5464
CC	-0.000419	0.002558	-0.163674	0.8700
ANGIN	-0.000225	0.000553	-0.405945	0.6849
DHUJAN	0.002297	0.001935	1.187501	0.2354
SUHU	-0.000448	0.001076	-0.416073	0.6775
DMON	-0.006902	0.003158	-2.185594	0.0292
DFRI	0.000165	0.002166	0.076177	0.9393
DJAN	0.007295	0.002922	2.496951	0.0127
DDES	0.001186	0.002121	0.558959	0.5764
R-squared	0.016805	Mean dependent var	0.000890	
Adjusted R-squared	0.006247	S.D. dependent var	0.028492	
S.E. of regression	0.028403	Akaike info criterion	-4.272778	
Sum squared resid	0.601015	Schwarz criterion	-4.217568	
Log likelihood	1619.837	F-statistic	1.591667	
Durbin-Watson stat	2.176089	Prob(F-statistic)	0.123477	

Dependent Variable: R\_INCO  
Method: Least Squares  
Date: 06/19/08 Time: 16:19  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001885	0.001635	1.152659	0.2494
CC	0.001501	0.003967	0.378495	0.7052
ANGIN	-6.63E-05	0.000416	-0.159092	0.8736
DHUJAN	0.002284	0.002866	0.796878	0.4258
SUHU	0.000610	0.000880	0.693364	0.4883
DMON	0.001242	0.002494	0.498038	0.6186
DFRI	0.000521	0.002383	0.218800	0.8269
DJAN	-0.000469	0.004027	-0.116517	0.9073
DDES	-0.004181	0.002551	-1.639117	0.1016
R-squared	0.003076	Mean dependent var	0.002773	
Adjusted R-squared	-0.007629	S.D. dependent var	0.028245	
S.E. of regression	0.028352	Akaike info criterion	-4.276344	
Sum squared resid	0.598876	Schwarz criterion	-4.221133	
Log likelihood	1621.182	F-statistic	0.287383	
Durbin-Watson stat	1.685583	Prob(F-statistic)	0.970215	

Dependent Variable: R\_KIJA  
Method: Least Squares  
Date: 06/19/08 Time: 16:20  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001878	0.002016	0.931701	0.3518
CC	0.002777	0.002891	0.960497	0.3371
ANGIN	6.77E-05	0.000666	0.101708	0.9190
DHUJAN	0.002031	0.003136	0.647741	0.5174
SUHU	0.002244	0.001849	1.213971	0.2251
DMON	-0.008347	0.004088	-2.042153	0.0415
DFRI	-0.001577	0.003575	-0.441253	0.6592
DJAN	0.003382	0.004837	0.699210	0.4846
DDES	-0.000638	0.003919	-0.162807	0.8707
R-squared	0.010758	Mean dependent var	0.000814	
Adjusted R-squared	0.000136	S.D. dependent var	0.039314	
S.E. of regression	0.039311	Akaike info criterion	-3.622744	
Sum squared resid	1.151308	Schwarz criterion	-3.567534	
Log likelihood	1374.774	F-statistic	1.012760	
Durbin-Watson stat	2.249729	Prob(F-statistic)	0.424658	

Dependent Variable: R\_LSIP  
Method: Least Squares  
Date: 06/19/08 Time: 16:20  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003698	0.001487	2.486708	0.0131
CC	-0.003849	0.001808	-2.128623	0.0336
ANGIN	-4.28E-05	0.000662	-0.064613	0.9485
DHUJAN	0.001996	0.002007	0.994510	0.3203
SUHU	0.001307	0.001190	1.098781	0.2722
DMON	-0.003192	0.002583	-1.235480	0.2170
DFRI	-0.001883	0.002171	-0.867575	0.3859
DJAN	-0.007721	0.003524	-2.191041	0.0288
DDES	-0.000796	0.002511	-0.317008	0.7513
R-squared	0.016651	Mean dependent var	0.002663	
Adjusted R-squared	0.006091	S.D. dependent var	0.025402	
S.E. of regression	0.025324	Akaike info criterion	-4.502242	
Sum squared resid	0.477783	Schwarz criterion	-4.447031	
Log likelihood	1706.345	F-statistic	1.576843	
Durbin-Watson stat	1.931408	Prob(F-statistic)	0.127936	



## Lampiran 15

### Regresi dengan menggunakan variabel-variabel cuaca yang belum di-*deseasonalized*

Dependent Variable: R_AALI Method: Least Squares Date: 06/19/08 Time: 16:25 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints Newey-West HAC Standard Errors & Covariance (lag truncation=6)				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.023815	0.021541	1.105587	0.2693
CC	-0.000639	0.002577	-0.247956	0.8042
ANGIN	0.000284	0.000292	0.972751	0.3310
DHUJAN	-0.001269	0.002683	-0.472909	0.6364
SUHU	-0.000671	0.000630	-1.064884	0.2873
DMON	-0.000741	0.002438	-0.303713	0.7614
DFRI	0.000151	0.002285	0.066129	0.9473
DJAN	-0.003080	0.003705	-0.831475	0.4060
DDES	-0.003328	0.004843	-0.687293	0.4921
R-squared	0.003586	Mean dependent var	0.002792	
Adjusted R-squared	-0.007113	S.D. dependent var	0.024181	
S.E. of regression	0.024267	Akaike info criterion	-4.587532	
Sum squared resid	0.438722	Schwarz criterion	-4.532322	
Log likelihood	1738.500	F-statistic	0.335176	
Durbin-Watson stat	1.855905	Prob(F-statistic)	0.952422	

Dependent Variable: R_ADHI Method: Least Squares Date: 05/11/08 Time: 21:11 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.038099	0.028039	1.358784	0.1746
CC	0.001264	0.003393	0.372466	0.7097
ANGIN	0.000256	0.000479	0.534102	0.5934
DHUJAN	-0.003640	0.002821	-1.290451	0.1973
SUHU	-0.001397	0.000793	-1.760563	0.0787
DMON	-0.005845	0.002865	-2.040529	0.0416
DFRI	0.001230	0.002867	0.428991	0.6681
DJAN	0.004481	0.004241	1.056654	0.2910
DDES	-0.000312	0.005702	-0.054660	0.9564
R-squared	0.015422	Mean dependent var	0.000853	
Adjusted R-squared	0.004850	S.D. dependent var	0.030492	
S.E. of regression	0.030418	Akaike info criterion	-4.135674	
Sum squared resid	0.689332	Schwarz criterion	-4.080464	
Log likelihood	1568.149	F-statistic	1.458689	
Durbin-Watson stat	1.925713	Prob(F-statistic)	0.168708	

Dependent Variable: R_ANTM Method: Least Squares Date: 05/11/08 Time: 20:33 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.087344	0.061739	-1.414736	0.1576
CC	0.002528	0.007470	0.338367	0.7352
ANGIN	0.000259	0.001056	0.244929	0.8066
DHUJAN	0.006221	0.006211	1.001662	0.3168
SUHU	0.002592	0.001747	1.484224	0.1382
DMON	0.004766	0.006307	0.755702	0.4501
DFRI	0.001540	0.006312	0.243997	0.8073
DJAN	0.005440	0.009337	0.582563	0.5604
DDES	0.001207	0.012555	0.096179	0.9234
R-squared	0.004520	Mean dependent var	0.001311	
Adjusted R-squared	-0.006170	S.D. dependent var	0.066771	
S.E. of regression	0.066977	Akaike info criterion	-2.557071	
Sum squared resid	3.342007	Schwarz criterion	-2.501861	
Log likelihood	973.0158	F-statistic	0.422835	
Durbin-Watson stat	1.981061	Prob(F-statistic)	0.907662	

Dependent Variable: R_ASII Method: Least Squares Date: 05/11/08 Time: 20:34 Sample(adjusted): 1/11/2005 11/30/2007 Included observations: 754 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.005832	0.021374	-0.272882	0.7850
CC	0.003612	0.002586	1.396824	0.1629
ANGIN	0.000204	0.000365	0.558259	0.5768
DHUJAN	-0.002257	0.002150	-1.049444	0.2943
SUHU	-0.000121	0.000605	-0.199903	0.8416
DMON	-0.004498	0.002184	-2.059997	0.0397
DFRI	0.000791	0.002185	0.362152	0.7173
DJAN	-0.001845	0.003233	-0.570773	0.5683
DDES	-0.003149	0.004346	-0.724576	0.4689
R-squared	0.011796	Mean dependent var	0.001249	
Adjusted R-squared	0.001185	S.D. dependent var	0.023201	
S.E. of regression	0.023187	Akaike info criterion	-4.678582	
Sum squared resid	0.400541	Schwarz criterion	-4.623372	
Log likelihood	1772.825	F-statistic	1.111637	
Durbin-Watson stat	1.912972	Prob(F-statistic)	0.352868	

Dependent Variable: R\_ENRG  
Method: Least Squares  
Date: 06/19/08 Time: 16:27  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.004322	0.021502	-0.201018	0.8407
CC	0.003752	0.003139	1.195212	0.2324
ANGIN	-0.000386	0.000459	-0.840219	0.4011
DHUJAN	0.001192	0.002059	0.578890	0.5628
SUHU	-0.000144	0.000629	-0.228561	0.8193
DMON	-0.006718	0.003164	-2.123223	0.0341
DFRI	0.000179	0.002157	0.083175	0.9337
DJAN	0.006480	0.002903	2.232279	0.0259
DDES	0.001766	0.002097	0.842352	0.3999
R-squared	0.019925	Mean dependent var		0.000890
Adjusted R-squared	0.009401	S.D. dependent var		0.028492
S.E. of regression	0.028358	Akaike info criterion		-4.275958
Sum squared resid	0.599107	Schwarz criterion		-4.220748
Log likelihood	1621.036	F-statistic		1.893284
Durbin-Watson stat	2.183334	Prob(F-statistic)		0.058093

Dependent Variable: R\_INCO  
Method: Least Squares  
Date: 06/19/08 Time: 16:28  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.004753	0.021720	0.218844	0.8268
CC	0.000391	0.002729	0.143448	0.8860
ANGIN	-9.62E-05	0.000357	-0.269611	0.7875
DHUJAN	0.001757	0.003058	0.574439	0.5658
SUHU	-0.000117	0.000595	-0.197142	0.8438
DMON	0.001301	0.002486	0.523529	0.6008
DFRI	0.000544	0.002372	0.229170	0.8188
DJAN	-0.000708	0.004435	-0.159692	0.8732
DDES	-0.004020	0.002535	-1.585830	0.1132
R-squared	0.002454	Mean dependent var		0.002773
Adjusted R-squared	-0.008258	S.D. dependent var		0.028245
S.E. of regression	0.028361	Akaike info criterion		-4.275720
Sum squared resid	0.599250	Schwarz criterion		-4.220509
Log likelihood	1620.946	F-statistic		0.229120
Durbin-Watson stat	1.682026	Prob(F-statistic)		0.985580

Dependent Variable: R\_KIJA  
Method: Least Squares  
Date: 06/19/08 Time: 16:29  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.021171	0.036557	-0.579112	0.5627
CC	0.003556	0.004437	0.801442	0.4231
ANGIN	0.000157	0.000532	0.295074	0.7680
DHUJAN	0.000598	0.003457	0.172944	0.8627
SUHU	0.000393	0.001015	0.387343	0.6986
DMON	-0.008055	0.004138	-1.946371	0.0520
DFRI	-0.001388	0.003506	-0.395961	0.6922
DJAN	0.003780	0.005290	0.714619	0.4751
DDES	-0.000683	0.003987	-0.171312	0.8640
R-squared	0.008285	Mean dependent var		0.000814
Adjusted R-squared	-0.002364	S.D. dependent var		0.039314
S.E. of regression	0.039360	Akaike info criterion		-3.620247
Sum squared resid	1.154187	Schwarz criterion		-3.565036
Log likelihood	1373.833	F-statistic		0.777983
Durbin-Watson stat	2.250936	Prob(F-statistic)		0.622277

Dependent Variable: R\_LSIP  
Method: Least Squares  
Date: 06/19/08 Time: 16:29  
Sample(adjusted): 1/11/2005 11/30/2007  
Included observations: 754 after adjusting endpoints  
Newey-West HAC Standard Errors & Covariance (lag truncation=6)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.009288	0.026301	0.353160	0.7241
CC	-0.004189	0.002537	-1.651417	0.0991
ANGIN	-1.46E-05	0.000462	-0.031656	0.9748
DHUJAN	0.002542	0.002135	1.190515	0.2342
SUHU	0.000250	0.000803	0.311978	0.7551
DMON	-0.003206	0.002583	-1.241123	0.2150
DFRI	-0.001826	0.002155	-0.847760	0.3968
DJAN	-0.006733	0.003639	-1.850501	0.0646
DDES	-0.001119	0.002721	-0.411347	0.6809
R-squared	0.012544	Mean dependent var		0.002663
Adjusted R-squared	0.001940	S.D. dependent var		0.025402
S.E. of regression	0.025377	Akaike info criterion		-4.498074
Sum squared resid	0.479778	Schwarz criterion		-4.442864
Log likelihood	1704.774	F-statistic		1.182982
Durbin-Watson stat	1.919569	Prob(F-statistic)		0.306388