

LAMPIRAN

1. Data untuk regresi

obs	SPR	GY	INF	RID	GPOP
1990:1	0.356828	0.167130	1.500000	0.162300	0.001808
1990:2	0.249062	-0.018093	3.300000	0.160800	0.000591
1990:3	0.209242	0.062006	3.300000	0.183600	0.000359
1990:4	0.292408	0.031257	1.400000	0.210000	0.001109
1991:1	0.335637	0.115109	1.100000	0.242100	0.003006
1991:2	0.280913	-0.049525	3.600000	0.250100	0.004212
1991:3	0.241972	0.056949	7.500000	0.226100	0.004898
1991:4	0.217457	-0.024406	9.500000	0.218800	0.005071
1992:1	0.359603	0.070088	1.400000	0.212900	0.004473
1992:2	0.345129	0.049606	1.700000	0.200900	0.004239
1992:3	0.272629	0.036772	0.600000	0.184800	0.004096
1992:4	0.239928	-0.023449	6.440000	0.167200	0.004045
1993:1	0.319273	0.174531	6.440000	0.157100	0.004126
1993:2	0.312147	0.054311	6.970000	0.151900	0.004142
1993:3	0.197358	0.054532	8.240000	0.137600	0.004139
1993:4	0.117742	-0.004247	9.770000	0.117900	0.004115
1994:1	0.289540	0.023493	3.710000	0.115300	0.004074
1994:2	0.301636	0.078847	4.590000	0.120700	0.004046
1994:3	0.182353	0.058064	7.380000	0.133500	0.004034
1994:4	0.157055	0.002834	9.240000	0.142700	0.004037
1995:1	0.189789	0.049133	3.040000	0.159200	0.004031
1995:2	0.210355	0.052727	2.340000	0.170900	0.004017
1995:3	0.217710	0.043772	1.410000	0.176000	0.003972
1995:4	0.199163	0.000575	1.850000	0.171500	0.003896
1996:1	0.152412	0.039480	3.260000	0.172900	0.003840
1996:2	0.201659	0.054316	0.770000	0.173500	0.003802
1996:3	0.228076	0.059753	0.910000	0.172500	0.003833
1996:4	0.221734	0.041176	1.530000	0.170300	0.003930
1997:1	0.200844	-0.003926	1.960000	0.164700	0.003968
1997:2	0.219462	0.036610	2.540000	0.159300	0.003966
1997:3	0.244512	0.082092	5.370000	0.262200	0.003800
1997:4	0.151387	0.017422	11.05000	0.239200	0.003474
1998:1	0.301822	0.365255	25.13000	0.272600	0.003350
1998:2	0.127592	-0.059462	46.55000	0.406300	0.003319
1998:3	0.138204	0.263888	75.47000	0.473800	0.003739
1998:4	0.051716	-0.041741	77.63000	0.492300	0.004603
1999:1	0.079602	0.084847	4.080000	0.348500	0.004894
1999:2	-0.014647	-0.104198	2.730000	0.273900	0.004930
1999:3	0.074550	0.067453	0.020000	0.158800	0.003717
1999:4	0.022305	-0.029462	2.010000	0.129500	0.001276
2000:1	0.280429	0.354168	-1.100000	0.124000	-0.001505
2000:2	0.165495	-0.104067	2.100000	0.116900	-0.003486
2000:3	0.243361	0.121137	6.800000	0.128400	-0.003785
2000:4	0.288292	0.143219	9.400000	0.132400	-0.002381
2001:1	0.234988	-0.040144	10.60000	0.148600	0.001009
2001:2	0.239850	0.065321	12.11000	0.150000	0.003218
2001:3	0.241651	0.039918	13.01000	0.161600	0.004494
2001:4	0.145509	-0.020413	12.55000	0.172400	0.004843
2002:1	0.151239	0.007831	14.08000	0.170200	0.003791
2002:2	0.167547	0.049955	11.48000	0.158500	0.003396
2002:3	0.168424	0.017786	10.10000	0.143600	0.003164
2002:4	0.102056	-0.004587	10.00000	0.136300	0.003090
2003:1	0.124992	0.037619	7.100000	0.129000	0.003261
2003:2	0.142946	0.003438	6.600000	0.115000	0.003318

obs	SPR	GY	INF	RID	GPOP
2003:3	0.143100	0.044173	6.200000	0.085800	0.003351
2003:4	0.104973	-0.019127	5.100000	0.071400	0.003358
2004:1	0.120262	0.034094	5.100000	0.061100	0.003323
2004:2	0.134870	0.049598	6.800000	0.063100	0.003306
2004:3	0.171329	0.069445	6.300000	0.066100	0.003290
2004:4	0.182552	0.054218	6.400000	0.067100	0.003273
2005:1	0.145593	-0.013034	8.800000	0.069300	0.003260
2005:2	0.209909	0.106840	7.800000	0.071900	0.003248
2005:3	0.210720	0.039807	9.100000	0.085100	0.003240
2005:4	0.185547	0.056667	17.10000	0.117500	0.003236
2006:1	0.183360	0.004533	17.90000	0.121900	0.003236
2006:2	0.189717	0.027604	15.50000	0.117000	0.003234
2006:3	0.246500	0.102019	9.100000	0.110500	0.003230
2006:4	0.203961	0.035089	6.600000	0.097100	0.003223

Data untuk regresi (Lanjutan)

obs	PCY	SPB	BDN	TOT	DUM1
1990:1	961258.9	0.086338	NA	NA	0.000000
1990:2	985127.8	0.063838	270.0000	-0.034770	0.000000
1990:3	1013204.	0.087443	333.0000	-0.032389	0.000000
1990:4	967107.5	0.064240	304.0000	-0.028819	0.000000
1991:1	1047889.	0.181182	199.0000	-0.021132	0.000000
1991:2	1042877.	0.104430	365.0000	-0.014413	0.000000
1991:3	1075841.	0.081007	181.0000	-0.005736	0.000000
1991:4	1033304.	0.090203	229.0000	0.004898	0.000000
1992:1	1082305.	0.129053	109.0000	0.014124	0.000000
1992:2	1088681.	0.081540	103.0000	0.022187	0.000000
1992:3	1120640.	0.074872	93.00000	0.025720	0.000000
1992:4	1078973.	0.077257	79.00000	0.024724	0.000000
1993:1	1094661.	0.121008	72.00000	0.016723	0.000000
1993:2	1124029.	0.051983	99.00000	0.011950	0.000000
1993:3	1198152.	0.065923	94.00000	0.007931	0.000000
1993:4	1202439.	0.076471	138.0000	0.004664	0.000000
1994:1	1192461.	0.127733	115.0000	0.000405	0.000000
1994:2	1248516.	0.048186	145.0000	-0.004277	0.000000
1994:3	1275091.	0.076886	142.0000	-0.011126	0.000000
1994:4	1241907.	0.106871	79.00000	-0.020143	0.000000
1995:1	1274859.	0.089837	157.0000	-0.025513	0.000000
1995:2	1305010.	0.064533	101.0000	-0.029705	0.000000
1995:3	1354727.	0.073868	88.00000	-0.026905	0.000000
1995:4	1335821.	0.076213	129.0000	-0.017113	0.000000
1996:1	1337407.	0.081449	89.00000	-0.001824	0.000000
1996:2	1378957.	0.073971	233.0000	0.008760	0.000000
1996:3	1456423.	0.064088	120.0000	0.013142	0.000000
1996:4	1468087.	0.074811	228.0000	0.011324	0.000000
1997:1	1396064.	0.134190	228.0000	0.009422	0.000000
1997:2	1419602.	0.079776	137.0000	0.011441	0.000000
1997:3	1491113.	0.083024	26.00000	0.023498	1.000000
1997:4	1431997.	0.093128	-31.00000	0.045593	1.000000
1998:1	1419910.	0.019098	5.000000	0.073092	1.000000
1998:2	1138467.	0.059395	-4.000000	0.093966	1.000000
1998:3	1262060.	0.044994	-208.0000	0.103580	1.000000
1998:4	1191480.	0.056146	84.00000	0.101936	1.000000
1999:1	1312367.	0.003545	-257.0000	0.075812	1.000000
1999:2	1188526.	0.040629	-44.00000	0.058087	1.000000
1999:3	1288567.	0.075751	-163.0000	0.035541	1.000000
1999:4	1202971.	0.075348	-134.0000	0.008174	1.000000
2000:1	1440839.	0.029417	-48.00000	-0.014524	0.000000

obs	PCY	SPB	BDN	TOT	DUM1
2000:2	1239292.	0.043273	-7959.000	-0.034423	0.000000
2000:3	1349932.	0.070967	-168.0000	-0.042034	0.000000
2000:4	1499025.	0.020116	-23.00000	-0.037355	0.000000
2001:1	1384480.	0.032864	121.0000	-0.017546	0.000000
2001:2	1388210.	0.041811	-6.000000	-0.006294	0.000000
2001:3	1417206.	0.015169	85.00000	-0.000759	0.000000
2001:4	1365322.	0.015456	60.00000	-0.000941	0.000000
2002:1	1383775.	0.026766	59.00000	-0.004467	0.000000
2002:2	1430888.	0.048814	102.0000	-0.004206	0.000000
2002:3	1435181.	0.042670	84.00000	0.002213	0.000000
2002:4	1396677.	0.064258	-16.00000	0.014790	0.000000
2003:1	1399815.	0.059434	302.0000	0.021619	0.000000
2003:2	1423724.	0.032507	140.0000	0.024860	0.000000
2003:3	1474250.	0.041020	147.0000	0.012608	0.000000
2003:4	1425193.	0.094785	146.0000	-0.015138	0.000000
2004:1	1436189.	0.013399	68.00000	-0.050495	0.000000
2004:2	1491991.	0.011788	43.00000	-0.075665	0.000000
2004:3	1532449.	0.031475	172.0000	-0.082765	0.000000
2004:4	1587485.	0.095408	-78.00000	-0.071795	0.000000
2005:1	1506798.	0.051276	134.0000	-0.035191	0.000000
2005:2	1600594.	0.031061	-33.00000	-0.011349	0.000000
2005:3	1611833.	0.030040	44.00000	0.007294	0.000000
2005:4	1556489.	0.046681	148.0000	0.020739	0.000000
2006:1	1553296.	0.028891	134.0000	0.023054	0.000000
2006:2	1557238.	0.039769	311.0000	0.029239	0.000000
2006:3	1663827.	0.027128	361.0000	0.033362	0.000000
2006:4	1682740.	0.068010	72.00000	0.035424	0.000000

Data sebelum krisis

obs	SPR	GY	INF	RID
1990:1	0.356828	0.167130	1.500000	0.162300
1990:2	0.249062	-0.018093	3.300000	0.160800
1990:3	0.209242	0.062006	3.300000	0.183600
1990:4	0.292408	0.031257	1.400000	0.210000
1991:1	0.335637	0.115109	1.100000	0.242100
1991:2	0.280913	-0.049525	3.600000	0.250100
1991:3	0.241972	0.056949	7.500000	0.226100
1991:4	0.217457	-0.024406	9.500000	0.218800
1992:1	0.359603	0.070088	1.400000	0.212900
1992:2	0.345129	0.049606	1.700000	0.200900
1992:3	0.272629	0.036772	0.600000	0.184800
1992:4	0.239928	-0.023449	6.440000	0.167200
1993:1	0.319273	0.174531	6.440000	0.157100
1993:2	0.312147	0.054311	6.970000	0.151900
1993:3	0.197358	0.054532	8.240000	0.137600
1993:4	0.117742	-0.004247	9.770000	0.117900
1994:1	0.289540	0.023493	3.710000	0.115300
1994:2	0.301636	0.078847	4.590000	0.120700
1994:3	0.182353	0.058064	7.380000	0.133500
1994:4	0.157055	0.002834	9.240000	0.142700
1995:1	0.189789	0.049133	3.040000	0.159200
1995:2	0.210355	0.052727	2.340000	0.170900
1995:3	0.217710	0.043772	1.410000	0.176000
1995:4	0.199163	0.000575	1.850000	0.171500
1996:1	0.152412	0.039480	3.260000	0.172900
1996:2	0.201659	0.054316	0.770000	0.173500
1996:3	0.228076	0.059753	0.910000	0.172500

obs	SPR	GY	INF	RID
1996:4	0.221734	0.041176	1.530000	0.170300
1997:1	0.200844	-0.003926	1.960000	0.164700
1997:2	0.219462	0.036610	2.540000	0.159300
1997:3	0.244512	0.082092	5.370000	0.262200

Data setelah krisis

obs	SPR	GY	INF	RID
1999:3	0.074550	0.067453	0.020000	0.158800
1999:4	0.022305	-0.029462	2.010000	0.129500
2000:1	0.280429	0.354168	-1.100000	0.124000
2000:2	0.165495	-0.104067	2.100000	0.116900
2000:3	0.243361	0.121137	6.800000	0.128400
2000:4	0.288292	0.143219	9.400000	0.132400
2001:1	0.234988	-0.040144	10.600000	0.148600
2001:2	0.239850	0.065321	12.110000	0.150000
2001:3	0.241651	0.039918	13.010000	0.161600
2001:4	0.145509	-0.020413	12.550000	0.172400
2002:1	0.151239	0.007831	14.080000	0.170200
2002:2	0.167547	0.049955	11.480000	0.158500
2002:3	0.168424	0.017786	10.100000	0.143600
2002:4	0.102056	-0.004587	10.000000	0.136300
2003:1	0.124992	0.037619	7.100000	0.129000
2003:2	0.142946	0.003438	6.600000	0.115000
2003:3	0.143100	0.044173	6.200000	0.085800
2003:4	0.104973	-0.019127	5.100000	0.071400
2004:1	0.120262	0.034094	5.100000	0.061100
2004:2	0.134870	0.049598	6.800000	0.063100
2004:3	0.171329	0.069445	6.300000	0.066100
2004:4	0.182552	0.054218	6.400000	0.067100
2005:1	0.145593	-0.013034	8.800000	0.069300
2005:2	0.209909	0.106840	7.800000	0.071900
2005:3	0.210720	0.039807	9.100000	0.085100
2005:4	0.185547	0.056667	17.100000	0.117500
2006:1	0.183360	0.004533	17.900000	0.121900
2006:2	0.189717	0.027604	15.500000	0.117000
2006:3	0.246500	0.102019	9.100000	0.110500
2006:4	0.203961	0.035089	6.600000	0.097100

2. Hasil-Hasil Regresi

Regresi dengan menggunakan Model Lengkap

Dependent Variable: SPR

Method: Least Squares

Date: 07/18/08 Time: 11:33

Sample(adjusted): 1990:3 2006:4

Included observations: 66 after adjusting endpoints

Convergence achieved after 34 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.156625	0.127900	1.224590	0.2259
GY	0.373286	0.064088	5.824548	0.0000
INF	-0.001834	0.000757	-2.423885	0.0187
RID	0.440813	0.216934	2.032017	0.0470
GPOP	-2.738068	6.687110	-0.409455	0.6838
PCY	-1.07E-08	8.00E-08	-0.133188	0.8945
SPB	0.081937	0.183332	0.446933	0.6567

BDN	-2.75E-06	5.62E-06	-0.489539	0.6264
TOT	-0.025740	0.420041	-0.061281	0.9514
DUM1	-0.106743	0.035071	-3.043624	0.0036
AR(1)	0.585790	0.122808	4.769953	0.0000
R-squared	0.711692	Mean dependent var	0.197264	
Adjusted R-squared	0.659273	S.D. dependent var	0.076298	
S.E. of regression	0.044537	Akaike info criterion	-3.233991	
Sum squared resid	0.109094	Schwarz criterion	-2.869048	
Log likelihood	117.7217	F-statistic	13.57684	
Durbin-Watson stat	1.899222	Prob(F-statistic)	0.000000	
Inverted AR Roots	.59			

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	5.558887	Probability	0.006488
Obs*R-squared	11.44932	Probability	0.003264

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/18/08 Time: 13:29

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.019733	0.075552	-0.261177	0.7950
GY	-0.051768	0.076562	-0.676158	0.5019
INF	-0.000586	0.000675	-0.867366	0.3897
RID	0.030505	0.127489	0.239276	0.8118
GPOP	0.271939	3.865130	0.070357	0.9442
PCY	1.73E-08	4.48E-08	0.386270	0.7009
SPB	-0.057224	0.196135	-0.291758	0.7716
BDN	2.14E-07	6.23E-06	0.034354	0.9727
TOT	-0.154771	0.236055	-0.655658	0.5149
DUM1	0.021617	0.023458	0.921521	0.3610
AR(1)	0.020694	0.629957	0.032850	0.9739
RESID(-1)	0.376559	0.645045	0.583772	0.5619
RESID(-2)	0.166255	0.163358	1.017731	0.3135
R-squared	0.176143	Mean dependent var	-1.94E-06	
Adjusted R-squared	-0.013977	S.D. dependent var	0.041677	
S.E. of regression	0.041967	Akaike info criterion	-3.326995	
Sum squared resid	0.091585	Schwarz criterion	-2.892118	
Log likelihood	121.1274	F-statistic	0.926481	
Durbin-Watson stat	1.952768	Prob(F-statistic)	0.528170	

White Heteroskedasticity Test:

F-statistic	1.524661	Probability	0.127240
Obs*R-squared	23.10434	Probability	0.145885

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/18/08 Time: 13:30

Sample: 1990:3 2006:3

Included observations: 65

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.008255	0.017804	0.463660	0.6450
GY	0.005749	0.007385	0.778438	0.4402

GY^2	-0.024900	0.027861	-0.893711	0.3760
INF	0.000129	7.91E-05	1.627731	0.1103
INF^2	-4.55E-06	1.40E-06	-3.246456	0.0022
RID	-0.082458	0.027434	-3.005639	0.0042
RID^2	0.233597	0.076737	3.044113	0.0038
GPOP	-0.182904	0.265997	-0.687617	0.4951
GPOP^2	80.81441	85.19919	0.948535	0.3477
PCY	-2.31E-09	2.72E-08	-0.085103	0.9325
PCY^2	2.36E-16	1.05E-14	0.022599	0.9821
SPB	0.045645	0.028834	1.583044	0.1201
SPB^2	-0.211720	0.169711	-1.247535	0.2184
BDN	-1.27E-06	3.41E-06	-0.371096	0.7122
BDN^2	-1.95E-10	4.26E-10	-0.458704	0.6486
TOT	0.012945	0.012933	1.000949	0.3220
TOT^2	-0.407697	0.261100	-1.561457	0.1251
DUM1	0.000154	0.001697	0.090729	0.9281
R-squared	0.355451	Mean dependent var	0.001710	
Adjusted R-squared	0.122317	S.D. dependent var	0.002255	
S.E. of regression	0.002112	Akaike info criterion	-9.252292	
Sum squared resid	0.000210	Schwarz criterion	-8.650154	
Log likelihood	318.6995	F-statistic	1.524661	
Durbin-Watson stat	1.986503	Prob(F-statistic)	0.127240	



Matriks korelasi variabel model lengkap

	SPR	GY	INF	RID	GPOP	PCY	SPB	BDN	TOT	DUM1
SPR	1.000000	0.418802	-0.270693	-0.096813	-0.123429	-0.226667	0.303160	0.094787	-0.215106	-0.446181
GY	0.418802	1.000000	0.111595	0.080614	-0.164707	0.176301	-0.114340	0.193207	0.091363	0.101640
INF	-0.270693	0.111595	1.000000	0.675223	0.118806	-0.002351	-0.216208	0.033699	0.584534	0.484374
RID	-0.096813	0.080614	0.675223	1.000000	0.228649	-0.436909	0.100065	0.046187	0.703907	0.683703
GPOP	-0.123429	-0.164707	0.118806	0.228649	1.000000	-0.055680	0.159621	0.474074	0.361663	0.123777
PCY	-0.226667	0.176301	-0.002351	-0.436909	-0.055680	1.000000	-0.478799	0.041114	-0.078927	-0.084114
SPB	0.303160	-0.114340	-0.216208	0.100065	0.159621	-0.478799	1.000000	0.104201	-0.067650	-0.100924
BDN	0.094787	0.193207	0.033699	0.046187	0.474074	0.041114	0.104201	1.000000	0.095750	-0.020310
TOT	-0.215106	0.091363	0.584534	0.703907	0.361663	-0.078927	-0.067650	0.095750	1.000000	0.664874
DUM1	-0.446181	0.101640	0.484374	0.683703	0.123777	-0.084114	-0.100924	-0.020310	0.664874	1.000000



Regresi dengan menggunakan Model Terbaik

Dependent Variable: SPR

Method: Least Squares

Date: 07/18/08 Time: 11:39

Sample: 1990:2 2006:4

Included observations: 67

Convergence achieved after 13 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.140666	0.027797	5.060467	0.0000
GY	0.356470	0.047025	7.580482	0.0000
INF	-0.001831	0.000700	-2.614415	0.0112
RID	0.432236	0.182384	2.369924	0.0210
DUM1	-0.107805	0.032165	-3.351576	0.0014
AR(1)	0.596275	0.105899	5.630614	0.0000
R-squared	0.709118	Mean dependent var		0.198037
Adjusted R-squared	0.685276	S.D. dependent var		0.075982
S.E. of regression	0.042626	Akaike info criterion		-3.387409
Sum squared resid	0.110837	Schwarz criterion		-3.189974
Log likelihood	119.4782	F-statistic		29.74146
Durbin-Watson stat	1.909978	Prob(F-statistic)		0.000000
Inverted AR Roots	.60			

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.652708	Probability	0.200422
Obs*R-squared	6.182044	Probability	0.045455

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/18/08 Time: 13:32

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.020530	0.027364	0.750243	0.4561
GY	0.049517	0.049155	1.007380	0.3179
INF	0.000707	0.000720	0.982531	0.3299
RID	-0.197894	0.174602	-1.133406	0.2617
DUM1	0.015536	0.032471	0.478462	0.6341
AR(1)	0.307704	0.296053	1.039352	0.3030
RESID(-1)	-0.235652	0.298906	-0.788383	0.4337
RESID(-2)	-0.372436	0.210708	-1.767548	0.0824
R-squared	0.093667	Mean dependent var		2.71E-05
Adjusted R-squared	-0.015718	S.D. dependent var		0.042190
S.E. of regression	0.042520	Akaike info criterion		-3.364477
Sum squared resid	0.104861	Schwarz criterion		-3.099064
Log likelihood	119.0277	F-statistic		0.856309
Durbin-Watson stat	2.072251	Prob(F-statistic)		0.546181

White Heteroskedasticity Test:

F-statistic	1.675986	Probability	0.132954
Obs*R-squared	11.10404	Probability	0.134145

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares
 Date: 07/18/08 Time: 13:32
 Sample(adjusted): 1990:2 2006:3
 Included observations: 66 after adjusting endpoints

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002841	0.002385	1.191187	0.2384
GY	0.007337	0.008710	0.842405	0.4030
GY^2	0.011772	0.033881	0.347459	0.7295
INF	-0.000117	8.95E-05	-1.309652	0.1955
INF^2	-3.69E-07	1.68E-06	-0.219894	0.8267
RID	-0.018296	0.025976	-0.704366	0.4840
RID^2	0.075111	0.072402	1.037416	0.3038
DUM1	0.000509	0.001643	0.310015	0.7577
R-squared	0.168243	Mean dependent var		0.001753
Adjusted R-squared	0.067859	S.D. dependent var		0.003054
S.E. of regression	0.002948	Akaike info criterion		-8.701990
Sum squared resid	0.000504	Schwarz criterion		-8.436577
Log likelihood	295.1657	F-statistic		1.675986
Durbin-Watson stat	1.843920	Prob(F-statistic)		0.132954

	SPR	GY	INF	RID	DUM1
SPR	1.000000	0.444056	-0.278625	-0.095925	-0.444304
GY	0.444056	1.000000	0.096981	0.077698	0.090572
INF	-0.278625	0.096981	1.000000	0.674198	0.486090
RID	-0.095925	0.077698	0.674198	1.000000	0.683233
DUM1	-0.444304	0.090572	0.486090	0.683233	1.000000

Regresi dengan model terbaik Sebelum Krisis (1990:1 1997:3)

Dependent Variable: SPR
 Method: Least Squares
 Date: 07/18/08 Time: 13:02
 Sample(adjusted): 1990:2 1997:3
 Included observations: 30 after adjusting endpoints
 Convergence achieved after 9 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.208134	0.069967	2.974729	0.0064
GY	0.239918	0.126168	1.901585	0.0688
INF	-0.012995	0.003356	-3.872412	0.0007
RID	0.391255	0.347786	1.124987	0.2713
AR(1)	0.690123	0.149651	4.611543	0.0001
R-squared	0.558950	Mean dependent var		0.240227
Adjusted R-squared	0.488382	S.D. dependent var		0.059711
S.E. of regression	0.042710	Akaike info criterion		-3.317776
Sum squared resid	0.045603	Schwarz criterion		-3.084243
Log likelihood	54.76663	F-statistic		7.920723
Durbin-Watson stat	1.916999	Prob(F-statistic)		0.000287
Inverted AR Roots	.69			

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.879689	Probability	0.428413
Obs*R-squared	2.131772	Probability	0.344422

Test Equation:
 Dependent Variable: RESID
 Method: Least Squares
 Date: 07/18/08 Time: 13:03
 Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.004484	0.073081	-0.061357	0.9516
GY	-0.092811	0.150610	-0.616234	0.5438
INF	0.001896	0.003663	0.517769	0.6096
RID	-0.029638	0.356663	-0.083099	0.9345
AR(1)	0.161662	0.282476	0.572305	0.5727
RESID(-1)	-0.061659	0.349072	-0.176638	0.8613
RESID(-2)	-0.431540	0.334100	-1.291649	0.2093
R-squared	0.071059	Mean dependent var	-5.44E-13	
Adjusted R-squared	-0.171273	S.D. dependent var	0.039655	
S.E. of regression	0.042917	Akaike info criterion	-3.258152	
Sum squared resid	0.042362	Schwarz criterion	-2.931206	
Log likelihood	55.87229	F-statistic	0.293230	
Durbin-Watson stat	1.917978	Prob(F-statistic)	0.933986	

White Heteroskedasticity Test:

F-statistic	1.679031	Probability	0.171334
Obs*R-squared	9.137808	Probability	0.165975

Test Equation:
 Dependent Variable: RESID^2
 Method: Least Squares
 Date: 07/18/08 Time: 13:04
 Sample: 1990:2 1997:3
 Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003097	0.007691	0.402659	0.6909
GY	0.003469	0.012263	0.282850	0.7798
GY^2	-0.019404	0.095958	-0.202208	0.8415
INF	0.000972	0.000516	1.886198	0.0720
INF^2	-9.19E-05	4.84E-05	-1.897921	0.0703
RID	-0.020071	0.077982	-0.257375	0.7992
RID^2	0.006411	0.204873	0.031294	0.9753
R-squared	0.304594	Mean dependent var	0.001520	
Adjusted R-squared	0.123183	S.D. dependent var	0.001764	
S.E. of regression	0.001652	Akaike info criterion	-9.772692	
Sum squared resid	6.28E-05	Schwarz criterion	-9.445746	
Log likelihood	153.5904	F-statistic	1.679031	
Durbin-Watson stat	2.150835	Prob(F-statistic)	0.171334	

	SPR	GY	INF	RID
SPR	1.000000	0.479940	-0.359378	0.327400
GY	0.479940	1.000000	-0.193933	-0.003238
INF	-0.359378	-0.193933	1.000000	-0.241304
RID	0.327400	-0.003238	-0.241304	1.000000

Regresi dengan model Setelah Krisis (1999:2 2006:4)

Dependent Variable: SPR

Method: Least Squares

Date: 07/22/08 Time: 07:41

Sample(adjusted): 1999:2 2006:3

Included observations: 30 after adjusting endpoints

Convergence achieved after 26 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.152242	0.055640	2.736203	0.0115
GY	0.387831	0.047047	8.243408	0.0000
INF	-0.005451	0.003123	-1.745433	0.0937
RID	0.629145	0.464481	1.354513	0.1882
AR(1)	0.863408	0.219447	3.934470	0.0006
AR(2)	-0.131055	0.173570	-0.755055	0.4576
R-squared	0.779639	Mean dependent var		0.174201
Adjusted R-squared	0.733730	S.D. dependent var		0.060182
S.E. of regression	0.031055	Akaike info criterion		-3.929262
Sum squared resid	0.023146	Schwarz criterion		-3.649023
Log likelihood	64.93893	F-statistic		16.98244
Durbin-Watson stat	2.097552	Prob(F-statistic)		0.000000
Inverted AR Roots	.67	.20		

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.472178	Probability	0.629818
Obs*R-squared	1.234755	Probability	0.539357

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/22/08 Time: 07:47

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.017517	0.061826	0.283329	0.7796
GY	-0.016181	0.054528	-0.296747	0.7694
INF	1.93E-05	0.003378	0.005725	0.9955
RID	-0.184735	0.564587	-0.327204	0.7466
AR(1)	0.386768	0.654909	0.590567	0.5608
AR(2)	-0.303707	0.493415	-0.615522	0.5445
RESID(-1)	-0.442290	0.680171	-0.650263	0.5223
RESID(-2)	0.144779	0.257144	0.563027	0.5791
R-squared	0.041159	Mean dependent var		-5.05E-13
Adjusted R-squared	-0.263927	S.D. dependent var		0.028251
S.E. of regression	0.031761	Akaike info criterion		-3.837958
Sum squared resid	0.022193	Schwarz criterion		-3.464306
Log likelihood	65.56937	F-statistic		0.134908
Durbin-Watson stat	2.115504	Prob(F-statistic)		0.994396

White Heteroskedasticity Test:

F-statistic	1.867685	Probability	0.130000
Obs*R-squared	9.828164	Probability	0.132077

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/22/08 Time: 07:47

Sample: 1999:2 2006:3
 Included observations: 30

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000256	0.002747	-0.093053	0.9267
GY	-0.012484	0.005225	-2.389263	0.0255
GY^2	0.049276	0.021423	2.300128	0.0309
INF	0.000152	0.000185	0.819220	0.4211
INF^2	-8.62E-06	9.57E-06	-0.900061	0.3774
RID	-0.001150	0.048116	-0.023907	0.9811
RID^2	0.056700	0.208118	0.272439	0.7877
R-squared	0.327605	Mean dependent var		0.000772
Adjusted R-squared	0.152198	S.D. dependent var		0.001263
S.E. of regression	0.001162	Akaike info criterion		-10.47559
Sum squared resid	3.11E-05	Schwarz criterion		-10.14864
Log likelihood	164.1338	F-statistic		1.867685
Durbin-Watson stat	2.704403	Prob(F-statistic)		0.130000

	SPR	GY	INF	RID
SPR	1.000000	0.556425	0.259482	0.094266
GY	0.556425	1.000000	-0.252414	-0.043618
INF	0.259482	-0.252414	1.000000	0.299492
RID	0.094266	-0.043618	0.299492	1.000000

