

## LAMPIRAN TABEL

### PERSAMAAN I

#### I.1 Hasil Regresi

Dependent Variable: Q

Method: Least Squares

Date: 02/13/08 Time: 15:34

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-799.1479	953.9443	-0.837730	0.4056
MOP	9733.741	1277.252	7.620846	0.0000
R-squared	0.500333	Mean dependent var		6441.133
Adjusted R-squared	0.491718	S.D. dependent var		934.0360
S.E. of regression	665.9107	Akaike info criterion		15.87295
Sum squared resid	25719347	Schwarz criterion		15.94276
Log likelihood	-474.1886	F-statistic		58.07730
Durbin-Watson stat	1.282271	Prob(F-statistic)		0.000000

#### I.2 Uji Pelanggaran Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	4.402604	Probability	0.016757
Obs*R-squared	8.152315	Probability	0.016973

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 06/19/08 Time: 16:03

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	838.1462	950.7534	0.881560	0.3818
MOP	-1138.197	1274.176	-0.893281	0.3755
RESID(-1)	0.370595	0.140880	2.630575	0.0110
RESID(-2)	0.064133	0.136865	0.468584	0.6412
R-squared	0.135872	Mean dependent var		-7.31E-13
Adjusted R-squared	0.089579	S.D. dependent var		660.2432
S.E. of regression	629.9775	Akaike info criterion		15.79359
Sum squared resid	22224810	Schwarz criterion		15.93321
Log likelihood	-469.8076	F-statistic		2.935069
Durbin-Watson stat	1.893389	Prob(F-statistic)		0.041127

### I.3 Uji Pelanggaran Heteroskedastis

#### White Heteroskedasticity Test:

F-statistic	60.62102	Probability	0.000000
Obs*R-squared	40.81261	Probability	0.000000

#### Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 06/19/08 Time: 16:05

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	45343847	4320010.	10.49624	0.0000
MOP	-1.24E+08	12385658	-10.00822	0.0000
MOP^2	84775255	8837812.	9.592335	0.0000
R-squared	0.680210	Mean dependent var		428655.8
Adjusted R-squared	0.668989	S.D. dependent var		932183.2
S.E. of regression	536317.8	Akaike info criterion		29.27155
Sum squared resid	1.64E+13	Schwarz criterion		29.37627
Log likelihood	-875.1464	F-statistic		60.62102
Durbin-Watson stat	1.472541	Prob(F-statistic)		0.000000

### I.4 Mengatasi permasalahan Autokorelasi dengan menambahkan AR

Dependent Variable: Q

Method: Least Squares

Date: 02/15/08 Time: 14:06

Sample(adjusted): 2001:02 2005:12

Included observations: 59 after adjusting endpoints

Convergence achieved after 8 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1238.205	899.1795	1.377039	0.1740
MOP	6973.027	1189.872	5.860318	0.0000
AR(1)	0.502393	0.121837	4.123495	0.0001
R-squared	0.589718	Mean dependent var		6447.322
Adjusted R-squared	0.575065	S.D. dependent var		940.8121
S.E. of regression	613.2878	Akaike info criterion		15.72505
Sum squared resid	21062830	Schwarz criterion		15.83069
Log likelihood	-460.8891	F-statistic		40.24567
Durbin-Watson stat	1.937765	Prob(F-statistic)		0.000000
Inverted AR Roots	.50			

## I.5 Permasalahan Autokorelasi diatasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.035349	Probability	0.965290
Obs*R-squared	0.077144	Probability	0.962163

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 01/29/08 Time: 15:47

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	35.90420	926.9071	0.038735	0.9692
MOP	-44.81827	1225.191	-0.036581	0.9710
AR(1)	-0.063375	0.502056	-0.126232	0.9000
RESID(-1)	0.081666	0.519558	0.157184	0.8757
RESID(-2)	0.004797	0.299126	0.016036	0.9873
R-squared	0.001308	Mean dependent var	1.32E-11	
Adjusted R-squared	-0.072670	S.D. dependent var	602.6211	
S.E. of regression	624.1333	Akaike info criterion	15.79154	
Sum squared resid	21035290	Schwarz criterion	15.96761	
Log likelihood	-460.8505	F-statistic	0.017675	
Durbin-Watson stat	1.972769	Prob(F-statistic)	0.999368	

## I.6 Uji Pelanggaran heteroskedastis

White Heteroskedasticity Test:

F-statistic	60.62102	Probability	0.000000
Obs*R-squared	40.81261	Probability	0.000000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 06/19/08 Time: 16:13

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	45343847	4320010.	10.49624	0.0000
MOP	-1.24E+08	12385658	-10.00822	0.0000
MOP^2	84775255	8837812.	9.592335	0.0000
R-squared	0.680210	Mean dependent var	428655.8	
Adjusted R-squared	0.668989	S.D. dependent var	932183.2	
S.E. of regression	536317.8	Akaike info criterion	29.27155	
Sum squared resid	1.64E+13	Schwarz criterion	29.37627	
Log likelihood	-875.1464	F-statistic	60.62102	
Durbin-Watson stat	1.472541	Prob(F-statistic)	0.000000	

## I.7 Mengatasi Permasalahan Heteroskedastis dengan Mengikutkan Weighted Dalam Estimasi

### White Heteroskedasticity Test:

F-statistic	0.580452	Probability	0.562919
Obs*R-squared	1.197612	Probability	0.549467

### Test Equation:

Dependent Variable: STD\_RESID^2

Method: Least Squares

Date: 06/19/08 Time: 16:15

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-84765.10	87635.59	-0.967245	0.3375
MOP	258499.3	251255.1	1.028832	0.3079
MOP^2	-188580.5	179283.6	-1.051856	0.2973
R-squared	0.019960	Mean dependent var	2321.631	
Adjusted R-squared	-0.014427	S.D. dependent var	10802.08	
S.E. of regression	10879.73	Akaike info criterion	21.47590	
Sum squared resid	6.75E+09	Schwarz criterion	21.58061	
Log likelihood	-641.2769	F-statistic	0.580452	
Durbin-Watson stat	2.072368	Prob(F-statistic)	0.562919	

## I.7 Permasalahan Heteroskedastis Diatasi

### White Heteroskedasticity Test:

F-statistic	0.580452	Probability	0.562919
Obs*R-squared	1.197612	Probability	0.549467

### Test Equation:

Dependent Variable: STD\_RESID^2

Method: Least Squares

Date: 02/04/08 Time: 18:19

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-84765.10	87635.59	-0.967245	0.3375
MOP	258499.3	251255.1	1.028832	0.3079
MOP^2	-188580.5	179283.6	-1.051856	0.2973
R-squared	0.019960	Mean dependent var	2321.631	
Adjusted R-squared	-0.014427	S.D. dependent var	10802.08	
S.E. of regression	10879.73	Akaike info criterion	21.47590	
Sum squared resid	6.75E+09	Schwarz criterion	21.58061	
Log likelihood	-641.2769	F-statistic	0.580452	
Durbin-Watson stat	2.072368	Prob(F-statistic)	0.562919	

## I.8 Hasil Regresi Setelah Semua Permasalahan Diatasi

Dependent Variable: Q  
 Method: Least Squares  
 Date: 02/15/08 Time: 15:23  
 Sample(adjusted): 2001:02 2005:12  
 Included observations: 59 after adjusting endpoints  
 Convergence achieved after 8 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1238.205	899.1795	1.377039	0.1740
MOP	6973.027	1189.872	5.860318	0.0000
AR(1)	0.502393	0.121837	4.123495	0.0001
R-squared	0.589718	Mean dependent var		6447.322
Adjusted R-squared	0.575065	S.D. dependent var		940.8121
S.E. of regression	613.2878	Akaike info criterion		15.72505
Sum squared resid	21062830	Schwarz criterion		15.83069
Log likelihood	-460.8891	F-statistic		40.24567
Durbin-Watson stat	1.937765	Prob(F-statistic)		0.000000
Inverted AR Roots	.50			

## PERSAMAAN II

### II.1 Uji Normalitas

Series: Residuals	
Sample 2000:1 2005:4	
Observations 24	
Mean	-4.47E-15
Median	0.033666
Maximum	0.295406
Minimum	-0.290502
Std. Dev.	0.135236
Skewness	-0.202232
Kurtosis	2.698532
Jarque-Bera	0.254475
Probability	0.880525

### II.2 Hasil Regresi Awal Persamaan II

Dependent Variable: LOG(Q)  
 Method: Least Squares  
 Date: 03/28/08 Time: 13:36  
 Sample: 2000:1 2005:4  
 Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	16.78749	2.623144	6.399759	0.0000
LOG(PD)	-0.046317	0.070328	-0.658587	0.5173
LOG(P)	-0.595649	0.249051	-2.391670	0.0262
R-squared	0.246854	Mean dependent var		9.906042
Adjusted R-squared	0.175126	S.D. dependent var		0.155830
S.E. of regression	0.141529	Akaike info criterion		-0.956154
Sum squared resid	0.420640	Schwarz criterion		-0.808897
Log likelihood	14.47385	F-statistic		3.441518
Durbin-Watson stat	1.128591	Prob(F-statistic)		0.050960

### II.3 Uji Pelanggaran Multikolinieritas

	Q	PD	P
Q	1.000000	-0.271159	-0.483543
PD	-0.271159	1.000000	0.165892
P	-0.483543	0.165892	1.000000

## II.4 Uji Pelanggaran Autokorelasi

### Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.878070	Probability	0.180187
Obs*R-squared	3.961451	Probability	0.137969

### Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 01/29/08 Time: 14:53

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.183573	2.560252	0.071701	0.9436
LOG(PD)	-0.038315	0.071396	-0.536652	0.5977
LOG(P)	0.040621	0.241433	0.168252	0.8682
RESID(-1)	0.434463	0.229413	1.893805	0.0736
RESID(-2)	-0.253137	0.233650	-1.083401	0.2922
R-squared	0.165060	Mean dependent var	-4.47E-15	
Adjusted R-squared	-0.010716	S.D. dependent var	0.135236	
S.E. of regression	0.135958	Akaike info criterion	-0.969883	
Sum squared resid	0.351209	Schwarz criterion	-0.724455	
Log likelihood	16.63860	F-statistic	0.939035	
Durbin-Watson stat	1.812749	Prob(F-statistic)	0.462733	

## II.5 Uji pelanggaran Heteroskedastis

### White Heteroskedasticity Test:

F-statistic	0.622740	Probability	0.651898
Obs*R-squared	2.781776	Probability	0.594983

### Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 01/29/08 Time: 15:05

Sample: 2000:1 2005:4

Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-23.58760	17.37294	-1.357721	0.1905
LOG(PD)	1.194133	1.223605	0.975914	0.3414
(LOG(PD))^2	0.019459	0.030068	0.647168	0.5253
(LOG(PD))*(LOG(P))	-0.174442	0.113444	-1.537694	0.1406
LOG(P)	2.744422	1.791175	1.532191	0.1420
R-squared	0.115907	Mean dependent var	0.017527	
Adjusted R-squared	-0.070217	S.D. dependent var	0.023333	
S.E. of regression	0.024139	Akaike info criterion	-4.426948	
Sum squared resid	0.011071	Schwarz criterion	-4.181520	
Log likelihood	58.12337	F-statistic	0.622740	
Durbin-Watson stat	1.429979	Prob(F-statistic)	0.651898	

### PERSAMAAN III

#### I.1 Uji Pelanggaran Multikolinieritas

	LPROF	LQ	LED	LAC
LPROF	1.000000	0.227991	-0.708982	-0.618584
LQ	0.227991	1.000000	-0.673352	-0.827859
LED	-0.708982	-0.673352	1.000000	0.897214
LAC	-0.618584	-0.827859	0.897214	1.000000

#### II.2 Uji korelasi Pada ketiga Variabel

##### Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.452119	Probability	0.638581
Obs*R-squared	0.953431	Probability	0.620819

##### Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 02/18/08 Time: 13:31

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.117100	1.960817	0.059720	0.9526
LQ	-0.013324	0.223807	-0.059535	0.9527
RESID(-1)	0.009232	0.133317	0.069247	0.9450
RESID(-2)	0.126169	0.133207	0.947169	0.3476

R-squared	0.015891	Mean dependent var	-7.27E-15
Adjusted R-squared	-0.036830	S.D. dependent var	0.246607
S.E. of regression	0.251107	Akaike info criterion	0.138465
Sum squared resid	3.531064	Schwarz criterion	0.278088
Log likelihood	-0.153953	F-statistic	0.301413
Durbin-Watson stat	2.000646	Prob(F-statistic)	0.824232

##### Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.199054	Probability	0.309100
Obs*R-squared	2.463889	Probability	0.291725

##### Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 02/18/08 Time: 13:25

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.020693	0.075389	0.274486	0.7847
LED	-0.068444	0.238628	-0.286824	0.7753
RESID(-1)	0.200804	0.135192	1.485321	0.1431
RESID(-2)	0.021997	0.134208	0.163905	0.8704



Breusch-Godfrey Serial Correlation LM Test:

Obs*R-squared	0.911591	Probability	0.633943
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Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 02/18/08 Time: 13:21

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.196098	0.937080	0.209265	0.8350
LAC	-0.022093	0.104536	-0.211342	0.8334
RESID(-1)	0.124621	0.138014	0.902965	0.3704
RESID(-2)	0.018992	0.135140	0.140534	0.8887
R-squared	0.015193	Mean dependent var	-0.002513	
Adjusted R-squared	-0.037564	S.D. dependent var	0.199007	
S.E. of regression	0.202710	Akaike info criterion	-0.289740	
Sum squared resid	2.301117	Schwarz criterion	-0.150117	
Log likelihood	12.69219	F-statistic	0.287981	
Durbin-Watson stat	1.985081	Prob(F-statistic)	0.833880	

### II.3 Uji Heteroskedastis pada ketiga persamaan

White Heteroskedasticity Test:

F-statistic	0.421040	Probability	0.658388
Obs*R-squared	0.873496	Probability	0.646134

Test Equation:

Dependent Variable: RESID<sup>2</sup>

Method: Least Squares

Date: 02/18/08 Time: 13:32

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-100.4790	109.6530	-0.916336	0.3634
LQ	22.99306	25.09046	0.916406	0.3633
LQ <sup>2</sup>	-1.314251	1.435053	-0.915820	0.3636

White Heteroskedasticity Test:

F-statistic	0.214000	Probability	0.807994
Obs*R-squared	0.447169	Probability	0.799647

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 04/18/08 Time: 15:51

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.96E+15	1.21E+16	0.491377	0.6250
ED	-6.62E+15	1.58E+16	-0.419765	0.6762
ED^2	1.81E+15	5.03E+15	0.360052	0.7201
R-squared	0.007453	Mean dependent var		3.55E+14
Adjusted R-squared	-0.027373	S.D. dependent var		2.05E+15
S.E. of regression	2.08E+15	Akaike info criterion		73.42842
Sum squared resid	2.46E+32	Schwarz criterion		73.53314
Log likelihood	-2199.853	F-statistic		0.214000
Durbin-Watson stat	2.060051	Prob(F-statistic)		0.807994

White Heteroskedasticity Test:

F-statistic	14.74403	Probability	0.000007
Obs*R-squared	20.45697	Probability	0.000036

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 06/19/08 Time: 17:23

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	56.38598	13.71732	4.110568	0.0001
LAC	-12.62480	3.019329	-4.181326	0.0001
LAC^2	0.706556	0.166049	4.255098	0.0001
R-squared	0.340949	Mean dependent var		0.038943
Adjusted R-squared	0.317825	S.D. dependent var		0.158811
S.E. of regression	0.131168	Akaike info criterion		-1.175962
Sum squared resid	0.980695	Schwarz criterion		-1.071245
Log likelihood	38.27885	F-statistic		14.74403
Durbin-Watson stat	1.814941	Prob(F-statistic)		0.000007

## II.4 Permasalahan Heteroskedastis diatasi

White Heteroskedasticity Test:

F-statistic	0.996116	Probability	0.375648
Obs*R-squared	2.026266	Probability	0.363080

Test Equation:

Dependent Variable: STD\_RESID^2

Method: Least Squares

Date: 06/19/08 Time: 17:25

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.012622	0.009837	-1.283061	0.2047
LAC	0.002817	0.002165	1.300777	0.1986
LAC^2	-0.000156	0.000119	-1.312294	0.1947
R-squared	0.033771	Mean dependent var	5.84E-05	
Adjusted R-squared	-0.000132	S.D. dependent var	9.41E-05	
S.E. of regression	9.41E-05	Akaike info criterion	-15.65643	
Sum squared resid	5.04E-07	Schwarz criterion	-15.55171	
Log likelihood	472.6930	F-statistic	0.996116	
Durbin-Watson stat	1.901023	Prob(F-statistic)	0.375648	

## II.5 Hasil Regresi Persamaan Setelah Pelanggaran Diatasi

Dependent Variable: PROF

Method: Least Squares

Date: 04/18/08 Time: 15:49

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ED	-82673445	16509820	-5.007532	0.0000
C	2.12E+08	22551109	9.404135	0.0000
R-squared	0.301839	Mean dependent var	99830683	
Adjusted R-squared	0.289802	S.D. dependent var	22752968	
S.E. of regression	19174671	Akaike info criterion	36.40884	
Sum squared resid	2.13E+16	Schwarz criterion	36.47866	
Log likelihood	-1090.265	F-statistic	25.07537	
Durbin-Watson stat	2.028130	Prob(F-statistic)	0.000005	

Dependent Variable: LPROF

Method: Least Squares

Date: 06/19/08 Time: 18:12

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.95446	1.928150	7.755860	0.0000
LQ	0.392466	0.220079	1.783293	0.0798
R-squared	0.051980	Mean dependent var		18.39244
Adjusted R-squared	0.035635	S.D. dependent var		0.253277
S.E. of regression	0.248724	Akaike info criterion		0.087817
Sum squared resid	3.588081	Schwarz criterion		0.157628
Log likelihood	-0.634497	F-statistic		3.180133
Durbin-Watson stat	1.975720	Prob(F-statistic)		0.079771

### Hasil Regresi Tambahan Antara Variabel Profit Dengan Kekuatan Monopoli

Dependent Variable: PROF

Method: Least Squares

Date: 07/26/08 Time: 01:07

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-27258578	28283654	-0.963757	0.3392
MOP	1.71E+08	37869461	4.511740	0.0000
R-squared	0.259787	Mean dependent var		99830683
Adjusted R-squared	0.247024	S.D. dependent var		22752968
S.E. of regression	19743698	Akaike info criterion		36.46733
Sum squared resid	2.26E+16	Schwarz criterion		36.53714
Log likelihood	-1092.020	F-statistic		20.35580
Durbin-Watson stat	1.987032	Prob(F-statistic)		0.000032

### Uji Heteroskedastis

#### White Heteroskedasticity Test:

F-statistic	0.152733	Probability	0.858709
Obs*R-squared	0.319830	Probability	0.852216

#### Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 07/27/08 Time: 15:50

Sample: 2001:01 2005:12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.90E+15	1.68E+16	0.350259	0.7274
MOP	-1.78E+16	4.83E+16	-0.368622	0.7138
MOP^2	1.38E+16	3.45E+16	0.401550	0.6895
R-squared	0.005330	Mean dependent var		3.77E+14
Adjusted R-squared	-0.029570	S.D. dependent var		2.06E+15
S.E. of regression	2.09E+15	Akaike info criterion		73.43912
Sum squared resid	2.49E+32	Schwarz criterion		73.54384
Log likelihood	-2200.174	F-statistic		0.152733
Durbin-Watson stat	2.059316	Prob(F-statistic)		0.858709

### Uji Autokorelasi

#### Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.000835	Probability	0.999165
Obs*R-squared	0.001790	Probability	0.999106

#### Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/27/08 Time: 15:50

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-71126.15	28839494	-0.002466	0.9980
MOP	95626.28	38614196	0.002476	0.9980
RESID(-1)	0.005471	0.133878	0.040866	0.9675
RESID(-2)	5.62E-05	0.133661	0.000421	0.9997
R-squared	0.000030	Mean dependent var		-1.31E-08
Adjusted R-squared	-0.053540	S.D. dependent var		19575663
S.E. of regression	20092871	Akaike info criterion		36.53397
Sum squared resid	2.26E+16	Schwarz criterion		36.67359
Log likelihood	-1092.019	F-statistic		0.000557
Durbin-Watson stat	1.997963	Prob(F-statistic)		0.999982

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