<table>
<thead>
<tr>
<th>Tahun</th>
<th>PDB ADHK 2000 ( Rp 000,000,000 )</th>
<th>UTANG LUAR NEGERI INDONESIA ( US$ 000,000 )</th>
<th>VARIABEL DUMMY</th>
</tr>
</thead>
<tbody>
<tr>
<td>1988</td>
<td>750289.3</td>
<td>7225.6</td>
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</tr>
<tr>
<td>1989</td>
<td>680442.4</td>
<td>6303.8</td>
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<tr>
<td>1990</td>
<td>864326.9</td>
<td>6408.8</td>
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<tr>
<td>1991</td>
<td>924553.5</td>
<td>13475</td>
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<td>1992</td>
<td>984470.7</td>
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<td>1993</td>
<td>1084238</td>
<td>16332</td>
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<td>1994</td>
<td>1127824</td>
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<tr>
<td>1995</td>
<td>1219845</td>
<td>20620</td>
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<tr>
<td>1996</td>
<td>1313361</td>
<td>20657</td>
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<td>1997</td>
<td>1376827</td>
<td>25015</td>
<td>0</td>
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<td>1998</td>
<td>1196037</td>
<td>24195</td>
<td>1</td>
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<tr>
<td>1999</td>
<td>1205714</td>
<td>14475</td>
<td>1</td>
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<tr>
<td>2000</td>
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<td>9409</td>
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<td>2001</td>
<td>1684281</td>
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<td>1</td>
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<td>2002</td>
<td>1863275</td>
<td>9705</td>
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<td>2003</td>
<td>2013675</td>
<td>12132</td>
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<td>2004</td>
<td>2295826</td>
<td>15537</td>
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<td>2005</td>
<td>2774281</td>
<td>21473</td>
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<td>2006</td>
<td>3339217</td>
<td>28767</td>
<td>1</td>
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<tr>
<td>2007</td>
<td>3949321</td>
<td>33260</td>
<td>1</td>
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<tr>
<td>2008</td>
<td>4954029</td>
<td>46102</td>
<td>1</td>
</tr>
</tbody>
</table>
Null Hypothesis: $D(Y,2)$ has a unit root
Exogenous: Constant
Lag Length: 1 (Automatic based on AIC, MAXLAG=4)

<table>
<thead>
<tr>
<th></th>
<th>t-Statistic</th>
<th>Prob.*</th>
</tr>
</thead>
<tbody>
<tr>
<td>Augmented Dickey-Fuller test statistic</td>
<td>-4.994473</td>
<td>0.0011</td>
</tr>
<tr>
<td>Test critical values:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1% level</td>
<td>-3.886751</td>
<td></td>
</tr>
<tr>
<td>5% level</td>
<td>-3.052169</td>
<td></td>
</tr>
<tr>
<td>10% level</td>
<td>-2.666593</td>
<td></td>
</tr>
</tbody>
</table>

Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 17

Augmented Dickey-Fuller Test Equation
Dependent Variable: $D(Y,3)$
Method: Least Squares
Date: 03/03/10   Time: 16:54
Sample (adjusted): 1992 2008
Included observations: 17 after adjustments

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>$D(Y(-1),2)$</td>
<td>-1.869028</td>
<td>0.374219</td>
<td>-4.994473</td>
<td>0.0002</td>
</tr>
<tr>
<td>$D(Y(-1),3)$</td>
<td>0.475330</td>
<td>0.241959</td>
<td>1.964508</td>
<td>0.0696</td>
</tr>
<tr>
<td>$C$</td>
<td>671.0920</td>
<td>1073.912</td>
<td>0.624904</td>
<td>0.5421</td>
</tr>
</tbody>
</table>

R-squared 0.712252  Mean dependent var 81.63529
Adjusted R-squared 0.671145  S.D. dependent var 7652.273
S.E. of regression 4388.265  Akaike info criterion 19.77004
Sum squared resid 2.70E+08  Schwarz criterion 19.91708
Log likelihood -165.0453  F-statistic 17.32681
Durbin-Watson stat 1.405317  Prob(F-statistic) 0.000163
Null Hypothesis: D(ULN,2) has a unit root
Exogenous: Constant
Lag Length: 0 (Automatic based on AIC, MAXLAG=2)

<table>
<thead>
<tr>
<th>Augmented Dickey-Fuller test statistic</th>
<th>t-Statistic</th>
<th>Prob.*</th>
</tr>
</thead>
<tbody>
<tr>
<td>Augmented Dickey-Fuller test statistic</td>
<td>-4.641806</td>
<td>0.0020</td>
</tr>
</tbody>
</table>

Test critical values:
- 1% level: -3.857386
- 5% level: -3.040391
- 10% level: -2.660551

Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 18

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(ULN,3)
Method: Least Squares
Date: 03/03/10   Time: 16:55
Sample (adjusted): 1991 2008
Included observations: 18 after adjustments

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>D(ULN(-1),2)</td>
<td>-1.236890</td>
<td>0.266467</td>
<td>-4.641806</td>
<td>0.0003</td>
</tr>
<tr>
<td>C</td>
<td>54549.82</td>
<td>41650.91</td>
<td>1.309691</td>
<td>0.2088</td>
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</table>

R-squared       0.573860   Mean dependent var 7826.194
Adjusted R-squared 0.547226   S.D. dependent var 254831.0
S.E. of regression 171471.8   Akaike info criterion 27.04666
Sum squared resid 4.70E+11   Schwarz criterion 27.14560
Log likelihood   -241.4200   F-statistic 21.54637
Durbin-Watson stat 1.622957   Prob(F-statistic) 0.000271
### HASIL GRANGER LAG 1

**Pairwise Granger Causality Tests**  
*Date: 03/03/10  Time: 16:32  Sample: 1988 2008  Lags: 1*

<table>
<thead>
<tr>
<th>Null Hypothesis</th>
<th>Obs</th>
<th>F-Statistic</th>
<th>Probability</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y does not Granger Cause ULN</td>
<td>20</td>
<td>11.8494</td>
<td>0.00311</td>
</tr>
<tr>
<td>ULN does not Granger Cause Y</td>
<td>3.16924</td>
<td>0.09292</td>
<td></td>
</tr>
</tbody>
</table>
**HASIL REGRES KOINTEGRASI TES**

Null Hypothesis: D(RESID01) has a unit root  
Exogenous: None  
Lag Length: 0 (Automatic based on SIC, MAXLAG=0)

<table>
<thead>
<tr>
<th>t-Statistic</th>
<th>Prob.*</th>
</tr>
</thead>
<tbody>
<tr>
<td>Augmented Dickey-Fuller test statistic</td>
<td>-2.940951</td>
</tr>
</tbody>
</table>

Test critical values:  
1% level: -2.692358  
5% level: -1.960171  
10% level: -1.607051

Warning: Probabilities and critical values calculated for 20  
observations and may not be accurate for a sample size of 19

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(RESID01,2)  
Method: Least Squares  
Date: 03/03/10   Time: 17:36  
Sample (adjusted): 1990 2008  
Included observations: 19 after adjustments

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>D(RESID01(-1))</td>
<td>-0.713339</td>
<td>0.242554</td>
<td>-2.940951</td>
<td>0.0087</td>
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</table>

R-squared 0.320821  
Adjusted R-squared 0.320821  
S.E. of regression 3749.375  
Sum squared resid 2.53E+08  
Log likelihood -182.8037  
Mean dependent var 329.3559  
S.D. dependent var 4549.532  
Akaike info criterion 19.34776  
Schwarz criterion 19.39747  
Durbin-Watson stat 1.850406
Dependent Variable: LGROWTH  
Method: Least Squares  
Date: 02/23/10   Time: 11:28  
Sample: 1988 2008  
Included observations: 21

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>C</td>
<td>8.53852</td>
<td>1.069807</td>
<td>7.981371</td>
<td>0.0000</td>
</tr>
<tr>
<td>LULN</td>
<td>0.55590</td>
<td>0.112196</td>
<td>4.954748</td>
<td>0.0001</td>
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<tr>
<td>DUMMY</td>
<td>0.60180</td>
<td>0.117992</td>
<td>5.100413</td>
<td>0.0001</td>
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</tbody>
</table>

R-squared 0.79481     Mean dependent var 14.2229
Adjusted R-squared 0.77201
S.D. dependent var 0.25964
Akaike info criterion 1.21347
Schwarz criterion 0.13819
F-statistic 0.80301  
Prob(F-statistic) 0.00000

Universitas Sumatera Utara
**HASIL REGRES MULTIKOLINEARITY**

<table>
<thead>
<tr>
<th>Variabel</th>
<th>LX1</th>
<th>DUMMY</th>
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<tbody>
<tr>
<td>LX1</td>
<td>1.000000</td>
<td>0.075562</td>
</tr>
<tr>
<td>DUMMY</td>
<td>0.075562</td>
<td>1.000000</td>
</tr>
</tbody>
</table>
Breusch-Godfrey Serial Correlation LM Test:

<p>| | | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>F-statistic</td>
<td>5.07228</td>
<td>0.02203</td>
</tr>
<tr>
<td>Obs*R-squared</td>
<td>8.40318</td>
<td>0.01497</td>
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</tbody>
</table>

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 03/05/10  Time: 14:41
Presample missing value lagged residuals set to zero.

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>C</td>
<td>362153.6</td>
<td>119944.4</td>
<td>3.019345</td>
<td>0.0092</td>
</tr>
<tr>
<td>LULN</td>
<td>-0.01535</td>
<td>0.065266</td>
<td>-0.235331</td>
<td>0.8174</td>
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<tr>
<td>DUMMY</td>
<td>-0.02157</td>
<td>0.077376</td>
<td>-0.278850</td>
<td>0.7844</td>
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<tr>
<td>AR(1)</td>
<td>0.13016</td>
<td>0.043110</td>
<td>3.019383</td>
<td>0.0092</td>
</tr>
<tr>
<td>RESID(-1)</td>
<td>-0.62537</td>
<td>0.280129</td>
<td>-2.232453</td>
<td>0.0424</td>
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<td>RESID(-2)</td>
<td>-0.29657</td>
<td>0.266346</td>
<td>-1.113488</td>
<td>0.2843</td>
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R-squared 0.42015  Mean dependent var 3.73E-05
Adjusted R-squared 0.21307  S.D. dependent var 0.08273
S.E. of regression 0.07339  Akaike info criterion 2.14262
Sum squared resid 0.07541  Schwarz criterion 1.84390
Log likelihood 27.4262  F-statistic 2.02891
Durbin-Watson stat 1.74714  Prob(F-statistic) 0.13651