

Lampiran 1**Data Variabel Regresi**

Tahun	Pertumbuhan Ekonomi Uang (Jutaan Rupiah)	Pengeluaran Pemerintah (JutaanRupia)	Pengeluaran Konsumsi (Jutaan Rupiah)	Investasi (JutaanRupih)
1990	272.716.520.000	10.976.041.000	42.531.260.000	3.443.480.000
1991	352.350.060.000	12.665.597.000	45.820.260.000	14.337.983.000
1992	245.456.540.000	13.153.220.000	47.242.170.000	15.334.000.000
1993	482.344,510.000	16.665.927.000	71.544.770.000	3.162.130.000
1994	586.635,810.000	17.766.237.000		4.659.010.000
1995	645.927,260.000	20.816.838.000	81.792.600.000	5.314.670.000
1996	724.888,770.000	22.687.044.300	92.431.160.000	
1997	842.928,460.000	29.400.712.000	111.969.220.000	6.125.400.000
1998	1.315.213.530.000	46.668.018.000	333473.270.000	6.064.000.000
1999	1.579.857.850.000	65.633.192.000	375.733.470.000	6.081.500.000
2000	1.730.902.070.000	106.543.700.700	381709.870.000	6.318.000.000
2001	2.467.302.960.000	135.865.993.000	401.623.210.000	13.803.750.000
2002	2.710.285.820.000	173.657.756.000	426.324.580.000	14.051.750.000
2003	2.996.488.400.000	232.974.461.488	393.160.130.000	15.271.000.000
2004	3.270.304.480.000	238.228.777.932	415.076.440.000	16.246.000.000
2005	3.683.020.640.000	252.951.793.000	447.171.860.000	17.899.950.000
2006	3.978.806.620.000	355.588.057.000	476762.760.000	19.284.450.000
2007	4.483.323.770.000	498.523.976.000	508494.760.000	21.593.500.000
2008	5.058.679.190.000	473.372.300.000	939930.240.000	22.503.500.000

Lampiran 2

Hasil Regres AdF Dan Derajat Integrasi Untuk Uji Akar Unit

Pada Pertumbuhan ekonomi (Y)

Null Hypothesis: D(Y,2) has a unit root				
Exogenous: Constant				
Lag Length: 1 (Automatic based on SIC, MAXLAG=3)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-5.575682	0.0005
Test critical values:	1% level		-3.959148	
	5% level		-3.081002	
	10% level		-2.681330	
*MacKinnon (1996) one-sided p-values.				
Warning: Probabilities and critical values calculated for 20				
observations and may not be accurate for a sample size of 15				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(Y,3)				
Method: Least Squares				
Date: 03/04/10 Time: 17:06				
Sample (adjusted): 1994 2008				
Included observations: 15 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(Y(-1),2)	-2.362094	0.423642	-5.575682	0.0001
D(Y(-1),3)	0.532590	0.236955	2.247640	0.0442
C	64050370	50326765	1.272690	0.2272
R-squared	0.847324	Mean dependent var		-18196215
Adjusted R-squared	0.821878	S.D. dependent var		4.48E+08
S.E. of regression	1.89E+08	Akaike info criterion		41.13183
Sum squared resid	4.30E+17	Schwarz criterion		41.27344
Log likelihood	-305.4887	F-statistic		33.29901
Durbin-Watson stat	2.253244	Prob(F-statistic)		0.000013

lampiran 3

Hasil Regres AdF Dan Derajat Integrasi Untuk Uji Akar Unit

Pada Pengeluaran Pemerintah (X_1)

Null Hypothesis: X_1 has a unit root				
Exogenous: Constant				
Lag Length: 2 (Automatic based on SIC, MAXLAG=3)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			3.951890	1.0000
Test critical values:	1% level		-3.920350	
	5% level		-3.065585	
	10% level		-2.673459	
*MacKinnon (1996) one-sided p-values.				
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 16				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: $D(X_1)$				
Method: Least Squares				
Date: 03/04/10 Time: 17:08				
Sample (adjusted): 1993 2008				
Included observations: 16 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
$X_1(-1)$	0.435601	0.110226	3.951890	0.0019
$D(X_1(-1))$	-0.244937	0.339211	-0.722077	0.4841
$D(X_1(-2))$	-1.833171	0.390778	-4.691076	0.0005
C	15363619	9261691.	1.658835	0.1230
R-squared	0.694176	Mean dependent var		29076192
Adjusted R-squared	0.617720	S.D. dependent var		41871203
S.E. of regression	25888466	Akaike info criterion		37.18881
Sum squared resid	8.04E+15	Schwarz criterion		37.38196
Log likelihood	-293.5105	F-statistic		9.079413
Durbin-Watson stat	1.501223	Prob(F-statistic)		0.002060

Lampiran 4

Hasil Regres AdF Dan Derajat Integrasi Untuk Uji Akar Unit Pada Pengeluaran konsumsi (X_2)

Null Hypothesis: $D(X_2,2)$ has a unit root				
Exogenous: Constant				
Lag Length: 0 (Automatic based on SIC, MAXLAG=3)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-3.976331	0.0090
Test critical values:	1% level		-3.920350	
	5% level		-3.065585	
	10% level		-2.673459	
*MacKinnon (1996) one-sided p-values.				
Warning: Probabilities and critical values calculated for 20 observations and may not be accurate for a sample size of 16				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: $D(X_2,3)$				
Method: Least Squares				
Date: 03/04/10 Time: 17:33				
Sample (adjusted): 1993 2008				
Included observations: 16 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
$D(X_2(-1),2)$	-1.500213	0.377286	-3.976331	0.0014
C	27765071	32580829	0.852190	0.4085
R-squared	0.530378	Mean dependent var		25098161
Adjusted R-squared	0.496834	S.D. dependent var		1.84E+08
S.E. of regression	1.30E+08	Akaike info criterion		40.32498
Sum squared resid	2.38E+17	Schwarz criterion		40.42155
Log likelihood	-320.5998	F-statistic		15.81121
Durbin-Watson stat	1.613577	Prob(F-statistic)		0.001379

Lampiran 5

Hasil Regres AdF Dan Derajat Integrasi Untuk Uji Akar Unit Pada Investasi (X_3)

Null Hypothesis: D(X3) has a unit root Exogenous: Constant Lag Length: 0 (Automatic based on SIC, MAXLAG=3)				
			t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic			-5.155660	0.0008
Test critical values:	1% level		-3.886751	
	5% level		-3.052169	
	10% level		-2.666593	
*MacKinnon (1996) one-sided p-values. 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(X3,2) Method: Least Squares Date: 03/04/10 Time: 17:14 Sample (adjusted): 1992 2008 Included observations: 17 after adjustments				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(X3(-1))	-1.127952	0.218779	-5.155660	0.0001
C	616931.7	1067653.	0.577839	0.5719
R-squared	0.639257	Mean dependent var		-587323.7
Adjusted R-squared	0.615207	S.D. dependent var		6924538.
S.E. of regression	4295406.	Akaike info criterion		33.49412
Sum squared resid	2.77E+14	Schwarz criterion		33.59215
Log likelihood	-282.7000	F-statistic		26.58083
Durbin-Watson stat	2.248388	Prob(F-statistic)		0.000117

Uji Multikolinearitas (LX₁)

Dependent Variable: LX1				
Method: Least Squares				
Date: 03/15/10 Time: 16:49				
Sample: 1990 2008				
Included observations: 17				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-11.48595	2.286312	-5.023789	0.0002
LX2	1.063900	0.104960	10.13626	0.0000
LX3	0.571059	0.163559	3.491460	0.0036
R-squared	0.939906	Mean dependent var		18.18134
Adjusted R-squared	0.931321	S.D. dependent var		1.360036
S.E. of regression	0.356420	Akaike info criterion		0.933373
Sum squared resid	1.778495	Schwarz criterion		1.080410
Log likelihood	-4.933667	F-statistic		109.4839
Durbin-Watson stat	1.658328	Prob(F-statistic)		0.000000

Uji multikolinearitas (LX₂)

Dependent Variable: LX2				
Method: Least Squares				
Date: 03/15/10 Time: 16:51				
Sample: 1990 2008				
Included observations: 17				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10.15857	2.005036	5.066526	0.0002
LX1	0.827220	0.081610	10.13626	0.0000
LX3	-0.370293	0.170639	-2.170038	0.0477
R-squared	0.915876	Mean dependent var		19.22179
Adjusted R-squared	0.903858	S.D. dependent var		1.013600
S.E. of regression	0.314284	Akaike info criterion		0.681747
Sum squared resid	1.382844	Schwarz criterion		0.828785
Log likelihood	-2.794851	F-statistic		76.21040
Durbin-Watson stat	1.366848	Prob(F-statistic)		0.000000

Uji multikolinearitas (LX₃)

Dependent Variable: LX3				
Method: Least Squares				
Date: 03/15/10 Time: 16:53				
Sample: 1990 2008				
Included observations: 17				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.38724	2.474954	5.813134	0.0000
LX1	0.815066	0.233446	3.491460	0.0036
LX2	-0.679731	0.313234	-2.170038	0.0477
R-squared	0.625015	Mean dependent var		16.14059
Adjusted R-squared	0.571446	S.D. dependent var		0.650452
S.E. of regression	0.425812	Akaike info criterion		1.289148
Sum squared resid	2.538424	Schwarz criterion		1.436186
Log likelihood	-7.957761	F-statistic		11.66741
Durbin-Watson stat	2.277554	Prob(F-statistic)		0.001043

Lampiran 6

Hasil Regresi Linear Berganda

Dependent Variable: LNY				
Method: Least Squares				
Date: 03/06/10 Time: 07:47				
Sample: 1990 2008				
Included observations: 19				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6.561861	1.514753	4.331967	0.0008
LNX1	0.548327	0.105767	5.184286	0.0002
LNX2	0.319392	0.119947	2.662773	0.0195
LNX3	0.198101	0.088531	1.108095	0.2879
R-squared	0.984550	Mean dependent var	21.08706	
Adjusted R-squared	0.980985	S.D. dependent var	1.022878	
S.E. of regression	0.141051	Akaike info criterion	-0.877063	
Sum squared resid	0.258641	Schwarz criterion	-0.681013	
Log likelihood	11.45504	F-statistic	276.1409	
Durbin-Watson stat	2.080685	Prob(F-statistic)	0.000000	