Data

TAHUN	IPM	PPBP	PPBK	PDRB	GND	PTKW
2010	67.09	1.090.133.040.051	181.170.196.931	27.505.651,00	89.43	69.283,63
2011	67.34	1.371.018.941.951	227.850.879.281	31.437.244,00	89.57	61.720,65
2012	67.74	1.384.965.004.623	287.863.002.639	41.712.044,00	90.04	64.656,79
2013	68.36	2.158.579.376.940	358.736.261.028	46.946.402,00	90.07	64.201,34
2014	68.87	2.321.529.436.658	385.817.078.988	52.195.495,00	90.26	70.663,65
2015	69.51	2.521.076.048.306	363.950.490.085	57.172.201,00	90.96	71.529,16
2016	70.00	6.090.407.786.050	495.482.409.286	63.076.638,00	90.82	73.992,50
2017	70.57	5.353.735.113.233	489.801.828.519	68.942.233,00	90.65	71.962,67
2018	71.18	5.277.487.483.820	585.556.158.553	74.134.743,00	90.66	69.940,48
2019	71.74	5.784.899.908.257	540.117.396.199	79.960.895,00	90.71	72.542,98
2020	71.77	6.253.454.267.709	543.841.149.495	81.128.284,00	90.67	78.614,48
2021	72.00	6.464.682.748.921	585.030.801.517	87.115.303,00	90.73	79.287,37

Model Lengkap

Dependent Variable: IPM
Method: Least Squares
Date: 11/15/22 Time: 12:15
Sample: 2010 2021
Included observations: 12

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	87.19148	34.68616	2.513726	0.0457
LOG(PPBP)	1.410291	0.580855	2.427956	0.0513
LOG(PPBK)	-4.198713	1.932424	-2.172771	0.0728
LOG(PDRB)	7.628506	1.910020	3.993939	0.0072
GND	-0.900775	0.434450	-2.073370	0.0835
PTKW	-9.26E-06	3.83E-05	-0.241891	0.8169

R-squared	0.984246	Mean dependent var	69.68083
Adjusted R-squared	0.971118	S.D. dependent var	1.796797
S.E. of regression	0.305360	Akaike info criterion	0.772204
Sum squared resid	0.559470	Schwarz criterion	1.014658
			0.6
Log likelihood	1.366774	Hannan-Quinn criter.	82439
F-statistic	74.97206	Durbin-Watson stat	2.088870
Prob(F-statistic)	0.000025		

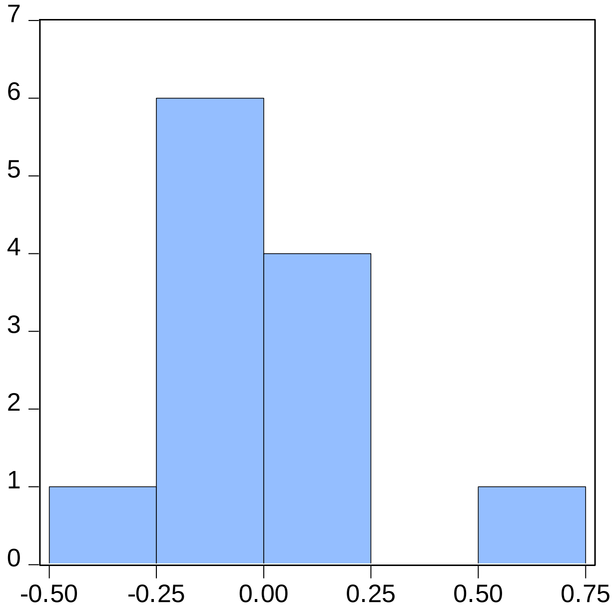
Uji Multikolinieritas (VIF)

Variance Inflation Factors
Date: 11/15/22 Time: 12:13
Sample: 2010 2021
Included observations: 12

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	1203.129	154834.7	NA
LOG(PPBP)	0.337393	35999.41	18.51455
LOG(PPBK)	3.734261	342745.5	65.43575
LOG(PDRB)	3.648178	149454.3	60.93987

GND	0.188746	198426.6	5.630298
PTKW	1.46E-09	946.7873	4.944125

Uji Normalitas Residual



Series: Residuals
Sample 2010 2021
Observations 12

Mean	-1.75e-14
Median	-0.039768
Maximum	0.514836
Minimum	-0.301465
Std. Dev.	0.225524
Skewness	0.777817
Kurtosis	3.287913
Jarque-Bera	1.251444
Probability	0.534875

Uji Otokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.890979	Prob. F(2,4)	0.4786
Obs*R-squared	3.698313	Prob. Chi-Square(2)	0.1574

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 11/15/22 Time: 12:12
Sample: 2010 2021
Included observations: 12
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	29.31241	43.10700	0.679992	0.5338
LOG(PPBP)	0.301481	0.729681	0.413169	0.7007
LOG(PPBK)	-1.256097	2.588982	-0.485170	0.6529
LOG(PDRB)	1.165339	2.353950	0.495057	0.6465
GND	-0.274857	0.488244	-0.562951	0.6035
PTKW	-5.51E-06	4.32E-05	-0.127536	0.9047
RESID(-1)	-0.323631	0.561708	-0.576155	0.5954
RESID(-2)	-0.638573	0.485385	-1.315602	0.2586

R-squared	0.308193	Mean dependent var	-1.75E-14
Adjusted R-squared	-0.902470	S.D. dependent var	0.225524
S.E. of regression	0.311065	Akaike info criterion	0.737090
Sum squared resid	0.387045	Schwarz criterion	1.060361

Log likelihood	3.577461	Hannan-Quinn criter.	0.617403
F-statistic	0.254565	Durbin-Watson stat	2.659803
Prob(F-statistic)	0.944400		

Uji Heterokedastisitas

Heteroskedasticity Test: White

F-statistic	4.980283	Prob. F(9,2)	0.1784
Obs*R-squared	11.48743	Prob. Chi-Square(9)	0.2438
Scaled explained SS	3.285278	Prob. Chi-Square(9)	0.9519

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 11/15/22 Time: 12:11
Sample: 2010 2021
Included observations: 12
Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	906.3781	215.2759	4.210310	0.0520
LOG(PPBP)	8.687822	6.223102	1.396060	0.2975
LOG(PPBP)^2	-0.149750	0.106867	-1.401280	0.2961
LOG(PPBK)	-139.2497	42.10971	-3.306830	0.0806
LOG(PPBK)^2	2.598777	0.779917	3.332121	0.0795
LOG(PDRB)	94.83692	35.84335	2.645872	0.1181
LOG(PDRB)^2	-2.636934	0.992756	-2.656175	0.1173
GND	-0.122735	0.128598	-0.954410	0.4406
PTKW	-0.000226	0.000119	-1.898316	0.1981
PTKW^2	1.49E-09	8.31E-10	1.789227	0.2155

R-squared	0.957286	Mean dependent var	0.046622
Adjusted R-squared	0.765070	S.D. dependent var	0.073656
S.E. of regression	0.035701	Akaike info criterion	-3.952380
Sum squared resid	0.002549	Schwarz criterion	-3.548291
Log likelihood	33.71428	Hannan-Quinn criter.	-4.101988
F-statistic	4.980283	Durbin-Watson stat	2.613870
Prob(F-statistic)	0.178350		

Uji Spesifikasi Model (Ramsey Reset)

Ramsey RESET Test
Equation: UNTITLED
Specification: IPM C LOG(PPBP) LOG(PPBK) LOG(PDRB) GND PTKW
Omitted Variables: Squares of fitted values

	Value	df	Probability
t-statistic	1.345041	5	0.2364
F-statistic	1.809135	(1, 5)	0.2364
Likelihood ratio	3.705926	1	0.0542

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	0.148647	1	0.148647
Restricted SSR	0.559470	6	0.093245
Unrestricted SSR	0.410823	5	0.082165

LR test summary:

	Value
Restricted LogL	1.366774
Unrestricted LogL	3.219737

Unrestricted Test Equation:
Dependent Variable: IPM
Method: Least Squares
Date: 11/15/22 Time: 12:10
Sample: 2010 2021
Included observations: 12

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1163.131	930.1498	-1.250477	0.2665
LOG(PPBP)	-29.63308	23.08631	-1.283578	0.2556
LOG(PPBK)	89.84846	69.94495	1.284560	0.2552
LOG(PDRB)	-160.0882	124.7055	-1.283730	0.2555
GND	19.68264	15.30862	1.285723	0.2549
PTKW	0.000187	0.000150	1.244429	0.2685
FITTED^2	0.154400	0.114792	1.345041	0.2364

R-squared	0.988432	Mean dependent var	69.68083
Adjusted R-squared	0.974550	S.D. dependent var	1.796797
S.E. of regression	0.286644	Akaike info criterion	0.630044
Sum squared resid	0.410823	Schwarz criterion	0.912906
Log likelihood	3.219737	Hannan-Quinn criter.	0.525318
F-statistic	71.20359	Durbin-Watson stat	1.604011
Prob(F-statistic)	0.000111		