

LAMPIRAN 1
Koefisien VAR

TABEL 8

Irihsg-Irlq45 (Variabel dependen: Irlq45)

| | Estimasi | Std. Error | t value | Pr(> t) |
|--|------------|------------|---------|----------|
| Irihsg.I1 | 10537157 | 0.0752744 | 13998 | < 2e-16 |
| Irlq45.I1 | -0.8325835 | 0.0401179 | -20753 | < 2e-16 |
| Irihsg.I2 | 0.6978531 | 0.0839169 | 8316 | 3.16e-16 |
| Irlq45.I2 | 0.7125746 | 0.0521364 | -13668 | < 2e-16 |
| Irihsg.I3 | 0.8231731 | 0.0889916 | 9250 | < 2e-16 |
| Irlq45.I3 | -0.6099805 | 0.0585289 | -10422 | < 2e-16 |
| Irihsg.I4 | 0.3677481 | 0.0930016 | 3954 | 8.25e-05 |
| Irlq45.I4 | -0.5131360 | 0.0619184 | -8287 | 3.95e-16 |
| Irihsg.I5 | 0.4997859 | 0.0924875 | 5404 | 8.26e-08 |
| Irlq45.I5 | -0.3840004 | 0.0631350 | -6082 | 1.72e-09 |
| Irihsg.I6 | 0.1479299 | 0.0918951 | 1610 | 0.10778 |
| Irlq45.I6 | -0.2788703 | 0.0616163 | -4526 | 6.78e-06 |
| Irihsg.I7 | 0.2568271 | 0.0887890 | 2893 | 0.00391 |
| Irlq45.I7 | -0.2622053 | 0.0580742 | -4515 | 7.13e-06 |
| Irihsg.I8 | 0.0450634 | 0.0830384 | 0.543 | 0.58748 |
| Irlq45.I8 | -0.1581921 | 0.0518191 | -3053 | 0.00233 |
| Irihsg.I9 | 0.1050601 | 0.0745686 | 1409 | 0.15919 |
| Irlq45.I9 | -0.0885688 | 0.0397408 | -2229 | 0.02607 |
| const | 0.0010874 | 0.0008394 | 1295 | 0.19547 |
| <hr/> | | | | |
| Residual standard error: 0.02492 pada derajat bebas: 943 | | | | |
| Multiple R-Squared: 0.3404, Adjusted R-squared: 0.3271 | | | | |
| F-statistik: 25.61 pada DF: 19 dan 943, p-value: < 2.2e-16 | | | | |

Sumber: data sekunder yang diolah, 2008

TABEL 9

Irabank-Irihsg (Variabel dependen: Irihsg)

| | Estimasi | Std. Error | t value | Pr(> t) |
|---|------------|------------|---------|----------|
| Irihsg.I1 | 0.1334833 | 0.0406128 | 3287 | 0.001050 |
| Irabank.I1 | -0.0497087 | 0.0493966 | -1006 | 0.314515 |
| Irihsg.I2 | -0.1442643 | 0.0406179 | -3552 | 0.000401 |
| Irabank.I2 | 0.1355348 | 0.0494451 | 2741 | 0.006236 |
| const | 0.0013285 | 0.0004308 | 3084 | 0.002103 |
| <hr/> | | | | |
| Residual standard error: 0.01328 pada derajat bebas 964 | | | | |
| Multiple R-Squared: 0.03396, Adjusted R-squared: 0.02895 | | | | |
| F-statistik: 6.779 pada derajat bebas 5 dan 964, p-value: 3.189e-06 | | | | |

Sumber: data sekunder yang diolah, 2008

TABEL 10

Irihsg-Irabank (Variabel dependen: Irabank)

| | Estimate | Std. Error | t value | Pr(> t) |
|------------|------------|------------|---------|----------|
| Irihsg.I1 | 0.0511703 | 0.0334853 | 1528 | 0.1268 |
| Irabank.I1 | 0.0099455 | 0.0407276 | 0.244 | 0.8071 |
| Irihsg.I2 | -0.0763575 | 0.0334895 | -2280 | 0.0228 |
| Irabank.I2 | -0.0129982 | 0.0407676 | -0.319 | 0.7499 |
| const | 0.0007444 | 0.0003552 | 2096 | 0.0364 |

Residual standard error: 0.01095 pada derajat bebas 964
 Multiple R-Squared: 0.01785, Adjusted R-squared: 0.01276
 F-statistic: 3.504 pada derajat bebas 5 dan 964, p-value: 0.003816

Sumber: data sekunder yang diolah, 2008

TABEL 11

Irbmri-Irlq45 (Variabel dependen: Irlq45)

| | Estimasi | Std. Error | t value | Pr(> t) |
|-----------|------------|------------|---------|----------|
| Irlq45.I1 | -0.5499789 | 0.0354070 | -15533 | < 2e-16 |
| Irbmri.I1 | 0.2388480 | 0.0345765 | 6908 | 8.98e-12 |
| Irlq45.I2 | -0.3243491 | 0.0402154 | -8065 | 2.18e-15 |
| Irbmri.I2 | 0.1300121 | 0.0352941 | 3684 | 0.000243 |
| Irlq45.I3 | -0.2255275 | 0.0412674 | -5465 | 5.91e-08 |
| Irbmri.I3 | 0.1764260 | 0.0358648 | 4919 | 1.02e-06 |
| Irlq45.I4 | -0.1701611 | 0.0401205 | -4241 | 2.44e-05 |
| Irbmri.I4 | 0.0157300 | 0.0354847 | 0.443 | 0.657656 |
| Irlq45.I5 | -0.0732682 | 0.0352504 | -2079 | 0.037930 |
| Irbmri.I5 | 0.0724538 | 0.0344592 | 2103 | 0.035762 |
| const | 0.0022629 | 0.0008799 | 2572 | 0.010270 |

Residual standard error: 0.02701 pada derajat bebas 955
 Multiple R-Squared: 0.216, Adjusted R-squared: 0.2069
 F-statistic: 23.91 pada derajat bebas 11 dan 955, p-value: < 2.2e-16

Sumber: data sekunder yang diolah, 2008

TABEL 12

Iratop-Irlq45(Variabel dependen: Irlq45)

| | Estimasi | Std. Error | t value | Pr(> t) |
|-----------|----------|------------|---------|----------|
| Irlq45.I1 | 0,02675 | 11,44 | 0,002 | 0,9981 |
| Iratop.I1 | 34,12 | 34,06 | 1002 | 0,3167 |
| Irlq45.I2 | -10,66 | 12,63 | -0,844 | 0,3991 |
| Iratop.I2 | -41,69 | 34,46 | -1210 | 0,2267 |
| Irlq45.I3 | -8,165 | 12,61 | -0,648 | 0,5174 |
| Iratop.I3 | 37,8 | 34,73 | 1088 | 0,2767 |
| Irlq45.I4 | -8,554 | 11,38 | -0,751 | 0,4526 |
| Iratop.I4 | -23,17 | 34,43 | -0,673 | 0,5011 |
| const | 0,51 | 0,3004 | 1698 | 0,0899 . |

Residual standard error: 0.009249 pada derajat bebas 958
 Multiple R-Squared: 0.009096, Adjusted R-squared: -0.0002132
 F-statistic: 0.9771 pada derajat bebas 9 dan 958 DF, p-value: 0.4573

Sumber: data sekunder yang diolah, 2008

TABEL 13

Irabank-Irlq45 (Variabel dependen: Irlq45)

| | Estimasi | Std. Error | t value | Pr(> t) |
|------------|------------|------------|---------|--------------|
| Irlq45.I1 | -0.5162842 | 0.0341318 | -15126 | < 2e-16 *** |
| Irabank.I1 | 0.5098970 | 0.0851389 | 5989 | 2.98e-09 *** |
| Irlq45.I2 | -0.2824265 | 0.0380598 | -7421 | 2.57e-13 *** |
| Irabank.I2 | 0.2614402 | 0.0866542 | 3017 | 0.002620 ** |
| Irlq45.I3 | -0.1711351 | 0.0380269 | -4500 | 7.62e-06 *** |
| Irabank.I3 | 0.3948049 | 0.0872212 | 4526 | 6.75e-06 *** |
| Irlq45.I4 | -0.1283195 | 0.0340353 | -3770 | 0.000173 *** |
| Irabank.I4 | 0.0724549 | 0.0859294 | 0.843 | 0.399332 |
| const | 0.0019663 | 0.0008839 | 2225 | 0.026336 * |

Residual standard error: 0.02718 pada derajat bebas 958
 Multiple R-Squared: 0.204, Adjusted R-squared: 0.1965
 F-statistic: 27.28 pada derajat bebas 9 dan 958, p-value: < 2.2e-16

Sumber: data sekunder yang diolah, 2008

TABEL 14

Iratop-Irbmri (Variabel dependen: Irbmri)

| | Estimate | Std. Error | t value | Pr(> t) |
|-----------|------------|------------|---------|----------|
| Irbmri.l1 | 0.0107219 | 0.0350006 | 0.306 | 0.759416 |
| Iratop.l1 | 0.1337934 | 0.1056776 | 1266 | 0.205800 |
| Irbmri.l2 | -0.1182498 | 0.0349637 | -3382 | 0.000748 |
| Iratop.l2 | 0.2107275 | 0.1058488 | 1991 | 0.046781 |
| const | 0.0014232 | 0.0008949 | 1590 | 0.112088 |

Residual standard error: 0.02775 pada derajat bebas 964
 Multiple R-Squared: 0.01709, Adjusted R-squared: 0.01199
 F-statistic: 3.353 pada derajat bebas 5 dan 964 DF, p-value: 0.005223

Sumber: data sekunder yang diolah, 2008

TABEL 15

Irabank-Irbmri (Variabel dependen: Irbmri)

| | Estimate | Std. Error | t value | Pr(> t) |
|------------|-----------|------------|---------|----------|
| Irbmri.l1 | 0.025261 | 0.035341 | 0.715 | 0.474921 |
| Irabank.l1 | 0.031605 | 0.089876 | 0.352 | 0.725180 |
| Irbmri.l2 | -0.130048 | 0.035371 | -3677 | 0.000249 |
| Irabank.l2 | 0.238652 | 0.089724 | 2660 | 0.007947 |
| const | 0.001394 | 0.000895 | 1558 | 0.119588 |

Residual standard error: 0.02773 pada derajat bebas 964
 Multiple R-Squared: 0.01876, Adjusted R-squared: 0.01367
 F-statistic: 3.686 pada derajat bebas 5 dan 964, p-value: 0.002608

Sumber: data sekunder yang diolah, 2008