

**LAMPIRAN**  
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LS // Dependent Variable is LRM1D  
 Date: 05/26/02 Time: 15:57  
 Sample: 1970 2000 191  
 Included observations: 31

Variable	Coefficient	Std. Error	T-Statistic	Prob.
C	-1.802312	0.120454	-14.96270	0.0000
LRY	1.092144	0.011339	96.31620	0.0000
LBPM3	-0.112932	0.043490	-2.596749	0.0155
LP	0.041528	0.012975	3.200511	0.0037
LBPUS3	-0.119424	0.034325	-3.479242	0.0019
DEPR	0.009544	0.010513	0.907843	0.3726

R-squared	0.997923	Mean dependent var	4.799663
Adjusted R-squared	0.997507	S.D. dependent var	1.172598
S.E. of regression	0.058546	Akaike info criterion	-5.503908
Sum squared resid	0.085690	Schwartz criterion	-5.226362
Log likelihood	47.32348	F-statistic	2401.902
Durbin-Watson stat	2.307624	Prob(F-statistic)	0.000000

LS // Dependent Variable is LRM2D  
 Date: 05/26/02 Time: 15:59  
 Sample: 1970 2000  
 Included observations: 31

Variable	Coefficient	Std. Error	T-Statistic	Prob.
C	-2.167835	0.158463	-13.68037	0.0000
LRY	1.318769	0.015003	87.90308	0.0000
LBPM3	-0.149138	0.056304	-2.648775	0.0138
LP	-0.031360	0.018066	-1.735813	0.0949
LBPUS3	-0.007588	0.041609	-0.182372	0.8568
DEPR	0.026167	0.013619	1.921366	0.0662

R-squared	0.997630	Mean dependent var	5.949372
Adjusted R-squared	0.997156	S.D. dependent var	1.425222
S.E. of regression	0.076003	Akaike info criterion	-4.981979
Sum squared resid	0.144412	Schwartz criterion	-4.704433
Log likelihood	39.23358	F-statistic	2104.864
Durbin-Watson stat	1.735254	Prob(F-statistic)	0.000000

LS // Dependent Variable is LRM3D  
 Date: 05/26/02 Time: 16:00  
 Sample: 1971 2000  
 Included observations: 30  
 Excluded observations: 0 after adjusting endpoints  
 Convergence achieved after 5 iterations

Variable	Coefficient	Std. Error	T-Statistic	Prob.
C	-5.661950	2.557763	-2.213634	0.0370
LRY	1.607546	0.346331	4.641653	0.0001
LBPM3	0.150911	0.493131	0.306027	0.7623
LP	0.154465	0.146816	1.052102	0.3037
LBPUS3	1.980830	0.854285	2.318699	0.0297
DEPR	-0.036794	0.082465	-0.446184	0.6596
AR(1)	0.654801	0.119503	5.479382	0.0000
R-squared	0.933312	Mean dependent var	5.977569	
Adjusted R-squared	0.915915	S.D. dependent var	2.098441	
S.E. of regression	0.608495	Akaike info criterion	-0.792570	
Sum squared resid	8.516119	Schwartz criterion	-0.465624	
Log likelihood	-23.67960	F-statistic	53.64797	
Durbin-Watson stat	2.203386	Prob(F-statistic)	0.000000	
Inverted AR Roots	.65			

LS // Dependent Variable is LM1S  
 Date: 05/26/02 Time: 16:01  
 Sample: 1971 2000  
 Included observations: 30  
 Excluded observations: 0 after adjusting endpoints  
 Convergence achieved after 9 iterations

Variable	Coefficient	Std. Error	T-Statistic	Prob.
C	-2.400333	0.767724	-3.126558	0.0047
LRY	0.468027	0.060205	7.773827	0.0000
LR6	-0.202656	0.050737	-3.994252	0.0006
LKRB	-0.005355	0.060846	-0.088002	0.9306
LH	4.229652	0.494039	8.561366	0.0000
LP	0.050096	0.016639	3.010776	0.0062
AR(1)	0.576500	0.233049	2.473732	0.0212
R-squared	0.997371	Mean dependent var	9.646987	
Adjusted R-squared	0.996686	S.D. dependent var	1.034299	
S.E. of regression	0.059544	Akaike info criterion	-5.441115	
Sum squared resid	0.081546	Schwartz criterion	-5.114169	
Log likelihood	46.04857	F-statistic	1454.519	
Durbin-Watson stat	1.453772	Prob(F-statistic)	0.000000	
Inverted AR Roots	.58			

LS // Dependent Variable is LM2S  
 Date: 05/26/02 Time: 16:02  
 Sample: 1971 2000  
 Included observations: 30  
 Excluded observations: 0 after adjusting endpoints  
 Convergence achieved after 4 iterations

Variable	Coefficient	Std. Error	T-Statistic	Prob.
C	2.701160	0.265805	10.16218	0.0000
LRY	0.721332	0.085248	8.461542	0.0000
LR6	-0.164343	0.071089	-2.311809	0.0301
LKRB	-0.270787	0.072404	-3.739935	0.0011
LH	0.459520	0.075422	6.092689	0.0000
LP	0.040361	0.028434	1.419497	0.1692
AR(1)	0.298285	0.211276	1.411823	0.1714

R-squared	0.995800	Mean dependent var	10.81149
Adjusted R-squared	0.994704	S.D. dependent var	1.279172
S.E. of regression	0.093086	Akaike info criterion	-4.547505
Sum squared resid	0.199294	Schwartz criterion	-4.220559
Log likelihood	32.64442	F-statistic	908.8885
Durbin-Watson stat	2.031756	Prob(F-statistic)	0.000000

Inverted AR Roots	.30
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LS // Dependent Variable is LM3S

Date: 05/26/02 Time: 16:09

Sample: 1971 2000

Included observations: 30

Excluded observations: 0 after adjusting endpoints

Convergence achieved after 10 iterations

Variable	Coefficient	Std. Error	T-Statistic	Prob.
C	-2.330033	6.705293	-0.347492	0.7314
LR1	1.183378	1.372106	0.862454	0.3973
LR6	0.889075	1.143234	0.777684	0.4447
LKRB	-2.219912	1.481978	-1.497938	0.1477
LH	0.810542	1.369806	0.591721	0.5598
LP	0.635962	0.376972	1.687028	0.1051
AR(1)	0.618424	0.151190	4.090361	0.0004
R-squared	0.841505	Mean dependent var	10.45497	
Adjusted R-squared	0.800159	S.D. dependent var	3.080617	
S.E. of regression	1.377147	Akaike info criterion	0.840991	
Sum squared resid	43.62028	Schwartz criterion	1.167938	
Log likelihood	-48.18303	F-statistic	20.35252	
Durbin-Watson stat	2.027844	Prob(F-statistic)	0.000000	
Inverted AR Roots	.62			