

LAMPIRAN-LAMPIRAN

Lampiran 1

HASIL ANALISIS REGRESI

Dependent Variable: QS

Method: Least Squares

Date: 07/12/20 Time: 10:23

Sample: 1 20

Included observations: 20

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LUS_K	1.290113	0.153545	8.402171	0.0000
PK	20.22400	11.63918	1.737579	0.1129
LUS_J	-0.158507	0.142764	-1.110273	0.2929
PJ	3.997135	40.17177	0.099501	0.9227
LUS_KT	0.558935	0.624005	0.895721	0.3915
PKT	-2.077597	2.046092	-1.015397	0.3339
LUS_P	0.081410	0.097365	0.836136	0.4226
P_G	-9.472883	42.19778	-0.224488	0.8269
IM	6.610031	5.815202	1.136681	0.2822
C	-120147.1	247506.3	-0.485431	0.6378
R-squared	0.939916	Mean dependent var	323352.3	
Adjusted R-squared	0.885841	S.D. dependent var	64085.13	
S.E. of regression	21652.75	Akaike info criterion	23.11051	
Sum squared resid	4.69E+09	Schwarz criterion	23.60837	
Log likelihood	-221.1051	Hannan-Quinn criter.	23.20769	
F-statistic	17.38155	Durbin-Watson stat	1.674405	
Prob(F-statistic)	0.000056			

Lampiran 2

**UJI STASIONER DATA SERIES UJI DICKEY FULLER (DF)
PENAWARAN**

Null Hypothesis: QS has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-1.822413
Test critical values:	
1% level	-2.692358
5% level	-1.960171
10% level	-1.607051

*MacKinnon (1996)

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

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:47

Sample (adjusted): 2 20

Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.297199	0.163080	-1.822413	0.0850
R-squared	0.070448	Mean dependent var	-14138.53	
Adjusted R-squared	0.070448	S.D. dependent var	45692.67	
S.E. of regression	44053.79	Akaike info criterion	24.27541	
Sum squared resid	3.49E+10	Schwarz criterion	24.32511	
Log likelihood	-229.6164	Hannan-Quinn criter.	24.28382	
Durbin-Watson stat	1.059242			

LUAS KEDELAI

Null Hypothesis: LUS_K has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-1.969719
Test critical values:	
1% level	-2.692358
5% level	-1.960171
10% level	-1.607051

*MacKinnon (1996)

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

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:35

Sample (adjusted): 2 20

Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.252301	0.128090	-1.969719	0.0645
R-squared	0.057715	Mean dependent var	-12242.32	
Adjusted R-squared	0.057715	S.D. dependent var	32986.65	
S.E. of regression	32020.59	Akaike info criterion	23.63734	
Sum squared resid	1.85E+10	Schwarz criterion	23.68705	
Log likelihood	-223.5548	Hannan-Quinn criter.	23.64575	
Durbin-Watson stat	1.147594			

HARGA KEDELAI

Null Hypothesis: PK has a unit root
 Exogenous: Constant
 Lag Length: 3 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-1.462673
Test critical values:	
1% level	-2.717511
5% level	-1.964418
10% level	-1.605603

*MacKinnon (1996)

Warning: Test critical values calculated for 20 observations
 and may not be accurate for a sample size of 16

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:44

Sample (adjusted): 5 20

Included observations: 16 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.128809	0.088064	-1.462673	0.1692
D(GLSRESID(-1))	-0.241757	0.256601	-0.942149	0.3647
D(GLSRESID(-2))	0.100636	0.323724	0.310869	0.7612
D(GLSRESID(-3))	1.051473	0.366193	2.871366	0.0141
R-squared	0.448820	Mean dependent var	276.0000	
Adjusted R-squared	0.311025	S.D. dependent var	803.4332	
S.E. of regression	666.8859	Akaike info criterion	16.05543	
Sum squared resid	5336842.	Schwarz criterion	16.24858	
Log likelihood	-124.4435	Hannan-Quinn criter.	16.06532	
Durbin-Watson stat	1.906264			

IMPOR

Null Hypothesis: IM has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-3.271703
Test critical values:	
1% level	-2.692358
5% level	-1.960171
10% level	-1.607051

*MacKinnon (1996)

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

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:17

Sample (adjusted): 2 20

Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.750166	0.229289	-3.271703	0.0042
R-squared	0.372800	Mean dependent var	18.94737	
Adjusted R-squared	0.372800	S.D. dependent var	1468.316	
S.E. of regression	1162.847	Akaike info criterion	17.00633	
Sum squared resid	24339828	Schwarz criterion	17.05603	
Log likelihood	-160.5601	Hannan-Quinn criter.	17.01474	
Durbin-Watson stat	2.079919			

LUAS PADI

Null Hypothesis: LUS_P has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-0.038325
Test critical values:	
1% level	-2.692358
5% level	-1.960171
10% level	-1.607051

*MacKinnon (1996)

Warning: Test critical values calculated for 20 observations

and may not be accurate for a sample size of 19

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:39

Sample (adjusted): 2 20

Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.003626	0.094617	-0.038325	0.9699
R-squared	-0.121787	Mean dependent var	26198.16	
Adjusted R-squared	-0.121787	S.D. dependent var	77098.93	
S.E. of regression	81658.89	Akaike info criterion	25.50969	
Sum squared resid	1.20E+11	Schwarz criterion	25.55939	
Log likelihood	-241.3420	Hannan-Quinn criter.	25.51810	
Durbin-Watson stat	2.345123			

HARGA GABAH

Null Hypothesis: P_G has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-0.319827
Test critical values:	
1% level	-2.708094
5% level	-1.962813
10% level	-1.606129

*MacKinnon (1996)

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

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:41

Sample (adjusted): 4 20

Included observations: 17 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.018601	0.058158	-0.319827	0.7538
D(GLSRESID(-1))	-0.021445	0.274519	-0.078117	0.9388
D(GLSRESID(-2))	0.835964	0.320739	2.606368	0.0207
R-squared	-0.114419	Mean dependent var	235.9412	
Adjusted R-squared	-0.273622	S.D. dependent var	264.1644	
S.E. of regression	298.1223	Akaike info criterion	14.39167	
Sum squared resid	1244277.	Schwarz criterion	14.53871	
Log likelihood	-119.3292	Hannan-Quinn criter.	14.40629	
Durbin-Watson stat	2.197480			

LUAS JAGUNG

Null Hypothesis: LUS_J has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-2.124102
Test critical values:	
1% level	-2.692358
5% level	-1.960171
10% level	-1.607051

*MacKinnon (1996)

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

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:31

Sample (adjusted): 2 20

Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.435002	0.204794	-2.124102	0.0478
R-squared	0.186560	Mean dependent var	7599.211	
Adjusted R-squared	0.186560	S.D. dependent var	59301.59	
S.E. of regression	53484.64	Akaike info criterion	24.66337	
Sum squared resid	5.15E+10	Schwarz criterion	24.71308	
Log likelihood	-233.3020	Hannan-Quinn criter.	24.67178	
Durbin-Watson stat	2.059287			

HARGA JAGUNG

Null Hypothesis: PJ has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-0.049463
Test critical values	
1% level	-2.692358
5% level	-1.960171
10% level	-1.607051

*MacKinnon (1996)

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

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:43

Sample (adjusted): 2 20

Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.003345	0.067622	-0.049463	0.9611
R-squared	-0.379077	Mean dependent var	173.9474	
Adjusted R-squared	-0.379077	S.D. dependent var	290.1931	
S.E. of regression	340.7858	Akaike info criterion	14.55158	
Sum squared resid	2090429.	Schwarz criterion	14.60129	
Log likelihood	-137.2400	Hannan-Quinn criter.	14.55999	
Durbin-Watson stat	1.979906			

LUAS KACANG TANAH

Null Hypothesis: LUS_KT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=4)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-0.110579
Test critical values:	
1% level	-2.692358
5% level	-1.960171
10% level	-1.607051

*MacKinnon (1996)

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

DF-GLS Test Equation on GLS Detrended Residuals

Dependent Variable: D(GLSRESID)

Method: Least Squares

Date: 07/12/20 Time: 14:36

Sample (adjusted): 2 20

Included observations: 19 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.013102	0.118490	-0.110579	0.9132
R-squared	-0.058916	Mean dependent var	-2255.474	
Adjusted R-squared	-0.058916	S.D. dependent var	9489.094	
S.E. of regression	9764.626	Akaike info criterion	21.26212	
Sum squared resid	1.72E+09	Schwarz criterion	21.31182	
Log likelihood	-200.9901	Hannan-Quinn criter.	21.27053	
Durbin-Watson stat	1.770394			

Lampiran 3

DATA VARIABEL-VARIABEL PENELITIAN

No	Tahun	Produksi Kedelai (ton)	Luas Kedelai (ha)	Harga kedelai (Rp)	Volume Impor Kedelai (ton)	Luas Padi (ha)	Harga Gabah (Rp)	Luas Jagung (ha)	Harga Jagung (Rp)	Luas Kacang Tanah (ha)
1.	1999	485,878	399,065	2,521	2,226	8,956,196	900	1,132,407	1,045	159,504
2.	2000	385,212	306,328	2,696	2,574	9,224,353	981	1,170,481	1,028	171,265
3.	2001	349,188	280,653	2,992	2,224	8,672,791	1,105	1,135,832	1,138	162,857
4.	2002	277,350	238,136	3,084	1,365	8,803,878	1,202	1,043,285	1,212	160,342
5.	2003	287,205	222,433	3,278	1,192	8,914,995	12,004	1,169,388	1,255	165,277
6.	2004	318,929	246,940	3,449	1,115	1,202,300	1,200	1,141,671	1,366	180,082
7.	2005	335,106	255,443	3,876	1,086	1,213,654	1,498	1,206,177	1,543	180,107
8.	2006	320,205	246,534	4,036	1,132	1,697,024	2,016	1,099,184	1,802	186,302
9.	2007	252,027	199,493	4,588	1,420	1,693,651	2,315	1,153,496	2,238	167,324
10.	2008	277,281	216,828	6,212	1,176	1,750,903	2,438	1,235,933	2,501	170,437
11.	2009	355,260	264,779	6,588	1,315	1,736,048	2,687	1,295,070	2,744	180,557

12.	2010	339,491	246,894	6,664	1,741	1,774,884	3,096	1,257,721	2,933	172,550
13.	2011	366,999	252,815	7,254	2,089	1,926,796	3,543	1,204,063	3,106	164,921
14.	2012	361,986	220,815	7,514	1,921	1,975,719	3,891	1,232,523	4,093	163,513
15.	2013	361,987	220,816	7,515	1,785	1,975,720	3,962	1,199,554	3,485	150,017
16.	2014	355,464	214,880	8,326	1,964	2,072,630	4,268	1,202,300	3,670	139,893
17.	2015	344,998	208,067	8,327	6,416	2,136,872	4,646	1,213,654	3,778	139,554
18.	2016	274,317	181,810	7,500	2,262	2,278,460	4,575	1,238,616	4,196	129,983
19.	2017	200,916	133,593	9,200	2,671	2,291,982	5415	1,257,111	4,273	114,413
20.	2018	217,246	166,461	7,500	2,586	1,828,700	5116	1,276,792	4,350	166,650