LAMPIRAN 1 : DATA PENELITIAN

Tahun	Inflasi (%)	Suku Bunga (%)	Perkembangan Nilai Tukar (%)	PDB (%)
2000	9,35	14,5	-0,34	4,8
2001	12,55	17,62	0,22	3,6
2002	10,03	12,93	-0,09	4,5
2003	5,06	8,31	-0,08	4,8
2004	6,4	7,43	0,04	5
2005	17,11	12,75	0,09	5,7
2006	6,6	9,75	-0,06	5,5
2007	6,59	8	0,00	6,3
2008	11,06	10,75	0,06	6
2009	2,78	6,5	-0,03	4,6
2010	6,96	6,5	-0,04	6,2
2011	3,79	6	0,01	6,5
2012	4,3	5,75	0,07	6,1
2013	8,38	7,5	0,26	5,9
2014	8,36	7,75	0,02	5
2015	3,35	7,5	0,11	4,88
2016	3,02	4,74	-0,03	5,02
2017	3,61	4,25	0,01	5,07
2018	3,13	6	0,07	5,3

LAMPIRAN 2 : *OUTPUT STATA.13* HASIL PENGOLAHAN

1. Uji Stasioner

```
. dfuller inflasi, lags(0)

Dickey-Fuller test for unit root                   Number of obs   =        18

                                 ------------ Interpolated Dickey-Fuller -----------
                    Test         1% Critical       5% Critical      10% Critical
                Statistic             Value             Value             Value
------------------------------------------------------------------------------
 Z(t)             -3.330            -3.750            -3.000            -2.630
------------------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0136


. dfuller sukubunga, lags(1)

Augmented Dickey-Fuller test for unit root         Number of obs   =        17

                                 ------------ Interpolated Dickey-Fuller -----------
                    Test         1% Critical       5% Critical      10% Critical
                Statistic             Value             Value             Value
------------------------------------------------------------------------------
 Z(t)             -3.363            -3.750            -3.000            -2.630
------------------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0123


. dfuller nilaitukar2, lags(0)

Dickey-Fuller test for unit root                   Number of obs   =        18

                                 ------------ Interpolated Dickey-Fuller -----------
                    Test         1% Critical       5% Critical      10% Critical
                Statistic             Value             Value             Value
------------------------------------------------------------------------------
 Z(t)             -7.515            -3.750            -3.000            -2.630
------------------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0000


. dfuller growth, lags(1)

Augmented Dickey-Fuller test for unit root         Number of obs   =        17

                                 ------------ Interpolated Dickey-Fuller -----------
                    Test         1% Critical       5% Critical      10% Critical
                Statistic             Value             Value             Value
------------------------------------------------------------------------------
 Z(t)             -2.762            -3.750            -3.000            -2.630
------------------------------------------------------------------------------
MacKinnon approximate p-value for Z(t) = 0.0638
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2. Uji Kointegrasi

```
. vecrank inflasi sukubunga nilaitukar2 growth, trend(constant) lag(1) max

                    Johansen tests for cointegration
Trend: constant                                      Number of obs =      18
Sample:  2001 - 2018                                       Lags =       1
```

maximum rank	parms	LL	eigenvalue	trace statistic	5% critical value
0	4	-95.434524	.	82.4650	47.21
1	11	-74.38601	0.90355	40.3680	29.68
2	16	-60.585303	0.78420	12.7666*	15.41
3	19	-56.664165	0.35318	4.9243	3.76
4	20	-54.202006	0.23934		

maximum rank	parms	LL	eigenvalue	max statistic	5% critical value
0	4	-95.434524	.	42.0970	27.07
1	11	-74.38601	0.90355	27.6014	20.97
2	16	-60.585303	0.78420	7.8423	14.07
3	19	-56.664165	0.35318	4.9243	3.76
4	20	-54.202006	0.23934		

3. Panjang Kelambanan

```
. varsoc inflasi sukubunga nilaitukar growth, maxlag(2) noconstant lutstats

   Selection-order criteria (lutstats)
   Sample:  2002 - 2018                        Number of obs      =        17
```

lag	LL	LR	df	p	FPE	AIC	HQIC	SBIC
1	-112.304	.	16	.	43.772*	3.74305*	3.82101*	4.52725*
2	-100.862	22.884	16	0.117	99.6031	4.27929	4.4352	5.8477

```
   Endogenous:  inflasi sukubunga nilaitukar growth
    Exogenous:
```

4. Estimasi VAR

```
. varnorm, skewness

   Skewness test
```

Equation	Skewness	chi2	df	Prob > chi2
inflasi	1.5362	7.079	1	0.00780
sukubunga	.51883	0.808	1	0.36885
nilaitukar2	1.8113	9.842	1	0.00171
growth	-.24385	0.178	1	0.67276
ALL		17.907	4	0.00129

VARIABLES	(1) sukubunga	(2) inflasi	(3) nilaitukar2	(4) growth
L.sukubunga	-1.450**	-3.468***	-0.0169	-0.193
	(0.664)	(1.172)	(0.0260)	(0.181)
L2.sukubunga	0.948**	2.116***	0.0115	-0.000790
	(0.385)	(0.680)	(0.0151)	(0.105)
L.inflasi	1.029***	1.750***	0.00303	0.0719
	(0.371)	(0.655)	(0.0145)	(0.101)
L2.inflasi	0.0441	0.0925	-0.00964	0.107*
	(0.209)	(0.369)	(0.00821)	(0.0571)
L.nilaitukar2	10.76	30.42**	-0.0789	-1.140
	(7.321)	(12.91)	(0.287)	(1.996)
L2.nilaitukar2	-13.24***	-23.82***	-0.0484	-2.474**
	(4.391)	(7.745)	(0.172)	(1.197)
L.growth	-0.548	-0.378	0.00142	0.380*
	(0.757)	(1.336)	(0.0297)	(0.207)
L2.growth	0.576	0.863	0.0548*	-0.0711
	(0.787)	(1.388)	(0.0308)	(0.214)
Constant	3.553	0.372	-0.183	4.200***
	(5.187)	(9.150)	(0.203)	(1.414)
Observations	17	17	17	17

5. Uji Kausalitas

```
. vargranger

  Granger causality Wald tests
```

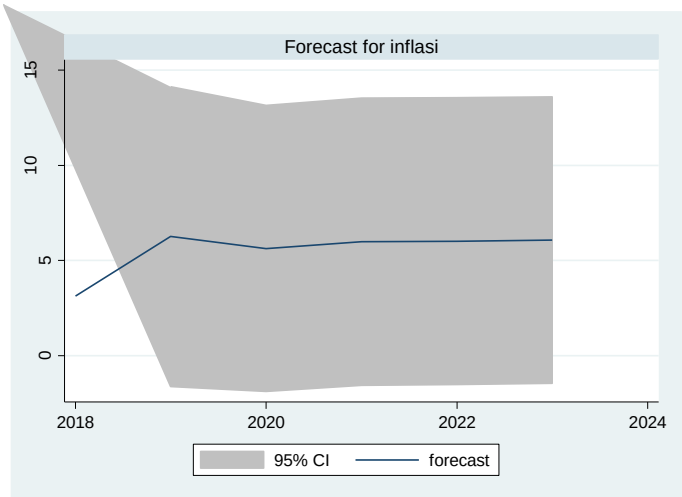
Equation	Excluded	chi2	df	Prob > chi2
inflasi	sukubunga	1.262	1	0.261
inflasi	nilaitukar2	.00143	1	0.970
inflasi	growth	.09173	1	0.762
inflasi	ALL	1.8637	3	0.601
sukubunga	inflasi	.01258	1	0.911
sukubunga	nilaitukar2	2.2922	1	0.130
sukubunga	growth	.07191	1	0.789
sukubunga	ALL	2.8711	3	0.412
nilaitukar2	inflasi	.40713	1	0.523
nilaitukar2	sukubunga	.00551	1	0.941
nilaitukar2	growth	1.4915	1	0.222
nilaitukar2	ALL	4.2417	3	0.237
growth	inflasi	.19911	1	0.655
growth	sukubunga	.36555	1	0.545
growth	nilaitukar2	.53764	1	0.463
growth	ALL	4.6731	3	0.197

6. Peramalan

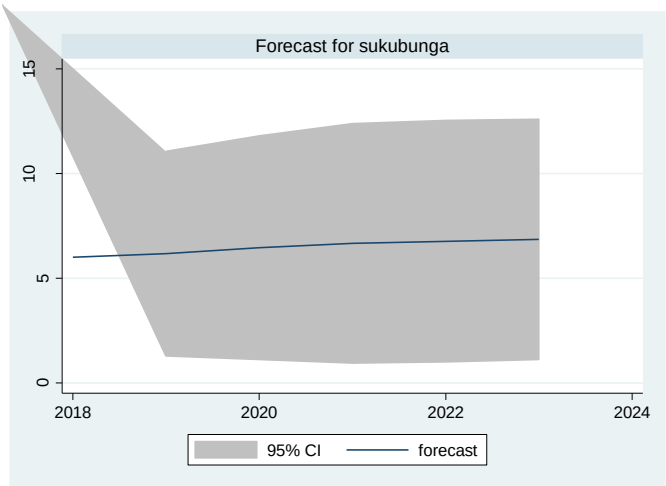
tahun	y1_inflasi	y1_sukubunga	y1_nilaitukar	y1_growth
2019	2.2586841	4.7176452	14947.281	4.8811228
2020	2.2933033	3.9836474	15338.33	4.9776794
2021	1.7495685	3.3360719	15743.679	5.04398
2022	1.2240865	2.7659827	16195.144	5.0666767
2023	.70196242	2.2276363	16675.612	5.0648974

Grafik peramalan nilai inflasi, suku bunga, nilai tukar dan perkembangan Indonesia tahun 2029-2023 yaitu sebagai berikut :

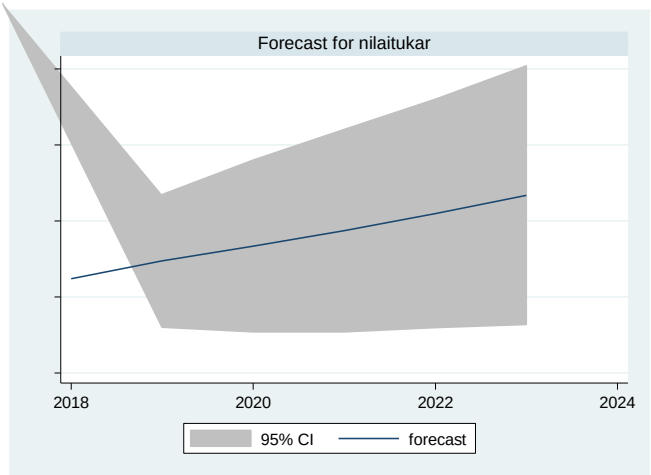
a. Inflasi



b. Suku bunga



c. Nilai tukar (kurs)



d. Pertumbuhan ekonomi