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LAMPIRAN

Lampiran 1. Hasil Uji Stasioner

- Hasil uji stasioner data harga cabai rawit tingkat konsumen dan produsen

Null Hypothesis: HCK has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.275159	0.1877
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: HCP has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.905199	0.3242
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

- Hasil uji stasioner data harga bawang merah tingkat konsumen dan produsen

Null Hypothesis: HBK has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.027477	0.0478
Test critical values:		
1% level	-3.769597	
5% level	-3.004861	
10% level	-2.642242	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: HBP has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.819257	0.0711
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

- Hasil uji stasioner data harga kentang tingkat konsumen dan produsen

Null Hypothesis: HKK has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.125761	0.0386
Test critical values: 1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: HKP has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.710910	0.0874
Test critical values: 1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

- Hasil uji stasioner data harga kacang tanah tingkat konsumen dan produsen

Null Hypothesis: HKTK has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.020825	0.7280
Test critical values: 1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

Null Hypothesis: HKTP has a unit root

Exogenous: Constant

Lag Length: 3 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.027076	0.9451
Test critical values: 1% level	-3.808546	
5% level	-3.020686	
10% level	-2.650413	

*MacKinnon (1996) one-sided p-values.

Lampiran 2. Hasil Uji Derajat Integrasi

- Uji derajat integrasi data harga cabai rawit tingkat konsumen dan produsen

Null Hypothesis: D(HCK) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.197464	0.0004
Test critical values: 1% level	-3.769597	
5% level	-3.004861	
10% level	-2.642242	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: D(HCP) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.022075	0.0006
Test critical values: 1% level	-3.769597	
5% level	-3.004861	
10% level	-2.642242	

*MacKinnon (1996) one-sided p-values.

- Uji derajat integrasi data harga bawang merah tingkat produsen

Null Hypothesis: D(HBP) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.451950	0.0023
Test critical values: 1% level	-3.788030	
5% level	-3.012363	
10% level	-2.646119	

*MacKinnon (1996) one-sided p-values.

- Uji derajat integrasi data harga kentang tingkat produsen

Null Hypothesis: D(HKP) has a unit root

Exogenous: Constant

Lag Length: 1 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.853511	0.0001
Test critical values: 1% level	-3.788030	
5% level	-3.012363	
10% level	-2.646119	

*MacKinnon (1996) one-sided p-values.

- Uji derajat integrasi data harga kacang tanah tingkat konsumen dan produsen

Null Hypothesis: D(HKTK) has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.374932	0.0026
Test critical values: 1% level	-3.769597	
5% level	-3.004861	
10% level	-2.642242	

*MacKinnon (1996) one-sided p-values.

Null Hypothesis: D(HKTP) has a unit root

Exogenous: Constant

Lag Length: 2 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-5.142529	0.0006
Test critical values: 1% level	-3.808546	
5% level	-3.020686	
10% level	-2.650413	

Lampiran 3. Hasil Uji Regresi

- Hasil regresi data harga cabai rawit

Dependent Variable: HCP

Method: Least Squares

Date: 07/07/21 Time: 20:36

Sample: 2019M01 2020M12

Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HCK	0.863935	0.132627	6.514043	0.0000
C	-0.594606	3.576537	-0.166252	0.8695
R-squared	0.658559	Mean dependent var		20.85625
Adjusted R-squared	0.643039	S.D. dependent var		11.44329
S.E. of regression	6.836935	Akaike info criterion		6.762211
Sum squared resid	1028.361	Schwarz criterion		6.860383
Log likelihood	-79.14654	Hannan-Quinn criter.		6.788256
F-statistic	42.43275	Durbin-Watson stat		1.124868
Prob(F-statistic)	0.000001			

- Hasil regresi data harga bawang merah

Dependent Variable: HBP

Method: Least Squares

Date: 07/07/21 Time: 22:46

Sample: 2019M01 2020M12

Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HBK	0.744038	0.113749	6.541022	0.0000
C	-1.943423	3.826702	-0.507859	0.6166
R-squared	0.660415	Mean dependent var		22.60521
Adjusted R-squared	0.644979	S.D. dependent var		6.144196
S.E. of regression	3.660933	Akaike info criterion		5.512969
Sum squared resid	294.8535	Schwarz criterion		5.611140
Log likelihood	-64.15562	Hannan-Quinn criter.		5.539013
F-statistic	42.78497	Durbin-Watson stat		1.403001
Prob(F-statistic)	0.000001			

- Hasil regresi data harga kentang

Dependent Variable: HKP

Method: Least Squares

Date: 07/24/21 Time: 19:40

Sample: 2019M01 2020M12

Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HKK	0.734804	0.198441	3.702875	0.0012
C	-0.678894	2.725788	-0.249063	0.8056
R-squared	0.383948	Mean dependent var		9.382500
Adjusted R-squared	0.355946	S.D. dependent var		1.321055
S.E. of regression	1.060186	Akaike info criterion		3.034421
Sum squared resid	24.72789	Schwarz criterion		3.132593
Log likelihood	-34.41306	Hannan-Quinn criter.		3.060466
F-statistic	13.71129	Durbin-Watson stat		1.698105
Prob(F-statistic)	0.001241			

- Hasil regresi data harga kacang tanah

Dependent Variable: HKTP

Method: Least Squares

Date: 07/25/21 Time: 18:25

Sample: 2019M01 2020M12

Included observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HKTK	0.775148	0.107069	7.239714	0.0000
C	-3.680144	2.654783	-1.386231	0.1796
R-squared	0.704355	Mean dependent var		15.47750
Adjusted R-squared	0.690916	S.D. dependent var		1.880955
S.E. of regression	1.045723	Akaike info criterion		3.006950
Sum squared resid	24.05781	Schwarz criterion		3.105121
Log likelihood	-34.08339	Hannan-Quinn criter.		3.032994
F-statistic	52.41346	Durbin-Watson stat		0.921683
Prob(F-statistic)	0.000000			

Lampiran 4. Hasil uji kointegrasi

- Hasil uji kointegrasi data harga cabai rawit antara tingkat konsumen dan produsen

Null Hypothesis: ECT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.923120	0.0580
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Date: 07/07/21 Time: 20:41

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.572081	0.195709	-2.923120	0.0081
C	0.140353	1.304814	0.107565	0.9154
R-squared	0.289211	Mean dependent var		0.079416
Adjusted R-squared	0.255364	S.D. dependent var		7.250783
S.E. of regression	6.256868	Akaike info criterion		6.588178
Sum squared resid	822.1163	Schwarz criterion		6.686916
Log likelihood	-73.76404	Hannan-Quinn criter.		6.613010
F-statistic	8.544629	Durbin-Watson stat		1.927714
Prob(F-statistic)	0.008127			

- Hasil uji kointegrasi data harga bawang merah antara tingkat konsumen dan produsen

Null Hypothesis: ECT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.364798	0.0234
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Date: 07/07/21 Time: 22:50

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.702330	0.208729	-3.364798	0.0029
C	-0.002202	0.746003	-0.002952	0.9977
R-squared	0.350285	Mean dependent var		-0.033625
Adjusted R-squared	0.319346	S.D. dependent var		4.336179
S.E. of regression	3.577423	Akaike info criterion		5.470104
Sum squared resid	268.7571	Schwarz criterion		5.568842
Log likelihood	-60.90619	Hannan-Quinn criter.		5.494936
F-statistic	11.32187	Durbin-Watson stat		1.861685
Prob(F-statistic)	0.002930			

- Hasil uji kointegrasi data harga kentang antara tingkat konsumen dan produsen

Null Hypothesis: ECT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.932143	0.0067
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Date: 07/24/21 Time: 19:52

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.850867	0.216388	-3.932143	0.0008
C	0.002609	0.223776	0.011657	0.9908
R-squared	0.424054	Mean dependent var		0.015973
Adjusted R-squared	0.396628	S.D. dependent var		1.381446
S.E. of regression	1.073067	Akaike info criterion		3.061859
Sum squared resid	24.18091	Schwarz criterion		3.160598
Log likelihood	-33.21138	Hannan-Quinn criter.		3.086692
F-statistic	15.46175	Durbin-Watson stat		1.917051
Prob(F-statistic)	0.000764			

- Hasil uji kointegrasi data harga kacang tanah antara tingkat konsumen dan produsen

Null Hypothesis: ECT has a unit root

Exogenous: Constant

Lag Length: 0 (Automatic - based on SIC, maxlag=5)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.337588	0.1695
Test critical values:		
1% level	-3.752946	
5% level	-2.998064	
10% level	-2.638752	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(ECT)

Method: Least Squares

Date: 07/25/21 Time: 18:29

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
ECT(-1)	-0.455786	0.194981	-2.337588	0.0294
C	0.045248	0.190714	0.237255	0.8148
R-squared	0.206479	Mean dependent var		0.073646
Adjusted R-squared	0.168692	S.D. dependent var		1.001112
S.E. of regression	0.912774	Akaike info criterion		2.738285
Sum squared resid	17.49630	Schwarz criterion		2.837024
Log likelihood	-29.49028	Hannan-Quinn criter.		2.763118
F-statistic	5.464319	Durbin-Watson stat		1.906030
Prob(F-statistic)	0.029388			

Lampiran 5. Hasil uji ECM

- Hasil uji ECM data harga cabai rawit pada tingkat konsumen dan produsen

Dependent Variable: D(HCP)

Method: Least Squares

Date: 07/07/21 Time: 21:09

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HCK)	0.620076	0.136296	4.549499	0.0002
ECT(-1)	-0.492963	0.191373	-2.575932	0.0180
C	0.265061	1.243330	0.213187	0.8333
R-squared	0.536541	Mean dependent var		0.551087
Adjusted R-squared	0.490195	S.D. dependent var		8.336991
S.E. of regression	5.952664	Akaike info criterion		6.526662
Sum squared resid	708.6842	Schwarz criterion		6.674770
Log likelihood	-72.05662	Hannan-Quinn criter.		6.563911
F-statistic	11.57688	Durbin-Watson stat		1.920768
Prob(F-statistic)	0.000457			

- Hasil uji ECM data harga bawang merah pada tingkat konsumen dan produsen

Dependent Variable: D(HBP)

Method: Least Squares

Date: 07/07/21 Time: 22:54

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HBK)	1.001234	0.122841	8.150670	0.0000
ECT(-1)	-0.922587	0.220428	-4.185441	0.0005
C	0.010682	0.692336	0.015429	0.9878
R-squared	0.768911	Mean dependent var		-0.042391
Adjusted R-squared	0.745802	S.D. dependent var		6.584811
S.E. of regression	3.319936	Akaike info criterion		5.358876
Sum squared resid	220.4395	Schwarz criterion		5.506984
Log likelihood	-58.62707	Hannan-Quinn criter.		5.396125
F-statistic	33.27328	Durbin-Watson stat		1.819383
Prob(F-statistic)	0.000000			

- Hasil uji ECM data harga kentang pada tingkat konsumen dan produsen

Dependent Variable: D(HKP)

Method: Least Squares

Date: 07/25/21 Time: 14:09

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HKK)	0.558602	0.182627	3.058705	0.0062
ECT(-1)	-0.786382	0.226815	-3.467060	0.0024
C	-0.012198	0.224670	-0.054295	0.9572
R-squared	0.453025	Mean dependent var		-0.050000
Adjusted R-squared	0.398327	S.D. dependent var		1.385678
S.E. of regression	1.074837	Akaike info criterion		3.103323
Sum squared resid	23.10549	Schwarz criterion		3.251431
Log likelihood	-32.68821	Hannan-Quinn criter.		3.140572
F-statistic	8.282361	Durbin-Watson stat		1.755607
Prob(F-statistic)	0.002397			

- Hasil uji ECM data harga kacang tanah pada tingkat konsumen dan produsen

Dependent Variable: D(HKTP)

Method: Least Squares

Date: 07/25/21 Time: 18:36

Sample (adjusted): 2019M02 2020M12

Included observations: 23 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(HKTK)	0.304716	0.167776	1.816201	0.0844
ECT(-1)	-0.270065	0.181774	-1.485721	0.1529
C	0.132579	0.168476	0.786933	0.4405
R-squared	0.169482	Mean dependent var		0.198478
Adjusted R-squared	0.086431	S.D. dependent var		0.829080
S.E. of regression	0.792442	Akaike info criterion		2.493712
Sum squared resid	12.55927	Schwarz criterion		2.641820
Log likelihood	-25.67768	Hannan-Quinn criter.		2.530960
F-statistic	2.040683	Durbin-Watson stat		2.277932
Prob(F-statistic)	0.156131			