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LAMPIRAN

Lampiran 1. Data Inflasi Tahun 2020-2022

Periode	Inflasi	Covid	Makro	Kurs
Dec-22	0.0551	0.0082	0.048	0.1025
Nov-22	0.0542	0.0256	0.048	0.1025
Oct-22	0.0571	0.0091	0.048	0.1025
Sep-22	0.0595	0.0108	0.048	0.1025
Aug-22	0.0469	0.0232	0.048	0.1025
Jul-22	0.0494	0.017	0.048	0.1025
Jun-22	0.0435	0.005	0.048	0.1025
May-22	0.0355	0.0012	0.048	0.1025
Apr-22	0.0347	0.0051	0.048	0.1025
Mar-22	0.0264	0.0667	0.048	0.1025
Feb-22	0.0206	0.1802	0.048	0.1025
Jan-22	0.0218	0.0135	0.048	0.1025
Dec-21	0.0187	0.001	0.055	0.0116
Nov-21	0.0175	0.0022	0.055	0.0116
Oct-21	0.0166	0.0041	0.055	0.0116
Sep-21	0.016	0.0425	0.055	0.0116
Aug-21	0.0159	0.0771	0.055	0.0116
Jul-21	0.0152	0.1832	0.055	0.0116
Jun-21	0.0133	0.0531	0.055	0.0116
May-21	0.0168	0.0295	0.055	0.0116
Apr-21	0.0142	0.025	0.055	0.0116
Mar-21	0.0137	0.0263	0.055	0.0116
Feb-21	0.0138	0.0396	0.055	0.0116
Jan-21	0.0155	0.0455	0.055	0.0116
Dec-20	0.0168	0.0312	0.056	0.0096
Nov-20	0.0159	0.0138	0.056	0.0096
Oct-20	0.0144	0.0181	0.056	0.0096
Sep-20	0.0142	0.0165	0.056	0.0096
Aug-20	0.0132	0.0107	0.056	0.0096
Jul-20	0.0154	0.0065	0.056	0.0096
Jun-20	0.0196	0.0044	0.056	0.0096
May-20	0.0219	0.0026	0.056	0.0096
Apr-20	0.0267	0.0012	0.056	0.0096
Mar-20	0.0296	0.0002	0.056	0.0096
Feb-20	0.0298	0	0.056	0.0096
Jan-20	0.0268	0	0.056	0.0096

Lampiran 2. Nilai T tabel

Pr df	0.25 0.50	0.10 0.20	0.05 0.10	0.025 0.050	0.01 0.02	0.005 0.010	0.001 0.002
1	1.00000	3.07768	6.31375	12.70620	31.82052	63.65674	318.30884
2	0.81650	1.88562	2.91999	4.30265	6.96456	9.92484	22.32712
3	0.76489	1.63774	2.35336	3.18245	4.54070	5.84091	10.21453
4	0.74070	1.53321	2.13185	2.77645	3.74695	4.60409	7.17318
5	0.72669	1.47588	2.01505	2.57058	3.36493	4.03214	5.89343
6	0.71756	1.43976	1.94318	2.44691	3.14267	3.70743	5.20763
7	0.71114	1.41492	1.89458	2.36462	2.99795	3.49948	4.78529
8	0.70639	1.39682	1.85955	2.30600	2.89646	3.35539	4.50079
9	0.70272	1.38303	1.83311	2.26216	2.82144	3.24984	4.29681
10	0.69981	1.37218	1.81246	2.22814	2.76377	3.16927	4.14370
11	0.69745	1.36343	1.79588	2.20099	2.71808	3.10581	4.02470
12	0.69548	1.35622	1.78229	2.17881	2.68100	3.05454	3.92963
13	0.69383	1.35017	1.77093	2.16037	2.65031	3.01228	3.85198
14	0.69242	1.34503	1.76131	2.14479	2.62449	2.97684	3.78739
15	0.69120	1.34061	1.75305	2.13145	2.60248	2.94671	3.73283
16	0.69013	1.33676	1.74588	2.11991	2.58349	2.92078	3.68615
17	0.68920	1.33338	1.73961	2.10982	2.56693	2.89823	3.64577
18	0.68836	1.33039	1.73406	2.10092	2.55238	2.87844	3.61048
19	0.68762	1.32773	1.72913	2.09302	2.53948	2.86093	3.57940
20	0.68695	1.32534	1.72472	2.08596	2.52798	2.84534	3.55181
21	0.68635	1.32319	1.72074	2.07961	2.51765	2.83136	3.52715
22	0.68581	1.32124	1.71714	2.07387	2.50832	2.81876	3.50499
23	0.68531	1.31946	1.71387	2.06866	2.49987	2.80734	3.48496
24	0.68485	1.31784	1.71088	2.06390	2.49216	2.79694	3.46678
25	0.68443	1.31635	1.70814	2.05954	2.48511	2.78744	3.45019
26	0.68404	1.31497	1.70562	2.05553	2.47863	2.77871	3.43500
27	0.68368	1.31370	1.70329	2.05183	2.47266	2.77068	3.42103
28	0.68335	1.31253	1.70113	2.04841	2.46714	2.76326	3.40816
29	0.68304	1.31143	1.69913	2.04523	2.46202	2.75639	3.39624
30	0.68276	1.31042	1.69726	2.04227	2.45726	2.75000	3.38518
31	0.68249	1.30946	1.69552	2.03951	2.45282	2.74404	3.37490
32	0.68223	1.30857	1.69389	2.03693	2.44868	2.73848	3.36531
33	0.68200	1.30774	1.69236	2.03452	2.44479	2.73328	3.35634
34	0.68177	1.30695	1.69092	2.03224	2.44115	2.72839	3.34793
35	0.68156	1.30621	1.68957	2.03011	2.43772	2.72381	3.34005
36	0.68137	1.30551	1.68830	2.02809	2.43449	2.71948	3.33262

Lampiran 3. Tabel Durbin-Watson

n	k=1		k=2		k=3	
	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002				
7	0.6996	1.3564	0.4672	1.8964		
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617

Lampiran 4. *Syntax* Uji Stasioneritas

```
import pandas as pd
import numpy as np
from statsmodels.tsa.stattools import adfuller

# Membaca data dari file excel
data = pd.read_excel("dataqeis.xlsx")

# Memilih kolom yang akan digunakan
Y = data["Inflasi"]
x1 = data["Covid"]
x2 = data["Makro"]
x3 = data["Kurs"]

# Melakukan uji ADF pada masing-masing variabel
result_adf_Y = adfuller(Y, autolag="AIC", regression="ct")
result_adf_x1 = adfuller(x1, autolag="AIC", regression="ct")
result_adf_x2 = adfuller(x2, autolag="AIC", regression="ct")
result_adf_x3 = adfuller(x3, autolag="AIC", regression="ct")

# Menampilkan hasil uji untuk masing-masing variabel
print("Inflasi:")
print("ADF Statistic:", result_adf_Y[0])
print("p-value:", result_adf_Y[1])
print("Critical Values:", result_adf_Y[4])
print("Is Stationary:", "Yes" if result_adf_Y[1] < 0.05 else
"No")
print("\n")

print("Covid:")
print("ADF Statistic:", result_adf_x1[0])
print("p-value:", result_adf_x1[1])
print("Critical Values:", result_adf_x1[4])
print("Is Stationary:", "Yes" if result_adf_x1[1] < 0.05 else
"No")
print("\n")

print("Makro:")
print("ADF Statistic:", result_adf_x2[0])
print("p-value:", result_adf_x2[1])
print("Critical Values:", result_adf_x2[4])
```

Lampiran 4. *Syntax* Uji Stasioneritas (Lanjutan)

```
print("Is Stationary:", "Yes" if result_adf_x2[1] < 0.05 else
"No")
print("\n")

print("Kurs:")
print("ADF Statistic:", result_adf_x3[0])
print("p-value:", result_adf_x3[1])
print("Critical Values:", result_adf_x3[4])
print("Is Stationary:", "Yes" if result_adf_x3[1] < 0.05 else
"No")
print("\n")
```

Lampiran 5. *Syntax* Uji Kointegrasi

```
import pandas as pd
from statsmodels.tsa.stattools import coint

# Membaca data dari file Excel
data = pd.read_excel("dataqeis.xlsx")
# Memilih variabel yang akan diuji kointegrasi
y = data["Inflasi"]
x1 = data["Covid"]
x2 = data["Makro"]
x3 = data["Kurs"]
# Menggabungkan variabel X menjadi satu DataFrame
x = pd.concat([x1, x2, x3], axis=1)

# Melakukan uji kointegrasi dengan Engle-Granger
result_coint = coint(y, x)

# Menampilkan hasil uji
print("Test Statistic:", result_coint[0])
print("p-value:", result_coint[1])
print("Critical Values:", result_coint[2])
print("Cointegration Exists:", "Yes" if result_coint[1] < 0.05
else "No")
```

Lampiran 6. *Syntax* Uji ECM

```
import pandas as pd
import statsmodels.api as sm


# Tambahkan kolom konstanta untuk model ECM
X = sm.add_constant(pd.concat([X1, X2, X3], axis=1))

# Bangun model ECM
model = sm.OLS(Y, X).fit()

# Ambil error dari model
error = Y - model.predict(X)

# Definisikan model ECM dengan error sebagai variabel dependen
ecm_data = pd.concat([Y, X1, X2, X3, error], axis=1)

# Add 'error' column to ecm_data
ecm_data['error'] = error

# No need to include 'const' and 'error' in the model again
ecm_model = sm.OLS(ecm_data['Inflasi'], ecm_data[['Covid',
'Makro', 'Kurs', 'error']]).fit()

# Cetak hasil model ECM
print(ecm_model.summary())
```