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Suku Bunga Deposito Indonesia:

<https://www.bi.go.id/id/statistik/ekonomi-keuangan/seki/Default.aspx>

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LAMPIRAN

 Variabel dalam Penelitian

Tahun	X ₁	X ₂	X ₃	Y ₁	Ŷ ₁	Y ₂	LnY ₂
2000	4.77	12.30	9.35	0.40	0.34576	25455.6	10.14
2001	3.6	15.42	12.55	0.45	0.43277	25956	10.16
2002	4.5	14.02	10.03	0.32	0.38238	30996.2	10.34
2003	4.8	9.58	5.06	0.25	0.28312	30475.1	10.32
2004	5.05	6.94	6.4	0.26	0.23921	34920.6	10.46
2005	5.7	10.94	17.11	0.31	0.33489	36737.4	10.51
2006	5.5	10.41	6.6	0.26	0.28953	33348.9	10.41
2007	6.3	8.21	6.59	0.24	0.23727	34739.3	10.46
2008	6	10.07	11.06	0.35	0.29135	35476.5	10.48
2009	4.6	8.17	2.78	0.32	0.25457	36006.5	10.49
2010	6.38	7.51	6.96	0.22	0.22542	40499.5	10.61
2011	6.17	6.81	3.79	0.21	0.20555	43727.8	10.69
2012	6.03	5.86	4.3	0.2	0.19426	44255	10.7
2013	5.55	7.64	8.38	0.26	0.24896	49053.7	10.8
2014	5.01	8.81	8.36	0.26	0.27885	48869.4	10.8
2015	4.87	8.29	3.35	0.27	0.2536	48309.1	10.79
2016	5.03	7.08	3.02	0.23	0.22898	48325.6	10.79
2017	5.06	6.38	3.61	0.15	0.21893	50370.1	10.83
2018	5.17	6.96	3.13	0.23	0.2247	49216.1	10.8
2019	5.02	6.68	2.72	0.2	0.22131	40926.4	10.62
2020	-2.07	5.21	1.68	0.33	0.3286	31220	10.35

Keterangan:

X₁: Pertumbuhan Ekonomi

X₂: Suku Bunga

X₃: Inflasi

Y₁: Volatilitas Nilai Tukar

Ŷ₁ : Y₁ dipengaruhi X

Y₂: Impor Migas (ton)

LnY₂ : Logaritma Natural Y₂

 **Hasil Regresi Model/Persamaan 1**

 Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	X3, X1, X2 ^b	.	Enter

a. Dependent Variable: Y1

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.873 ^a	.763	.721	.03753	2.215

a. Predictors: (Constant), X3, X1, X2

b. Dependent Variable: Y1

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.077	3	.026	18.232	.000 ^b
	Residual	.024	17	.001		
	Total	.101	20			

a. Dependent Variable: Y1

b. Predictors: (Constant), X3, X1, X2

Coefficients^a

Model	Unstandardized Coefficients			Standardized Coefficients	t	Sig.
	B	Std. Error	Beta			
1	(Constant)	.195	.039		4.970	.000
	X1	-.019	.005	-.469	-3.804	.001
	X2	.017	.005	.629	3.554	.002
	X3	.004	.003	.211	1.159	.263

a. Dependent Variable: Y1


Hasil Regresi Model/Persamaan
Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Y1 ^b	.	Enter

- a. Dependent Variable: Y2
 b. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.754 ^a	.568	.545	.14575

- a. Predictors: (Constant), Y1

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.531	1	.531	25.004	.000 ^b
	Residual	.404	19	.021		
	Total	.935	20			

- a. Dependent Variable: Y2
 b. Predictors: (Constant), Y1

Coefficients^a

Model	Unstandardized Coefficients			Standardized Coefficients	t	Sig.
	B	Std. Error	Beta			
1	(Constant)	11.175	.129		86.682	.000
	Y1	-2.294	.459	-.754	-5.000	.000

- a. Dependent Variable: Y2

Hasil Analisis Metode Two Stage

 * 2-Stage Least Squares

Model Description

		Type of Variable
Equation 1	Y2	dependent
	PredictedY1	predictor
	X1	instrumental
	X2	instrumental
	X3	instrumental

MOD_1

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.754 ^a	.568	.545	.14575	1.581

a. Predictors: (Constant), Y1

b. Dependent Variable: Y2

Model Summary

Equation 1	Multiple R	.753
	R Square	.567
	Adjusted R Square	.544
	Std. Error of the Estimate	.146

ANOVA

		Sum of Squares	df	Mean Square	F	Sig.
Equation 1	Regression	.530	1	.530	24.832	.000
	Residual	.405	19	.021		
	Total	.935	20			

Coefficients

		Unstandardized Coefficients		Beta	t	Sig.
		B	Std. Error			
Equation 1	(Constant)	11.264	.147	-.753	76.723	.000
	PredictedY1	-2.622	.526			

Sobel Test

- **X₁ terhadap Y₂ Melalui Y₁**

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error			
1 (Constant)	10.345	.140		74.098	.000
X1	.042	.027	.335	1.550	.138

a. Dependent Variable: Y2

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error			
1 (Constant)	11.115	.201		55.204	.000
X1	.008	.021	.066	.395	.698
Y1	-2.220	.505	-.730	-4.396	.000

a. Dependent Variable: Y2

Input:	Test statistic:	Std. Error:	p-value:
a 0.42	Sobel test: -4.23035706	0.22040693	0.00002333
b -2.220	Aroian test: -4.2222854	0.22082827	0.00002418
s _a 0.027	Goodman test: -4.23847518	0.21998477	0.0000225
s _b 0.505	Reset all	Calculate	

- **X₂ terhadap Y₂ Melalui Y₁**

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error			
1 (Constant)	11.018	.127		86.677	.000
X2	-.054	.014	-.661	-3.839	.001

a. Dependent Variable: Y2

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error			
1 (Constant)	11.194	.131		85.664	.000
X2	-.018	.018	-.219	-.963	.348
Y1	-1.793	.693	-.589	-2.586	.019

a. Dependent Variable: Y2

Input:	Test statistic:	Std. Error:	p-value:
<i>a</i> -0.054	Sobel test: 2.14867529	0.04506125	0.03166015
<i>b</i> -1.793	Aroian test: 2.1005394	0.04609387	0.03568142
<i>s_a</i> 0.014	Goodman test: 2.20027971	0.04400441	0.02778706
<i>s_b</i> 0.693	Reset all Calculate		

- X₃ terhadap Y₂ Melalui Y₁

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	10.694	.088		121.753	.000
X3	-.022	.012	-.400	-1.904	.072

a. Dependent Variable: Y2

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	11.178	.134		83.562	.000
X3	.002	.010	.033	.179	.860
Y1	-.2351	.569	-.773	-4.131	.001

a. Dependent Variable: Y2

Input:	Test statistic:	Std. Error:	p-value:
<i>a</i> -0.022	Sobel test: 1.67577646	0.0308645	0.09378199
<i>b</i> -2.351	Aroian test: 1.63621607	0.03161074	0.10179437
<i>s_a</i> 0.012	Goodman test: 1.71835245	0.03009976	0.08573235
<i>s_b</i> 0.569	Reset all Calculate		

 **Volatilitas Nilai Tukar Rupiah**

2000				
	Hi	Low	Ln(hi/low)^2	
Jan-00	7,520.00	6,875.00	0.179349	
Feb-00	7,705.00	7,155.00	0.148116	
Mar-00	7,665.00	7,265.00	0.107192	
Apr-00	8,085.00	7,570.00	0.131635	
May-00	8,775.00	7,825.00	0.229166	
Jun-00	8,773.00	8,265.00	0.119298	
Jul-00	9,595.00	8,735.00	0.187808	
Aug-00	9,010.00	8,025.00	0.231547	
Sep-00	8,910.00	8,235.00	0.157562	
Oct-00	9,505.50	8,702.50	0.17652	
Nov-00	9,590.00	9,045.00	0.117018	
Dec-00	9,800.00	9,180.00	0.13071	0.399575
2001				
	Hi	Low	Ln(hi/low)^2	
1-Jan	9,745.00	9,325.00	0.088111	
1-Feb	9,945.00	9,455.00	0.101052	
1-Mar	11,212.50	9,749.50	0.279626	
1-Apr	12,265.00	10,375.00	0.334701	
1-May	11,745.00	10,725.00	0.1817	
1-Jun	11,460.00	10,985.00	0.084664	
1-Jul	11,399.00	9,365.00	0.393093	
1-Aug	9,728.50	8,212.50	0.338805	
1-Sep	9,762.50	8,687.50	0.233327	
1-Oct	10,495.00	9,650.00	0.167882	
1-Nov	10,990.00	10,245.00	0.140392	
1-Dec	10,600.00	9,970.00	0.122547	0.453312
2002				
	Hi	Low	Ln(hi/low)^2	
2-Jan	10,520.00	10,230.00	0.055907	
2-Feb	10,350.00	10,010.00	0.066804	
2-Mar	10,200.00	9,455.00	0.151688	
2-Apr	9,840.00	9,215.00	0.131246	
2-May	9,362.50	8,647.50	0.158884	
2-Jun	9,065.00	8,435.00	0.144062	
2-Jul	9,289.50	8,678.50	0.136072	
2-Aug	9,180.00	8,755.00	0.094804	
2-Sep	9,084.00	8,804.00	0.062617	
2-Oct	9,382.00	8,952.00	0.093832	

2-Nov	9,239.50	8,900.50	0.074761	
2-Dec	9,001.00	8,800.00	0.045168	0.318309
2003				
	Hi	Low	Ln(hi/low)^2	
3-Jan	9,000.00	8,805.00	0.04381	
3-Feb	8,984.50	8,842.50	0.031862	
3-Mar	9,148.50	8,823.50	0.072343	
3-Apr	8,907.50	8,630.50	0.063182	
3-May	8,703.00	8,095.00	0.144842	
3-Jun	8,365.00	8,135.00	0.055761	
3-Jul	8,710.00	8,163.00	0.12972	
3-Aug	8,680.00	8,368.00	0.073213	
3-Sep	8,520.00	8,375.00	0.034331	
3-Oct	8,601.50	8,345.50	0.060428	
3-Nov	8,570.00	8,437.00	0.031282	
3-Dec	8,537.50	8,422.50	0.027123	0.252965
2004				
	Hi	Low	Ln(hi/low)^2	
4-Jan	8,465.50	8,290.50	0.041778	
4-Feb	8,480.00	8,380.00	0.023725	
4-Mar	8,672.50	8,442.50	0.053757	
4-Apr	8,796.00	8,643.00	0.035095	
4-May	9,333.50	8,687.50	0.14345	
4-Jun	9,575.00	9,239.00	0.071444	
4-Jul	9,395.00	8,790.00	0.133126	
4-Aug	9,377.50	9,102.50	0.059528	
4-Sep	9,390.50	8,907.50	0.10561	
4-Oct	9,182.50	9,021.50	0.035378	
4-Nov	9,130.00	8,912.00	0.048334	
4-Dec	9,387.50	9,007.50	0.082643	0.263607
2005				
	Hi	Low	Ln(hi/low)^2	
5-Jan	9,335.00	9,105.00	0.049894	
5-Feb	9,322.50	9,167.50	0.033532	
5-Mar	9,537.00	9,247.00	0.06176	
5-Apr	9,812.00	9,337.00	0.099242	
5-May	9,568.00	9,418.00	0.031603	
5-Jun	9,763.00	9,518.00	0.05083	
5-Jul	9,905.00	9,705.00	0.040797	
5-Aug	11,725.00	9,835.00	0.351552	
5-Sep	10,610.00	9,990.00	0.120425	

5-Oct	10,457.50	9,927.50	0.104021	
5-Nov	10,207.00	9,720.00	0.097776	
5-Dec	10,055.00	9,540.00	0.105153	0.30911
2006				
	Hi	Low	Ln(hi/low)^2	
6-Jan	9,840.00	9,310.00	0.110733	
6-Feb	9,375.50	9,175.50	0.043126	
6-Mar	9,410.00	9,010.00	0.086876	
6-Apr	9,093.00	8,770.00	0.072336	
6-May	9,430.00	8,695.00	0.162296	
6-Jun	9,561.00	9,234.00	0.0696	
6-Jul	9,311.00	9,010.00	0.065723	
6-Aug	9,177.00	9,050.00	0.027871	
6-Sep	9,265.00	9,075.00	0.041441	
6-Oct	9,252.00	9,085.00	0.03643	
6-Nov	9,225.00	9,075.00	0.032788	
6-Dec	9,195.50	8,982.50	0.046872	0.257567
2007				
	Hi	Low	Ln(hi/low)^2	
7-Jan	9,181.00	8,935.00	0.05432	
7-Feb	9,198.50	9,033.50	0.036201	
7-Mar	9,265.00	9,075.00	0.041441	
7-Apr	9,131.00	9,064.00	0.014729	
7-May	9,102.00	8,645.00	0.103026	
7-Jun	9,150.00	8,760.00	0.087116	
7-Jul	9,259.00	8,989.00	0.059189	
7-Aug	9,487.00	9,230.00	0.054927	
7-Sep	9,452.00	9,115.00	0.07261	
7-Oct	9,197.50	9,037.50	0.035098	
7-Nov	9,427.00	9,070.00	0.077211	
7-Dec	9,453.50	9,232.50	0.04731	0.238603
2008				
	Hi	Low	Ln(hi/low)^2	
8-Jan	9,501.50	9,241.50	0.055491	
8-Feb	9,290.00	9,042.00	0.054116	
8-Mar	9,345.00	9,060.00	0.061945	
8-Apr	9,250.00	9,150.00	0.021739	
8-May	9,385.00	9,209.00	0.037863	
8-Jun	9,360.00	9,195.00	0.035571	
8-Jul	9,235.00	9,085.00	0.032752	
8-Aug	9,225.00	9,062.00	0.035655	
8-Sep	9,475.00	9,155.00	0.068713	

8-Oct	11,950.00	9,530.00	0.452573	
8-Nov	12,675.00	10,725.00	0.334108	
8-Dec	12,350.00	10,800.00	0.26822	0.348658

2009				
	Hi	Low	Ln(hi/low)^2	
9-Jan	11,385.00	10,610.00	0.140999	
9-Feb	12,030.00	11,555.00	0.080571	
9-Mar	12,170.00	11,360.00	0.137751	
9-Apr	11,615.00	10,465.00	0.208522	
9-May	10,665.00	10,230.00	0.083286	
9-Jun	10,477.50	9,907.50	0.111876	
9-Jul	10,260.00	9,900.00	0.071436	
9-Aug	10,105.00	9,840.00	0.053149	
9-Sep	10,175.00	9,465.00	0.144666	
9-Oct	9,710.00	9,260.00	0.094904	
9-Nov	9,670.00	9,310.00	0.075878	
9-Dec	9,520.00	9,385.00	0.028564	0.320365

2010				
	Hi	Low	Ln(hi/low)^2	
10-Jan	9,455.00	9,115.00	0.073245	
10-Feb	9,497.00	9,200.00	0.063545	
10-Mar	9,375.00	9,006.00	0.080311	
10-Apr	9,144.50	8,901.50	0.053866	
10-May	9,385.00	9,015.00	0.080446	
10-Jun	9,300.00	9,000.00	0.06558	
10-Jul	9,104.00	8,938.00	0.036804	
10-Aug	9,050.00	8,927.00	0.027369	
10-Sep	9,041.00	8,915.00	0.028069	
10-Oct	8,952.50	8,902.50	0.011201	
10-Nov	9,043.00	8,885.00	0.035253	
10-Dec	9,055.00	8,975.00	0.017748	0.218601

2011				
	Hi	Low	Ln(hi/low)^2	
11-Jan	9,093.00	8,960.00	0.029469	
11-Feb	9,045.50	8,803.50	0.054236	
11-Mar	8,827.50	8,702.50	0.028523	
11-Apr	8,702.00	8,561.00	0.032672	
11-May	8,608.50	8,527.50	0.018908	
11-Jun	8,629.50	8,503.50	0.029417	
11-Jul	8,580.00	8,485.00	0.022268	
11-Aug	8,590.00	8,460.00	0.030499	
11-Sep	9,110.00	8,540.00	0.129223	

11-Oct	8,972.50	8,787.50	0.041668	
11-Nov	9,220.00	8,865.00	0.078528	
11-Dec	9,187.50	8,997.50	0.041794	0.211583

2012				
	Hi	Low	Ln(hi/low)^2	
12-Jan	9,211.00	8,880.00	0.073194	
12-Feb	9,180.00	8,875.00	0.067578	
12-Mar	9,197.00	9,055.00	0.031121	
12-Apr	9,200.50	9,082.50	0.025817	
12-May	9,585.00	9,145.00	0.093984	
12-Jun	9,492.50	9,287.50	0.043665	
12-Jul	9,505.00	9,305.00	0.042532	
12-Aug	9,585.00	9,440.00	0.030487	
12-Sep	9,595.00	9,448.00	0.030878	
12-Oct	9,635.00	9,574.00	0.012702	
12-Nov	9,645.50	9,585.50	0.01248	
12-Dec	9,707.50	9,595.50	0.023209	0.201587

2013				
	Hi	Low	Ln(hi/low)^2	
13-Jan	9,777.50	9,617.50	0.032999	
13-Feb	9,773.50	9,603.50	0.035094	
13-Mar	9,749.50	9,670.50	0.016272	
13-Apr	9,759.50	9,662.50	0.019978	
13-May	9,816.00	9,725.00	0.018628	
13-Jun	9,960.00	9,780.00	0.036475	
13-Jul	10,287.50	9,926.50	0.071443	
13-Aug	10,960.00	10,280.00	0.128104	
13-Sep	11,670.00	10,920.00	0.132851	
13-Oct	11,607.50	10,917.50	0.122569	
13-Nov	12,007.50	11,297.50	0.1219	
13-Dec	12,288.00	11,690.00	0.099779	0.263959

2014				
	Hi	Low	Ln(hi/low)^2	
14-Jan	12,275.00	12,005.00	0.044483	
14-Feb	12,255.00	11,575.00	0.114173	
14-Mar	11,670.00	11,250.00	0.073307	
14-Apr	11,658.50	11,253.50	0.070713	
14-May	11,675.00	11,343.00	0.057698	
14-Jun	12,115.00	11,710.00	0.068002	
14-Jul	11,967.50	11,477.50	0.083612	
14-Aug	11,840.00	11,585.00	0.043545	
14-Sep	12,235.00	11,695.00	0.090279	

14-Oct	12,255.00	11,955.00	0.049569	
14-Nov	12,221.00	12,080.00	0.023209	
14-Dec	12,935.00	12,225.00	0.112908	0.263233

2015				
	Hi	Low	Ln(hi/low)^2	
15-Jan	12,752.50	12,402.50	0.055659	
15-Feb	12,945.00	12,585.00	0.056408	
15-Mar	13,250.00	12,900.00	0.05354	
15-Apr	13,062.50	12,802.50	0.04021	
15-May	13,237.00	12,970.00	0.040754	
15-Jun	13,386.50	13,191.50	0.029348	
15-Jul	13,527.50	13,277.50	0.037308	
15-Aug	14,140.00	13,474.00	0.096492	
15-Sep	14,735.00	14,045.00	0.095918	
15-Oct	14,717.50	13,212.50	0.215748	
15-Nov	13,850.00	13,425.00	0.062333	
15-Dec	14,092.50	13,532.50	0.081097	0.268455
2016				
	Hi	Low	Ln(hi/low)^2	
16-Jan	13,980.00	13,755.00	0.032451	
16-Feb	13,825.00	13,295.00	0.078181	
16-Mar	13,435.00	12,955.00	0.072763	
16-Apr	13,250.00	13,085.00	0.025062	
16-May	13,695.00	13,135.00	0.083501	
16-Jun	13,700.50	13,132.50	0.084685	
16-Jul	13,181.50	13,061.50	0.018291	
16-Aug	13,308.50	13,062.50	0.037315	
16-Sep	13,282.00	12,919.00	0.055421	
16-Oct	13,076.00	12,951.00	0.019211	
16-Nov	13,577.50	13,027.50	0.082703	
16-Dec	13,587.50	13,272.50	0.046912	0.230307
2017				
	Hi	Low	Ln(hi/low)^2	
17-Jan	13,490.00	13,265.00	0.033639	
17-Feb	13,390.00	13,285.00	0.015745	
17-Mar	13,397.50	13,297.50	0.014984	
17-Apr	13,347.00	13,247.00	0.015041	
17-May	13,416.50	13,281.50	0.020226	
17-Jun	13,327.50	13,272.50	0.008271	
17-Jul	13,411.00	13,296.00	0.017224	
17-Aug	13,381.00	13,301.00	0.011993	
17-Sep	13,551.50	13,136.50	0.062205	
17-Oct	13,642.50	13,457.50	0.027307	
17-Nov	13,597.00	13,467.00	0.019214	

17-Dec	13,593.50	13,512.50	0.011953	0.146573
2018				
	Hi	Low	Ln(hi/low)^2	
18-Jan	13,554.50	13,266.50	0.042953	
18-Feb	13,755.00	13,390.00	0.053788	
18-Mar	13,805.00	13,700.00	0.01527	
18-Apr	13,932.50	13,737.50	0.02819	
18-May	14,215.00	13,875.00	0.048418	
18-Jun	14,415.00	13,835.00	0.082135	
18-Jul	14,565.00	14,255.00	0.043027	
18-Aug	14,735.00	14,395.00	0.046689	
18-Sep	14,941.50	14,736.50	0.02763	
18-Oct	15,267.50	14,882.50	0.051081	
18-Nov	15,200.50	14,252.50	0.128792	
18-Dec	14,655.00	14,210.00	0.061671	0.229064

				2019
	Hi	Low	Ln(hi/low)^2	
19-Jan	14,487.50	13,957.50	0.074538	
19-Feb	14,160.00	13,890.00	0.038504	
19-Mar	14,340.00	14,084.00	0.036027	
19-Apr	14,265.00	13,995.00	0.038218	
19-May	14,530.00	14,205.00	0.045243	
19-Jun	14,352.50	14,077.50	0.038693	
19-Jul	14,170.00	13,890.00	0.039916	
19-Aug	14,355.00	14,060.00	0.041529	
19-Sep	14,235.00	13,905.00	0.04691	
19-Oct	14,220.00	13,985.00	0.033328	
19-Nov	14,120.00	13,970.00	0.02136	
19-Dec	14,132.50	13,862.50	0.03858	0.202658
				2020
	Hi	Low	Ln(hi/low)^2	
20-Jan	13,970.00	13,570.00	0.058101	
20-Feb	14,347.50	13,600.00	0.107012	
20-Mar	16,640.00	14,095.00	0.331979	
20-Apr	16,575.00	14,857.50	0.218781	
20-May	15,152.50	14,607.50	0.073261	
20-Jun	14,630.00	13,850.00	0.109578	
20-Jul	14,860.00	14,245.00	0.084534	
20-Aug	14,881.00	14,465.00	0.056707	
20-Sep	14,974.00	14,535.00	0.059512	
20-Oct	14,907.00	14,602.50	0.041276	
20-Nov	14,717.50	13,992.50	0.101032	
20-Dec	14,274.00	14,050.00	0.031635	0.325756