

**Perhitungan Nilai Tukar Model Persamaan 4.5**

$$\text{Log ER}_0 = a_0 + a_1 \text{ Log } M_t + a_2 \text{ Log (IHK)} + u_t$$

Untuk Nilai Tukar Rupiah terhadap valuta asing berikut :

1. Dolar Amerika Serikat (USD)
2. Yen Jepang (JPY)
3. Gulden Belanda (NLG)
4. Poundsterling Inggris (GBP)
5. Dolar Singapura (SGD)
6. Dolar Hongkong (HKD)
7. Dolar Australia (AUD)
8. Franch Perancis (FRF)

*Catatan : Hasil perhitungan sesuai dengan urutan diatas.*

## Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: y2

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.953 <sup>a</sup>	.908	.900	*****

### Model Summary<sup>b</sup>

Model	R Square Change	Change Statistics			Sig. F Change	Durbin-Watson
		F Change	df1	df2		
1	.908	104.02	2	21	.000	1.436

a. Predictors: (Constant), x22, x12

b. Dependent Variable: y2

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-4.313	.471		-9.156	.000	-5.293	-3.334
	x12	3.265	.227	.949	14.354	.000	2.792	3.738
	x22	-.111	.060	-.122	-1.848	.079	-.236	.014

Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.945	.953	.948	.999	1.001
	x22	-.094	-.374	-.122	.999	1.001

a. Dependent Variable: y2

## Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: y2

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.950 <sup>a</sup>	.903	.893	*****

### Model Summary<sup>b</sup>

Model	Change Statistics				Sig. F Change	Durbin-Watson
	R Square Change	F Change	df1	df2		
1	.903	97.358	2	21	.000	1.571

a. Predictors: (Constant), x22, x12

b. Dependent Variable: y2

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-4.540	.501		-9.062	.000	-5.582	-3.499
	x12	3.365	.242	.947	13.907	.000	2.861	3.868
	x22	-.100	.064	-.106	-1.561	.133	-.232	.033

Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.944	.950	.947	.999	1.001
	x22	-.078	-.323	-.106	.999	1.001

a. Dependent Variable: y2

## Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: y2

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.940 <sup>a</sup>	.883	.872	*****

### Model Summary<sup>b</sup>

Model	R Square		Change Statistics			Durbin-Watson
	Change	F Change	df1	df2	Sig. F Change	
1	.883	79.154	2	21	.000	1.395

a. Predictors: (Constant), x22, x12

b. Dependent Variable: y2

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-4.338	.530		-8.186	.000	-5.440	-3.236
	x12	3.217	.256	.940	12.575	.000	2.685	3.749
	x22	-.054	.068	-.060	-.804	.431	-.195	.086

Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.938	.940	.939	.999	1.001
	x22	-.032	-.173	-.060	.999	1.001

a. Dependent Variable: y2

## Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

- a. All requested variables entered.  
 b. Dependent Variable: y2

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.959 <sup>a</sup>	.921	.913	*****

### Model Summary<sup>b</sup>

Model	Change Statistics				Sig. F Change	Durbin-Watson
	R Square Change	F Change	df1	df2		
1	.921	121.58	2	21	.000	1.180

- a. Predictors: (Constant), x22, x12  
 b. Dependent Variable: y2

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-4.304	.433		-9.942	.000	-5.204	-3.404
	x12	3.248	.209	.956	15.538	.000	2.813	3.682
	x22	-.098	.055	-.110	-1.785	.089	-.213	.016



Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.953	.959	.956	.999	1.001
	x22	-.081	-.363	-.110	.999	1.001

a. Dependent Variable: y2

## Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: y2

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.953 <sup>a</sup>	.908	.899	*****

### Model Summary<sup>b</sup>

Model	R Square		Change Statistics			Sig. F Change	Durbin-Watson
	Change	F Change	df1	df2			
1	.908	103.38	2	21	.000	1.834	

a. Predictors: (Constant), x22, x12

b. Dependent Variable: y2

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-3.910	.440		-8.897	.000	-4.824	-2.996
	x12	3.041	.212	.950	14.331	.000	2.600	3.483
	x22	-.090	.056	-.106	-1.604	.124	-.206	.027

Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.947	.952	.950	.999	1.001
	x22	-.078	-.330	-.106	.999	1.001

a. Dependent Variable: y2

# Regression

## Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

a. All requested variables entered.  
b. Dependent Variable: y2

## Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.953 <sup>a</sup>	.908	.900	*****

## Model Summary<sup>b</sup>

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.908	104.13	2	21	.000	1.434

a. Predictors: (Constant), x22, x12  
b. Dependent Variable: y2

## Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-4.322	.471		-9.168	.000	-5.302	-3.342
	x12	3.269	.228	.949	14.362	.000	2.796	3.742
	x22	-.111	.060	-.122	-1.845	.079	-.236	.014

Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.945	.953	.949	.999	1.001
	x22	-.093	-.373	-.122	.999	1.001

a. Dependent Variable: y2

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## Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

a. All requested variables entered.  
b. Dependent Variable: y2

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.953 <sup>a</sup>	.908	.899	*****

### Model Summary<sup>b</sup>

Model	Change Statistics				Sig. F Change	Durbin-Watson
	R Square Change	F Change	df1	df2		
1	.908	103.69	2	21	.000	1.651

a. Predictors: (Constant), x22, x12  
b. Dependent Variable: y2

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-4.493	.486		-9.251	.000	-5.503	-3.493
	x12	3.359	.235	.948	14.325	.000	2.871	3.847
	x22	-.118	.062	-.127	-1.912	.070	-.247	.010

Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.944	.952	.948	.999	1.001
	x22	-.098	-.385	-.127	.999	1.001

a. Dependent Variable: y2

## Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	x22, x12 <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: y2

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.940 <sup>a</sup>	.883	.872	*****

### Model Summary<sup>b</sup>

Model	Change Statistics				Sig. F Change	Durbin-Watson
	R Square Change	F Change	df1	df2		
1	.883	79.111	2	21	.000	1.380

a. Predictors: (Constant), x22, x12

b. Dependent Variable: y2

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error				Lower Bound	Upper Bound
1	(Constant)	-4.333	.530		-8.176	.000	-5.435	-3.231
	x12	3.217	.256	.939	12.571	.000	2.684	3.749
	x22	-.056	.068	-.062	-.827	.418	-.196	.085



Coefficients<sup>a</sup>

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	x12	.938	.940	.939	.999	1.001
	x22	-.033	-.178	-.062	.999	1.001

a. Dependent Variable: y2