Perhitungan Nilai Tukar Model Persamaan 4.6
$\text{Log ER}_0 = a_0 + a_1 \text{ Log ER}_{t.f\,(t-1)} + u_t$

Untuk Nilai Tukar Rupiah terhadap valuta asing berikut :

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

Catatan : Hasil perhitungan sesuai dengan urutan diatas.

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X11[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y1

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.877[a]	.770	.759	******

Model Summary[b]

	Change Statistics					
Model	R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.770	73.565	1	22	.000	1.137

a. Predictors: (Constant), X11

b. Dependent Variable: Y1

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			95% Confidence Interval for B	
		B	Std. Error	Beta	t	Sig.	Lower Bound	Upper Bound
1	(Constant)	.397	.381		1.040	.310	-.394	1.188
	X11	.893	.104	.877	8.577	.000	.677	1.108

Coefficients[a]

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	X11	.877	.877	.877	1.000	1.000

a. Dependent Variable: Y1

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X12[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y2

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.891[a]	.793	.784	******

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.793	84.501	1	22	.000	1.227

a. Predictors: (Constant), X12

b. Dependent Variable: Y2

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error	Beta			Lower Bound	Upper Bound
1	(Constant)	.295	.336		.879	.389	-.401	.991
	X12	.914	.099	.891	9.192	.000	.708	1.120

a. Dependent Variable: Y2

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X13[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y3

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.869[a]	.755	.744	******

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.755	67.904	1	22	.000	1.251

a. Predictors: (Constant), X13

b. Dependent Variable: Y3

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error	Beta			Lower Bound	Upper Bound
1	(Constant)	.184	.169		1.089	.288	-.167	.535
	X13	.884	.107	.869	8.240	.000	.662	1.107

a. Dependent Variable: Y3

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X14[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y4

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.877[a]	.768	.758	******

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.768	73.020	1	22	.000	1.172

a. Predictors: (Constant), X14

b. Dependent Variable: Y4

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error	Beta			Lower Bound	Upper Bound
1	(Constant)	.417	.406		1.028	.315	-.424	1.259
	X14	.893	.105	.877	8.545	.000	.677	1.110

a. Dependent Variable: Y4

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X15[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y5

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.891[a]	.793	.784	******

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.793	84.429	1	22	.000	1.217

a. Predictors: (Constant), X15

b. Dependent Variable: Y5

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error	Beta			Lower Bound	Upper Bound
1	(Constant)	.255	.289		.883	.387	-.344	.854
	X15	.914	.099	.891	9.189	.000	.708	1.120

a. Dependent Variable: Y5

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X16[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y6

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.877[a]	.770	.759	******

Model Summary[b]

	Change Statistics					
Model	R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.770	73.565	1	22	.000	1.141

a. Predictors: (Constant), X16

b. Dependent Variable: Y6

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error	Beta			Lower Bound	Upper Bound
1	(Constant)	.301	.289		1.042	.309	-.299	.901
	X16	.893	.104	.877	8.577	.000	.677	1.108

a. Dependent Variable: Y6

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Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
	X17[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y7

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.873[a]	.762	.752	******

Model Summary[b]

	Change Statistics					
Model	R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.762	70.572	1	22	.000	1.153

a. Predictors: (Constant), X17

b. Dependent Variable: Y7

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			95% Confidence Interval for B	
		B	Std. Error	Beta	t	Sig.	Lower Bound	Upper Bound
1	(Constant)	.395	.367		1.075	.294	-.366	1.156
	X17	.887	.106	.873	8.401	.000	.668	1.106

a. Dependent Variable: Y7

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X18[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y8

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.860[a]	.739	.727	******

Model Summary[b]

Model	R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
	Change Statistics					
1	.739	62.336	1	22	.000	1.256

a. Predictors: (Constant), X18

b. Dependent Variable: Y8

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			95% Confidence Interval for B	
		B	Std. Error	Beta	t	Sig.	Lower Bound	Upper Bound
1	(Constant)	.460	.387		1.189	.247	-.342	1.262
	X18	.869	.110	.860	7.895	.000	.641	1.098

a. Dependent Variable: Y8