Lampiran 18

Perhitungan Nilai Tukar Model Persamaan 4.7

$$\text{Log ER}_0 = a_0 + a_1 \text{ Log ER}_{t.f\,(t-1)} + a_2 \text{ Log ER}_{t.f\,(t-2)} + u_t$$

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	X21, 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	.898[a]	.806	.787	******

Model Summary[b]

Model	R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
	Change Statistics					
1	.806	43.580	2	21	.000	.873

a. Predictors: (Constant), X21, X11

b. Dependent Variable: Y1

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.	95% Confidence Interval for B Lower Bound	95% Confidence Interval for B Upper Bound
1	(Constant)	.142	.381		.372	.714	-.651	.934
	X11	.633	.164	.622	3.864	.001	.292	.974
	X21	.332	.168	.318	1.975	.062	-.018	.681

Coefficients[a]

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	X11	.877	.645	.372	.356	2.805
	X21	.817	.396	.190	.356	2.805

a. Dependent Variable: Y1

egression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X22, 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	.907[a]	.822	.805	******

Model Summary[b]

Model	Change Statistics: R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.822	48.515	2	21	.000	.992

a. Predictors: (Constant), X22, X12

b. Dependent Variable: Y2

Coefficients[a]

Model		Unstandardized Coefficients: B	Std. Error	Standardized Coefficients: Beta	t	Sig.	95% Confidence Interval for B: Lower Bound	Upper Bound
1	(Constant)	9.E-02	.338		.263	.795	-.614	.792
	X12	.666	.165	.649	4.050	.001	.324	1.009
	X22	.311	.169	.295	1.839	.080	-.041	.664

Coefficients[a]

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	X12	.891	.662	.373	.330	3.034
	X22	.827	.372	.169	.330	3.034

a. Dependent Variable: Y2

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X23, 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	.890[a]	.792	.772	******

Model Summary[b]

Model	Change Statistics: R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
1	.792	39.981	2	21	.000	1.028

a. Predictors: (Constant), X23, X13

b. Dependent Variable: Y3

Coefficients[a]

Model		Unstandardized Coefficients: B	Std. Error	Standardized Coefficients: Beta	t	Sig.	95% Confidence Interval for B: Lower Bound	Upper Bound
1	(Constant)	8.E-02	.169		.467	.645	-.272	.430
	X13	.635	.164	.624	3.858	.001	.293	.977
	X23	.323	.168	.311	1.925	.068	-.026	.671

Coefficients[a]

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	X13	.869	.644	.384	.379	2.639
	X23	.803	.387	.192	.379	2.639

a. Dependent Variable: Y3

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X24, 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	.901[a]	.811	.793	******

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.811	45.042	2	21	.000	.883

a. Predictors: (Constant), X24, 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)	.120	.400		.299	.768	-.711	.951
	X14	.614	.161	.603	3.822	.001	.280	.949
	X24	.359	.165	.343	2.172	.041	.015	.702

Coefficients[a]

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	X14	.877	.640	.363	.362	2.764
	X24	.824	.428	.206	.362	2.764

a. Dependent Variable: Y4

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X25, 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	.907[a]	.822	.805	******

Model Summary[b]

Model	R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
	Change Statistics					
1	.822	48.481	2	21	.000	.986

a. Predictors: (Constant), X25, X15

b. Dependent Variable: Y5

Coefficients[a]

Model		Unstandardized Coefficients B	Std. Error	Standardized Coefficients Beta	t	Sig.	95% Confidence Interval for B Lower Bound	Upper Bound
1	(Constant)	8.E-02	.290		.272	.788	-.525	.683
	X15	.666	.165	.649	4.049	.001	.324	1.008
	X25	.312	.169	.295	1.840	.080	-.041	.664

Coefficients[a]

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)					
	X15	.891	.662	.373	.330	3.033
	X25	.826	.373	.169	.330	3.033

a. Dependent Variable: Y5

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X26, 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	.898[a]	.806	.787	******

Model Summary[b]

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.806	43.580	2	21	.000	.877

a. Predictors: (Constant), X26, 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)	.111	.289		.383	.705	-.490	.711
	X16	.633	.164	.622	3.864	.001	.292	.974
	X26	.332	.168	.318	1.975	.062	-.018	.681

Coefficients[a]

	Correlations			Collinearity Statistics	
	Zero-order	Partial	Part	Tolerance	VIF
(Constant)					
X16	.877	.645	.372	.357	2.805
X26	.817	.396	.190	.357	2.805

)ependent Variable: Y6

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Variables Entered/Removed[b]

el	Variables Entered	Variables Removed	Method
	X27, X17[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Y7

Model Summary[b]

del	R	R Square	Adjusted R Square	Std. Error of the Estimate
	.894[a]	.798	.779	******

Model Summary[b]

odel	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
	.798	41.605	2	21	.000	.904

a. Predictors: (Constant), X27, X17

b. Dependent Variable: Y7

Coefficients[a]

odel		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B	
		B	Std. Error	Beta			Lower Bound	Upper Bound
	(Constant)	.153	.368		.417	.681	-.611	.917
	X17	.634	.164	.624	3.864	.001	.293	.975
	X27	.325	.167	.313	1.941	.066	-.023	.673

Coefficients[a]

.el		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
	(Constant)					
	X17	.873	.645	.379	.368	2.717
	X27	.809	.390	.190	.368	2.717

Dependent Variable: Y7

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Variables Entered/Removed[b]

el	Variables Entered	Variables Removed	Method
	X28, X18[a]	.	Enter

All requested variables entered.

Dependent Variable: Y8

Model Summary[b]

del	R	R Square	Adjusted R Square	Std. Error of the Estimate
	.879[a]	.772	.750	******

Model Summary[b]

odel	Change Statistics: R Square Change	F Change	df1	df2	Sig. F Change	Durbin-Watson
	.772	35.526	2	21	.000	1.020

a. Predictors: (Constant), X28, X18

b. Dependent Variable: Y8

Coefficients[a]

odel		Unstandardized Coefficients B	Std. Error	Standardized Coefficients Beta	t	Sig.	95% Confidence Interval for B: Lower Bound	Upper Bound
	(Constant)	.227	.394		.576	.571	-.592	1.045
	X18	.637	.170	.630	3.737	.001	.282	.991
	X28	.301	.173	.293	1.736	.097	-.060	.662

Coefficients[a]

Model		Correlations			Collinearity Statistics	
		Zero-order	Partial	Part	Tolerance	VIF
	(Constant)					
	X18	.860	.632	.389	.382	2.615
	X28	.788	.354	.181	.382	2.615

a. Dependent Variable: Y8