

# Phillips-Perron Unit Root Test on INFLASI

|  |             |                       |             |           |
|--|-------------|-----------------------|-------------|-----------|
| Null Hypothesis: INFLASI has a unit root   |             |                       |             |           |
| Exogenous: Constant, Linear Trend  |             |                       |             |           |
| Bandwidth: 2 (Newey-West automatic) using Bartlett kernel  |             |                       |             |           |
|  |             |                       | Adj. t-Stat | Prob.*    |
| Phillips-Perron test statistic   |             |                       | -10.05089   | 0.0000    |
| Test critical values:  | 1% level    |                       | -4.051450   |           |
|  | 5% level    |                       | -3.454919   |           |
|  | 10% level   |                       | -3.153171   |           |
| *MacKinnon (1996) one-sided p-values.  |             |                       |             |           |
| Residual variance (no correction)  |             |                       |             | 25.99073  |
| HAC corrected variance (Bartlett kernel)   |             |                       |             | 26.48726  |
| Phillips-Perron Test Equation<br>Dependent Variable: D(INFLASI)<br>Method: Least Squares<br>Date: 03/12/18 Time: 11:48<br>Sample (adjusted): 2009M08 2017M12<br>Included observations: 101 after adjustments |             |                       |             |           |
| Variable   | Coefficient | Std. Error            | t-Statistic | Prob.     |
| INFLASI(-1)  | -1.014300   | 0.100920              | -10.05053   | 0.0000    |
| C  | -0.445724   | 1.037982              | -0.429415   | 0.6686    |
| @TREND("2009M07")  | 0.003563    | 0.017664              | 0.201732    | 0.8405    |
| R-squared  | 0.507674    | Mean dependent var    |             | -0.005356 |
| Adjusted R-squared   | 0.497627    | S.D. dependent var    |             | 7.302031  |
| S.E. of regression   | 5.175554    | Akaike info criterion |             | 6.155023  |
| Sum squared resid  | 2625.064    | Schwarz criterion     |             | 6.232700  |
| Log likelihood   | -307.8287   | Hannan-Quinn criter.  |             | 6.186469  |
| F-statistic  | 50.52761    | Durbin-Watson stat    |             | 1.997630  |
| Prob(F-statistic)  | 0.000000    |                       |             |           |