

BAB V

PENUTUP

5.1. Kesimpulan

Mengacu pada penelitian ini yang bertujuan untuk melihat sektor apa yang terkena dampak paling besar akibat Covid-19. Berdasarkan olah data dan pembahasan yang telah dilakukan sebelumnya, maka diperoleh hasil seperti bawah ini:

Tabel 5. 1
Hasil Uji Impulse Response Covid-19 terhadap Indeks Sektoral JASICA

<i>Impulse Response</i>	Covid-19		
	Kasus Positif Covid-19	Kasus Meninggal Covid-19	Kasus Sembuh Covid-19
Pertanian	3,400113	3,433306	10,942974
Pertambangan	10,258442	-2,120784	1,912776
Industri Dasar	-0,346198	-1,278664	2,692091
Aneka Industri	1,599071	-1,483989	12,465865
Barang Konsumsi	-3,036109	-8,647879	3,960597
Properti	-1,37516	-0,850306	1,628653
Infrastruktur	2,905975	-2,650551	5,480327
Keuangan	-2,484961	-8,972929	8,748351
Perdagangan	-0,771401	-1,34867	1,028266
Manufaktur	-0,891305	-4,321786	4,842824

Sumber: Olahan sendiri

Pada Tabel 5.1 di atas, maka diperoleh beberapa kesimpulan sebagai berikut:

1. Indeks sektoral JASICA yang terkena dampak paling besar apabila dilihat dari jumlah kasus positif Covid-19 adalah indeks harga saham sektor barang konsumsi dengan nilai *impulse response* sebesar -3,036109.

2. Indeks sektoral JASICA yang terkena dampak paling besar apabila dilihat dari jumlah kasus meninggal Covid-19 adalah indeks harga saham sektor keuangan dengan nilai *impulse response* sebesar - 8,972929.
3. Indeks sektoral JASICA yang terkena dampak paling besar apabila dilihat dari jumlah kasus sembuh Covid-19 adalah indeks harga saham sektor perdagangan dengan nilai *impulse response* sebesar 1,028266.

5.2. Keterbatasan Penelitian

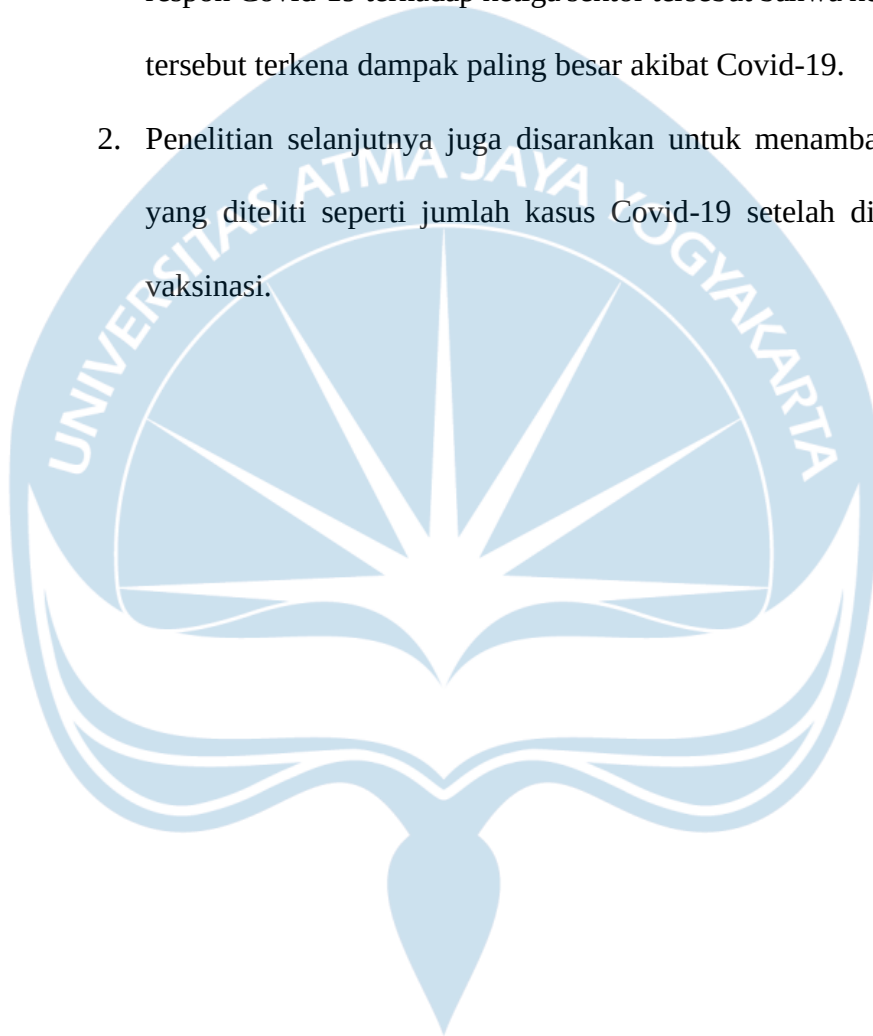
Terdapat beberapa keterbatasan dalam menyusun skripsi ini. Berikut merupakan keterbatasan yang ada di dalam penelitian ini:

1. Penelitian ini hanya terbatas dari 2 maret 2020 sampai 30 april 2021.
2. Penelitian ini menggunakan metode VECM (*Vector Error Correction Model*). Selain menggunakan metode VECM, terdapat beberapa alternatif yang lain, yaitu metode VAR dengan data stasioner pada tingkat level, metode VAR dengan data stasioner pada tingkat diferensi dan tidak terdapat kointegrasi, serta variabel decomposition dan uji kausalitas.

5.3. Saran

Berdasarkan kesimpulan dari hasil penelittian ini, maka peneliti ingin memberikan beberapa saran, yaitu:

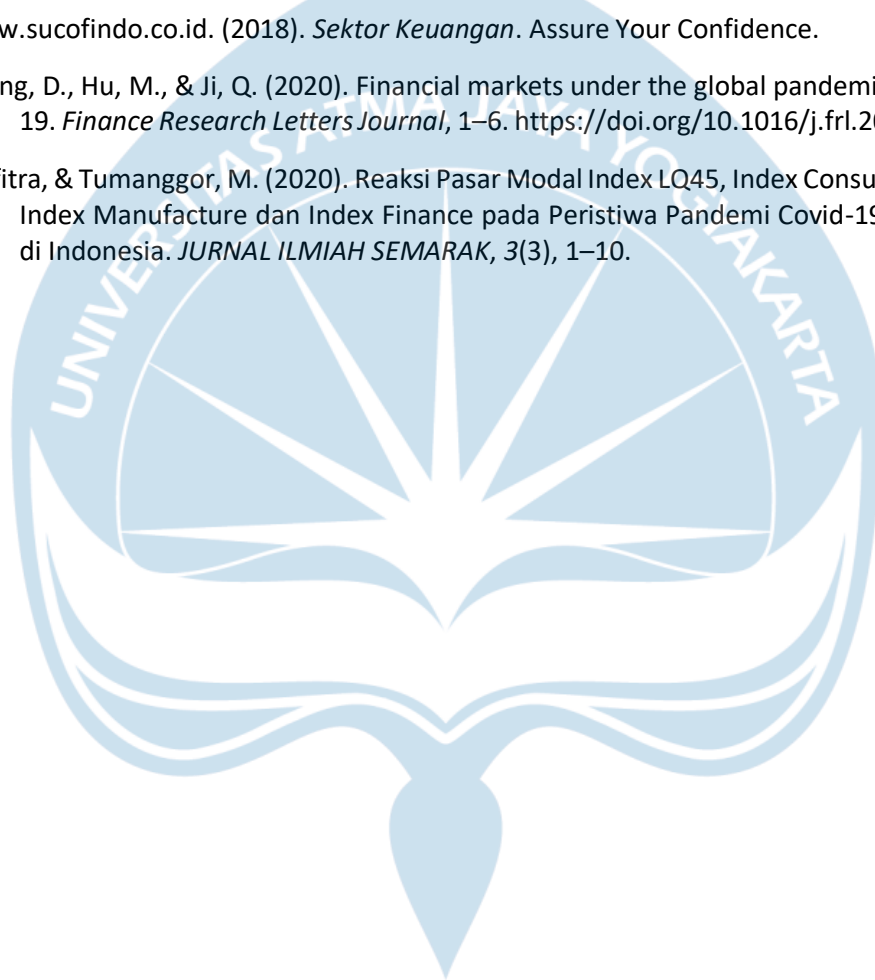
1. Diharapkan penelitian ini dapat menjadi sebuah referensi bagi investor agar tidak berinvestasi pada saham sektor barang konsumsi, sektor keuangan dan sektor perdagangan karena melihat hasil dari respon Covid-19 terhadap ketiga sektor tersebut bahwa ketiga sektor tersebut terkena dampak paling besar akibat Covid-19.
2. Penelitian selanjutnya juga disarankan untuk menambah variabel yang diteliti seperti jumlah kasus Covid-19 setelah diadakannya vaksinasi.



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LAMPIRAN

Lampiran 1. Data Variabel

Tanggal	Data Covid-19			Data Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
02/03/2020	2	0	0	1148,589	1317,855	747,603	1011,44	1729,25	421,897	942,02	1211,28	667,307	1188,84
03/03/2020	0	0	0	1180,196	1353,011	767,74	1040,195	1796,739	430,408	981,827	1245,122	677,328	1228,689
04/03/2020	0	0	0	1192,549	1378,188	797,483	1053,655	1835,053	436,624	1021,26	1274,656	684,999	1259,887
05/03/2020	0	0	0	1200,117	1370,424	793,454	1064,481	1837,88	431,682	1021,411	1272,95	677,705	1260,965
06/03/2020	2	0	0	1188,578	1356,084	774,602	1011,68	1811,155	422,183	995,254	1233,945	665,935	1231,864
07/03/2020	0	0	0	1188,578	1356,084	774,602	1011,68	1811,155	422,183	995,254	1233,945	665,935	1231,864
08/03/2020	2	0	0	1188,578	1356,084	774,602	1011,68	1811,155	422,183	995,254	1233,945	665,935	1231,864
09/03/2020	13	0	0	1094,45	1273,066	717,702	916,349	1690,348	397,89	924,645	1151,4	640,978	1141,777
10/03/2020	8	0	2	1094,019	1287,817	728,891	932,708	1727,285	399,224	930,109	1178,774	643,474	1163,79
11/03/2020	7	1	0	1062,701	1259,276	712,838	925,137	1748,801	384,895	900,473	1166,963	632,955	1162,108
12/03/2020	0	0	0	1002,036	1188,8	652,424	886,566	1694,388	365,629	862,787	1103,418	606,298	1105,041
13/03/2020	35	3	0	981,164	1180,303	629,945	878,095	1706,924	363,027	874,987	1115,536	607,758	1096,749
14/03/2020	27	1	6	981,164	1180,303	629,945	878,095	1706,924	363,027	874,987	1115,536	607,758	1096,749
15/03/2020	21	0	0	981,164	1180,303	629,945	878,095	1706,924	363,027	874,987	1115,536	607,758	1096,749
16/03/2020	17	0	0	938,001	1144,843	601,474	834,699	1610,13	350,117	822,698	1070,207	591,283	1039,388
17/03/2020	38	0	1	905,075	1108,307	565,967	787,148	1520,04	343,103	774,37	1009,94	577,756	980,148
18/03/2020	55	14	2	873,849	1081,176	552,363	765,55	1462,792	338,427	744,559	976,924	577,633	948,609
19/03/2020	82	6	4	846,425	1047,491	519,641	719,062	1375,7	324,388	705,28	921,228	560,161	892,04
20/03/2020	60	7	2	847,846	1080,806	549,342	707,491	1482,898	325,842	745,823	908,302	569,879	943,279
21/03/2020	81	6	3	847,846	1080,806	549,342	707,491	1482,898	325,842	745,823	908,302	569,879	943,279
22/03/2020	64	10	9	847,846	1080,806	549,342	707,491	1482,898	325,842	745,823	908,302	569,879	943,279
23/03/2020	65	1	1	819,63	1062,266	517,074	667,677	1397,689	316,881	703,754	860,622	550,307	888,888
24/03/2020	106	6	0	828,323	1100,891	507,36	637,141	1385,511	307,643	688,97	846,752	549,739	873,833
25/03/2020	105	3	1	828,323	1100,891	507,36	637,141	1385,511	307,643	688,97	846,752	549,739	873,833
26/03/2020	103	20	4	917,533	1171,631	551,062	687,836	1565,561	317,879	767,697	956,508	569,713	970,193
27/03/2020	153	9	11	935,348	1191,831	585,812	756,867	1624,014	342,828	793,679	1009,594	580,685	1021,746
28/03/2020	109	15	13	935,348	1191,831	585,812	756,867	1624,014	342,828	793,679	1009,594	580,685	1021,746
29/03/2020	130	12	5	935,348	1191,831	585,812	756,867	1624,014	342,828	793,679	1009,594	580,685	1021,746
30/03/2020	129	8	11	900,83	1158,862	557,766	715,479	1561,395	337,556	789,105	979,429	573,701	977,303
31/03/2020	114	14	6	928,458	1184,094	580,262	733,027	1659,138	338,411	805,434	989,674	602,274	1027,096

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Data Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/04/2020	149	21	22	914,49	1175,076	576,696	714,996	1639,276	328,929	789,758	972,633	591,445	1014,72
02/04/2020	113	13	9	924,089	1194,094	601,298	736,578	1704,035	326,391	802,387	971,863	594,509	1054,443
03/04/2020	196	11	22	936,003	1225,526	652,518	736,691	1712,721	326,084	825,116	990,464	596,613	1083,131
04/04/2020	106	10	16	936,003	1225,526	652,518	736,691	1712,721	326,084	825,116	990,464	596,613	1083,131
05/04/2020	181	7	14	936,003	1225,526	652,518	736,691	1712,721	326,084	825,116	990,464	596,613	1083,131
06/04/2020	218	11	28	983,609	1256,575	680,711	757,26	1789,993	349,33	871,077	1027,843	608,315	1128,961
07/04/2020	247	12	12	1012,487	1262,596	676,943	759,171	1756,664	347,664	853,285	1024,623	608,266	1115,434
08/04/2020	218	19	18	978,421	1228,044	653,864	727,043	1697,996	334,365	821,336	991,588	600,535	1076,653
09/04/2020	337	40	30	994,55	1228,083	654,954	759,692	1733,672	339,13	823,964	986,392	597,268	1096,286
10/04/2020	219	26	30	994,55	1228,083	654,954	759,692	1733,672	339,13	823,964	986,392	597,268	1096,286
11/04/2020	330	21	4	994,55	1228,083	654,954	759,692	1733,672	339,13	823,964	986,392	597,268	1096,286
12/04/2020	399	46	73	994,55	1228,083	654,954	759,692	1733,672	339,13	823,964	986,392	597,268	1096,286
13/04/2020	316	26	21	994,316	1238,313	647,046	742,91	1722,23	335,692	836,786	974,858	599,905	1085,018
14/04/2020	282	60	46	1007,821	1263,406	678,1	746,145	1746,426	335,289	856,372	989,665	609,116	1109,834
15/04/2020	297	10	20	1009,015	1242,19	666,077	726,783	1721,935	328,576	836,21	972,127	602,955	1091,32
16/04/2020	380	27	102	987,111	1217,054	647,908	698,306	1653,714	319,067	812,62	938,266	592,247	1052,24
17/04/2020	407	24	59	996,185	1244,751	659,258	726,998	1712,441	329,984	861,671	974,182	601,082	1084,54
18/04/2020	325	15	24	996,185	1244,751	659,258	726,998	1712,441	329,984	861,671	974,182	601,082	1084,54
19/04/2020	327	47	55	996,185	1244,751	659,258	726,998	1712,441	329,984	861,671	974,182	601,082	1084,54
20/04/2020	185	8	61	987,765	1228,202	647,013	714,447	1704,439	320,664	843,935	961,722	599,761	1073,158
21/04/2020	375	26	95	963,5	1199,946	644,009	705,813	1689,156	313,822	835,631	940,531	586,769	1064,505
22/04/2020	283	19	71	929,748	1191,051	699,113	704,421	1709,886	307,331	854,614	948,775	589,124	1099,175
23/04/2020	357	12	47	927,341	1196,382	713,547	718,856	1749,771	305,64	835,709	949,684	592,825	1123,499
24/04/2020	436	42	42	915,887	1186,368	699,724	698,513	1721,951	295,061	838,062	915,398	588,401	1102,7
25/04/2020	396	31	40	915,887	1186,368	699,724	698,513	1721,951	295,061	838,062	915,398	588,401	1102,7
26/04/2020	275	23	65	915,887	1186,368	699,724	698,513	1721,951	295,061	838,062	915,398	588,401	1102,7
27/04/2020	214	22	44	918,389	1192,14	702,356	707,62	1734,135	291,188	849,454	916,565	588,18	1110,142
28/04/2020	415	8	103	941,4	1180,861	723,327	713,131	1773,849	289,952	854,136	902,535	591,85	1135,96
29/04/2020	260	11	137	944,76	1183,882	743,476	708,147	1805,947	286,841	885,873	898,792	589,145	1156,62
30/04/2020	347	8	131	957,874	1208,915	761,662	733,535	1821,388	293,051	915,674	947,78	606,943	1176,094

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Data Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/05/2020	433	8	69	957,874	1208,915	761,662	733,535	1821,388	293,051	915,674	947,78	606,943	1176,094
02/05/2020	292	31	74	957,874	1208,915	761,662	733,535	1821,388	293,051	915,674	947,78	606,943	1176,094
03/05/2020	349	14	211	957,874	1208,915	761,662	733,535	1821,388	293,051	915,674	947,78	606,943	1176,094
04/05/2020	395	19	78	948,195	1199,673	729,701	699,597	1770,575	290,157	879,929	937,571	591,615	1135,373
05/05/2020	484	8	243	958,433	1211,331	725,967	700,864	1802,87	296,523	879,109	938,421	594,165	1145,395
06/05/2020	367	23	120	960,859	1222,139	705,146	705,136	1800,132	298,687	867,066	937,277	591,973	1134,846
07/05/2020	338	35	64	960,859	1222,139	705,146	705,136	1800,132	298,687	867,066	937,277	591,973	1134,846
08/05/2020	336	13	113	960,681	1255,253	694,501	717,945	1797,917	305,859	868,285	926,15	590,258	1131,187
09/05/2020	533	16	113	960,681	1255,253	694,501	717,945	1797,917	305,859	868,285	926,15	590,258	1131,187
10/05/2020	387	14	91	960,681	1255,253	694,501	717,945	1797,917	305,859	868,285	926,15	590,258	1131,187
11/05/2020	233	18	183	983,292	1248,554	695,086	742,923	1804,944	316,011	876,415	936,263	592,669	1138,777
12/05/2020	484	16	182	962,617	1232,068	699,428	729,557	1814,429	314,129	858,909	914,436	589,464	1141,81
13/05/2020	689	21	224	964,446	1231,468	678,767	719,24	1824,623	313,281	854,742	905,536	583,225	1133,218
14/05/2020	568	15	231	948,84	1221,227	672,777	697,998	1854,023	317,367	838,302	880,487	589,56	1136,777
15/05/2020	490	33	285	956,504	1219,609	680,116	715,688	1889,131	320,318	846,282	856,981	586,515	1156,465
16/05/2020	529	13	108	956,504	1219,609	680,116	715,688	1889,131	320,318	846,282	856,981	586,515	1156,465
17/05/2020	489	59	218	956,504	1219,609	680,116	715,688	1889,131	320,318	846,282	856,981	586,515	1156,465
18/05/2020	496	43	195	955,503	1249,091	666,611	743,583	1884,662	319,545	866,91	850,862	586,271	1153,446
19/05/2020	486	30	143	973,819	1245,662	672,042	749,363	1870,178	326,048	876,334	867,444	588,032	1152,035
20/05/2020	693	21	108	967,751	1239,096	681,05	752,304	1821,765	319,651	860,37	886,805	587,115	1139,635
21/05/2020	973	36	263	967,751	1239,096	681,05	752,304	1821,765	319,651	860,37	886,805	587,115	1139,635
22/05/2020	634	48	219	967,751	1239,096	681,05	752,304	1821,765	319,651	860,37	886,805	587,115	1139,635
23/05/2020	949	25	192	967,751	1239,096	681,05	752,304	1821,765	319,651	860,37	886,805	587,115	1139,635
24/05/2020	526	21	153	967,751	1239,096	681,05	752,304	1821,765	319,651	860,37	886,805	587,115	1139,635
25/05/2020	479	19	240	967,751	1239,096	681,05	752,304	1821,765	319,651	860,37	886,805	587,115	1139,635
26/05/2020	415	27	235	962,303	1255,099	700,086	801,515	1833,764	319,343	879,965	905,095	593,053	1162,838
27/05/2020	686	55	180	963,201	1246,724	710,347	804,178	1823,628	319,961	872,329	913,212	598,977	1164,806
28/05/2020	687	23	183	971,797	1243,286	724,798	829,469	1817,766	327,509	861,001	949,013	603,876	1174,722
29/05/2020	678	24	252	964,931	1238,201	745,733	858,396	1806,725	322,957	864,084	962,515	606,633	1186,696
30/05/2020	557	53	523	964,931	1238,201	745,733	858,396	1806,725	322,957	864,084	962,515	606,633	1186,696
31/05/2020	700	40	293	964,931	1238,201	745,733	858,396	1806,725	322,957	864,084	962,515	606,633	1186,696

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/06/2020	467	28	329	964,931	1238,201	745,733	858,396	1806,725	322,957	864,084	962,515	606,633	1186,696
02/06/2020	609	22	298	966,684	1270,446	759,541	854,205	1820,498	326,467	883,534	995,519	611,583	1197,742
03/06/2020	684	35	471	997,725	1282,05	767,744	876,889	1838,287	333,01	899,989	1027,339	614,307	1212,571
04/06/2020	585	23	486	1003,733	1269,161	761,61	863,716	1822,498	337,177	902,81	1022,924	608,678	1201,309
05/06/2020	703	49	551	1005,979	1279,03	756,813	899,382	1816,718	342,717	906,783	1031,378	615,344	1203,641
06/06/2020	993	31	464	1005,979	1279,03	756,813	899,382	1816,718	342,717	906,783	1031,378	615,344	1203,641
07/06/2020	672	50	591	1005,979	1279,03	756,813	899,382	1816,718	342,717	906,783	1031,378	615,344	1203,641
08/06/2020	847	32	406	1044,439	1298,95	763,756	907,967	1850,168	352,691	910,853	1077,339	625,471	1220,797
09/06/2020	1042	40	510	1082,976	1294,651	748,691	900,388	1861,358	345,888	896,949	1068,566	623,063	1215,876
10/06/2020	1241	36	715	1044,972	1274,475	726,868	876,239	1825,806	334,42	883,703	1038,69	618,53	1187,576
11/06/2020	979	41	507	1031,501	1261,675	734,501	857,886	1800,858	330,748	875,189	1018,011	607,048	1178,886
12/06/2020	1111	48	577	1013,859	1272,146	727,123	868,138	1806,316	331,037	870,074	1036,295	603,517	1179,132
13/06/2020	1014	43	563	1013,859	1272,146	727,123	868,138	1806,316	331,037	870,074	1036,295	603,517	1179,132
14/06/2020	857	43	755	1013,859	1272,146	727,123	868,138	1806,316	331,037	870,074	1036,295	603,517	1179,132
15/06/2020	1017	64	592	993,452	1249,751	717,946	858,656	1810,509	327,359	872,974	1007,605	598,568	1174,261
16/06/2020	1106	33	580	1025,744	1289,455	745,002	893,936	1842,811	337,451	904,742	1057,601	608,745	1206,124
17/06/2020	1031	45	540	1043,812	1295,031	744,666	895,217	1845,87	340,123	911,588	1050,832	611,724	1207,303
18/06/2020	1331	63	555	1041,015	1280,003	717,603	873,738	1816,511	337,919	923,055	1037,485	606,564	1179,121
19/06/2020	1041	34	551	1034,147	1268,1	729,198	885,04	1827,407	334,769	922,407	1041,189	606,989	1190,989
20/06/2020	1226	56	534	1034,147	1268,1	729,198	885,04	1827,407	334,769	922,407	1041,189	606,989	1190,989
21/06/2020	862	36	521	1034,147	1268,1	729,198	885,04	1827,407	334,769	922,407	1041,189	606,989	1190,989
22/06/2020	954	35	331	1054,953	1249,905	736,272	882,85	1828,435	330,696	910,784	1033,863	602,451	1194,475
23/06/2020	1051	35	506	1055,705	1234,498	723,946	883,358	1805,549	327,73	900,271	1029,11	601,817	1180,174
24/06/2020	1113	38	417	1047,976	1242,742	727,188	897,02	1822,303	331,52	911,475	1062,036	610,703	1190,43
25/06/2020	1178	47	791	1037,945	1232,301	717,887	883,426	1791,029	324,777	901,251	1048,118	603,39	1171,932
26/06/2020	1240	63	884	1033,793	1233,706	713,059	884,861	1800,015	327,962	910,966	1047,421	601,483	1173,022
27/06/2020	1385	37	576	1033,793	1233,706	713,059	884,861	1800,015	327,962	910,966	1047,421	601,483	1173,022
28/06/2020	1198	34	1027	1033,793	1233,706	713,059	884,861	1800,015	327,962	910,966	1047,421	601,483	1173,022
29/06/2020	1082	51	864	1015,039	1228,147	713,635	868,732	1803,155	324,541	906,226	1051,271	603,398	1171,367
30/06/2020	1293	71	1006	1027,523	1223,952	721,665	867,124	1800,897	322,04	883,179	1059,593	606,136	1174,268

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/07/2020	1385	58	789	1033,612	1237,133	724,437	867,914	1786,432	318,84	877,775	1070,55	605,018	1170,613
02/07/2020	1624	53	1072	1038,563	1242,789	737,223	878,117	1815,004	326,258	895,157	1075,746	605,371	1189,24
03/07/2020	1301	49	901	1035,202	1268,499	750,463	874,938	1815,479	321,161	897,578	1073,299	605,597	1195,467
04/07/2020	1447	53	651	1035,202	1268,499	750,463	874,938	1815,479	321,161	897,578	1073,299	605,597	1195,467
05/07/2020	1607	82	886	1035,202	1268,499	750,463	874,938	1815,479	321,161	897,578	1073,299	605,597	1195,467
06/07/2020	1209	70	814	1045,46	1286,898	757,405	875,383	1815,51	319,383	894,669	1078,408	606,641	1199,054
07/07/2020	1268	68	866	1049,824	1286,833	754,468	874,683	1808,082	318,064	900,558	1079,658	605,831	1194,778
08/07/2020	1853	50	800	1053,282	1285,485	767,391	884,491	1825,015	320,091	906,562	1118,359	607,19	1209,22
09/07/2020	2657	58	1066	1063,698	1291,609	763,281	882,417	1817,296	319,855	898,838	1110,603	606,553	1203,988
10/07/2020	1611	52	878	1053,805	1284,564	760,577	872,398	1799,024	316,058	893,846	1112,206	603,264	1194,164
11/07/2020	1671	66	1190	1053,805	1284,564	760,577	872,398	1799,024	316,058	893,846	1112,206	603,264	1194,164
12/07/2020	1681	71	919	1053,805	1284,564	760,577	872,398	1799,024	316,058	893,846	1112,206	603,264	1194,164
13/07/2020	1282	50	1051	1078,713	1325,758	767,493	882,386	1813,377	315,146	892,581	1117,565	605,703	1204,694
14/07/2020	1591	54	947	1082,119	1314,351	779,246	890,379	1834,167	311,88	889,143	1118,444	605,111	1219,588
15/07/2020	1522	87	1414	1111,297	1296,803	777,329	918,283	1830,223	315,657	889,751	1112,921	605,191	1222,51
16/07/2020	1574	76	1295	1104,248	1291,177	779,493	930,148	1876,311	313,113	894,119	1111,213	603,737	1242,398
17/07/2020	1462	84	1489	1113,724	1311,684	785,397	924,654	1864,24	309,267	891,09	1100,013	607,784	1239,99
18/07/2020	1752	59	1434	1113,724	1311,684	785,397	924,654	1864,24	309,267	891,09	1100,013	607,784	1239,99
19/07/2020	1639	127	2133	1113,724	1311,684	785,397	924,654	1864,24	309,267	891,09	1100,013	607,784	1239,99
20/07/2020	1693	96	1576	1146,977	1295,235	779,416	909,715	1866,008	306,129	886,051	1093,086	603,922	1234,778
21/07/2020	1655	81	1489	1153,49	1336,536	780,794	947,549	1866,554	308,037	891,084	1112,787	613,333	1242,857
22/07/2020	1882	139	1789	1150,404	1342,588	775,946	936,269	1871,473	305,887	894,329	1110,68	615,353	1240,04
23/07/2020	1906	117	1909	1149,398	1358,231	783,628	921,81	1886,286	306,563	899,379	1121,187	618,216	1246,474
24/07/2020	1761	89	1781	1145,161	1349,571	778,31	905,559	1851,241	303,96	897,115	1104,69	612,432	1228,13
25/07/2020	1868	49	1409	1145,161	1349,571	778,31	905,559	1851,241	303,96	897,115	1104,69	612,432	1228,13
26/07/2020	1492	67	1301	1145,161	1349,571	778,31	905,559	1851,241	303,96	897,115	1104,69	612,432	1228,13
27/07/2020	1525	57	1518	1153,351	1375,406	761,545	916,088	1850,293	303,838	903,697	1120,934	621,705	1221,358
28/07/2020	1748	63	2366	1134,036	1368,807	750,513	925,507	1843,088	303,625	896,847	1127,092	623,99	1215,012
29/07/2020	2381	74	1599	1154,811	1372,33	751,636	913,177	1871,588	299,688	897,977	1119,545	623,25	1223,465
30/07/2020	1904	83	2154	1156,324	1370,175	752,078	921,732	1886,048	300,496	904,062	1134,929	622,994	1230,503
31/07/2020	2040	73	1615	1156,324	1370,175	752,078	921,732	1886,048	300,496	904,062	1134,929	622,994	1230,503

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/08/2020	1560	62	2012	1156,324	1370,175	752,078	921,732	1886,048	300,496	904,062	1134,929	622,994	1230,503
02/08/2020	1519	43	1056	1156,324	1370,175	752,078	921,732	1886,048	300,496	904,062	1134,929	622,994	1230,503
03/08/2020	1679	66	1262	1132,922	1339,654	729,44	879,86	1844,749	289,41	871,177	1104,883	608,529	1196,327
04/08/2020	1922	86	1813	1155,418	1359,215	743,025	893,144	1876,832	288,806	884,325	1120,566	611,007	1217,2
05/08/2020	1815	64	1839	1155,132	1399,666	749,122	905,55	1911,618	289,258	904,224	1122,591	615,708	1235,111
06/08/2020	1882	69	1756	1177,625	1437,436	757,746	931,181	1919,109	291,734	907,067	1130,6	627,775	1247,015
07/08/2020	2473	72	1912	1182,126	1420,039	750,026	936,518	1901,378	287,698	891,398	1123,701	635,015	1237,786
08/08/2020	2277	65	1749	1182,126	1420,039	750,026	936,518	1901,378	287,698	891,398	1123,701	635,015	1237,786
09/08/2020	1893	65	1646	1182,126	1420,039	750,026	936,518	1901,378	287,698	891,398	1123,701	635,015	1237,786
10/08/2020	1687	42	1284	1196,835	1430,96	760,125	917,814	1912,827	291,005	887,705	1124,737	636,358	1243,411
11/08/2020	1693	59	1474	1199,731	1425,633	764,95	932,015	1916,331	295,65	881,754	1140,076	635,415	1249,798
12/08/2020	1942	79	2088	1188,962	1395,598	764,498	953,527	1915,276	296,661	884,277	1165,35	637,516	1253,288
13/08/2020	2098	65	1760	1197,15	1397,826	762,931	953,2	1931,632	295,862	889,469	1164,347	633,771	1258,309
14/08/2020	2307	53	2060	1191,965	1411,043	764,095	950,12	1942,851	293,644	888,134	1169,651	626,647	1262,334
15/08/2020	2345	50	1703	1191,965	1411,043	764,095	950,12	1942,851	293,644	888,134	1169,651	626,647	1262,334
16/08/2020	2081	79	1782	1191,965	1411,043	764,095	950,12	1942,851	293,644	888,134	1169,651	626,647	1262,334
17/08/2020	1821	57	1355	1191,965	1411,043	764,095	950,12	1942,851	293,644	888,134	1169,651	626,647	1262,334
18/08/2020	1673	70	1848	1189,311	1424,502	771,17	952,859	1952,587	297,212	890,156	1185,574	632,47	1269,906
19/08/2020	1902	69	2351	1187,647	1425,736	762,729	941,5	1943,763	296,535	881,903	1182,507	634,045	1260,333
20/08/2020	2266	72	2017	1187,647	1425,736	762,729	941,5	1943,763	296,535	881,903	1182,507	634,045	1260,333
21/08/2020	2197	82	2317	1187,647	1425,736	762,729	941,5	1943,763	296,535	881,903	1182,507	634,045	1260,333
22/08/2020	2090	94	2207	1187,647	1425,736	762,729	941,5	1943,763	296,535	881,903	1182,507	634,045	1260,333
23/08/2020	2037	86	2302	1187,647	1425,736	762,729	941,5	1943,763	296,535	881,903	1182,507	634,045	1260,333
24/08/2020	1877	79	3560	1173,803	1418,772	758,09	942,744	1942,562	300,644	881,021	1188,239	631,069	1257,807
25/08/2020	2447	99	1807	1172,874	1419,382	765,179	942,65	1961,278	304,076	879,797	1212,101	639,867	1268,07
26/08/2020	2306	86	2542	1184,878	1422,812	762,236	948,816	1957,991	301,971	887,912	1212,866	636,899	1266,585
27/08/2020	2719	120	3166	1176,132	1421,875	767,455	940,515	1971,158	301,686	883,098	1229,332	637,195	1272,354
28/08/2020	3003	105	2325	1183,2	1415,327	769,169	942,026	1954,698	303,056	875,656	1220,627	637,43	1267,595
29/08/2020	3308	92	1902	1183,2	1415,327	769,169	942,026	1954,698	303,056	875,656	1220,627	637,43	1267,595
30/08/2020	2858	82	1383	1183,2	1415,327	769,169	942,026	1954,698	303,056	875,656	1220,627	637,43	1267,595
31/08/2020	2743	74	1774	1185,132	1398,809	760,257	912,719	1933,176	297,393	856,867	1185,068	628,751	1249,811

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/09/2020	2775	88	2098	1205,809	1435,214	766,998	931,897	1951,467	296,824	865,853	1208,861	630,581	1263,416
02/09/2020	3075	111	1914	1246,5	1446,218	753,956	939,006	1943,963	299,349	874,792	1206,141	636,684	1255,52
03/09/2020	3622	134	2084	1244,199	1432,751	745,917	919,949	1934,755	296,384	863,051	1202,622	639,318	1244,545
04/09/2020	3269	82	2126	1234,582	1424,158	732,199	904,54	1953,661	295,386	852,425	1188,693	633,29	1241,501
05/09/2020	3128	108	2220	1234,582	1424,158	732,199	904,54	1953,661	295,386	852,425	1188,693	633,29	1241,501
06/09/2020	3444	85	2174	1234,582	1424,158	732,199	904,54	1953,661	295,386	852,425	1188,693	633,29	1241,501
07/09/2020	2880	105	2077	1222,644	1421,352	743,411	902,594	1954,825	295,575	855,866	1176,267	635,545	1247,183
08/09/2020	3046	100	2306	1216,299	1414,095	746,785	915,048	1951,419	301,16	846,623	1184,079	635,58	1250,025
09/09/2020	3307	106	2242	1172,847	1387,356	729,072	882,368	1922,701	305,728	830,813	1158,882	628,877	1224,596
10/09/2020	3861	120	2310	1115,804	1321,574	688,115	830,286	1836,462	297,686	794,451	1090,019	607,477	1163,144
11/09/2020	3737	88	2707	1153,472	1370,917	700,629	838,888	1908,912	308,562	823,396	1109,685	618,072	1197,087
12/09/2020	3806	106	2241	1153,472	1370,917	700,629	838,888	1908,912	308,562	823,396	1109,685	618,072	1197,087
13/09/2020	3636	73	2552	1153,472	1370,917	700,629	838,888	1908,912	308,562	823,396	1109,685	618,072	1197,087
14/09/2020	3141	118	3395	1190,391	1394,416	730,648	862,225	1938,736	328,524	848,927	1145,781	626,086	1227,313
15/09/2020	3507	124	2660	1185,056	1390,312	720,321	869,373	1909,946	336,849	834,745	1121,322	627,521	1213,147
16/09/2020	3963	135	3036	1186,448	1367,601	725,59	864,363	1891,23	335,478	823,48	1108,646	624,323	1208,115
17/09/2020	3635	122	2585	1193,796	1358,032	714,022	874,367	1879,697	344,036	823,247	1099,977	623,893	1200,069
18/09/2020	3891	114	4088	1171,729	1370,434	724,951	866,535	1884,335	347,883	838,076	1093,794	636,535	1205,731
19/09/2020	4168	112	3576	1171,729	1370,434	724,951	866,535	1884,335	347,883	838,076	1093,794	636,535	1205,731
20/09/2020	3989	105	2977	1171,729	1370,434	724,951	866,535	1884,335	347,883	838,076	1093,794	636,535	1205,731
21/09/2020	4176	124	3470	1186,632	1356,542	709,02	852,292	1868,676	344,831	819,931	1083,035	630,732	1189,398
22/09/2020	4071	160	3501	1156,958	1340,548	702,87	849,133	1846,211	342,139	813,187	1061,669	626,543	1177,639
23/09/2020	4465	140	3660	1147,04	1335,73	701,678	840,977	1836,486	340,206	814,279	1057,789	627,05	1171,996
24/09/2020	4634	128	3895	1114,498	1309,152	692,079	834,567	1806,077	338,423	798,938	1040,721	618,909	1155,033
25/09/2020	4823	113	4343	1137,608	1330,114	706,28	871,512	1841,021	342,335	803,559	1072,26	623,467	1181,746
26/09/2020	4494	90	3207	1137,608	1330,114	706,28	871,512	1841,021	342,335	803,559	1072,26	623,467	1181,746
27/09/2020	3874	78	3611	1137,608	1330,114	706,28	871,512	1841,021	342,335	803,559	1072,26	623,467	1181,746
28/09/2020	3509	87	3856	1124,557	1334,615	704,826	854,324	1827,368	343,27	803,929	1055,272	622,757	1172,841
29/09/2020	4002	128	3567	1122,417	1339,963	696,579	834,449	1822,13	342,108	796,189	1049,447	623,036	1163,037
30/09/2020	4284	139	4510	1137,468	1332,023	709,511	820,297	1828,954	340,617	785,945	1039,763	631,209	1169,287

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/10/2020	4174	116	3540	1167,701	1351,537	725,653	843,234	1841,415	343,048	825,016	1067,435	631,891	1186,232
02/10/2020	4317	116	2853	1153,177	1344,251	727,911	839,405	1824,391	341,602	806,457	1056,141	628,686	1180,521
03/10/2020	4007	83	3712	1153,177	1344,251	727,911	839,405	1824,391	341,602	806,457	1056,141	628,686	1180,521
04/10/2020	3992	96	3401	1153,177	1344,251	727,911	839,405	1824,391	341,602	806,457	1056,141	628,686	1180,521
05/10/2020	3622	102	4140	1149,38	1337,246	735,025	834,662	1848,667	341,102	802,696	1068,754	628,883	1191,911
06/10/2020	4056	121	3844	1151,006	1343,789	739,646	845,083	1844,626	338,35	811,879	1086,365	633,087	1194,762
07/10/2020	4538	98	3854	1151,174	1338,2	741,962	847,128	1856,185	333,078	812,626	1089,429	629,548	1200,466
08/10/2020	4850	108	3769	1160	1345,493	747,102	862,201	1874,747	329,427	820,051	1097,048	632,584	1212,583
09/10/2020	4094	97	3607	1173,407	1361,172	743,118	861,403	1874,35	327,613	825,136	1105,419	630,792	1210,288
10/10/2020	4294	88	3814	1173,407	1361,172	743,118	861,403	1874,35	327,613	825,136	1105,419	630,792	1210,288
11/10/2020	4497	79	3546	1173,407	1361,172	743,118	861,403	1874,35	327,613	825,136	1105,419	630,792	1210,288
12/10/2020	3267	91	3492	1188,34	1374,935	746,65	859,122	1872,158	326,209	826,644	1125,624	634,072	1210,84
13/10/2020	3906	92	4777	1187,927	1379,003	750,846	866,231	1875,161	326,091	827,183	1145,995	632,893	1215,378
14/10/2020	4127	129	4555	1183,616	1430,298	757,811	878,166	1872,448	323,098	841,175	1154,497	642,16	1220,171
15/10/2020	4411	112	5810	1174,809	1411,406	751,157	865,4	1849,591	317,816	833,659	1133,032	637,418	1206,191
16/10/2020	4301	79	3883	1175,708	1422,05	751,624	890,38	1858,673	318,711	831,376	1125,409	634,49	1214,442
17/10/2020	4301	84	4048	1175,708	1422,05	751,624	890,38	1858,673	318,711	831,376	1125,409	634,49	1214,442
18/10/2020	4105	80	3732	1175,708	1422,05	751,624	890,38	1858,673	318,711	831,376	1125,409	634,49	1214,442
19/10/2020	3373	106	3919	1166,383	1442,328	752,933	897,894	1850,009	321,298	827,207	1137,505	636,465	1213,417
20/10/2020	3602	117	4410	1162,419	1433,873	754,991	919,403	1826,188	315,165	819,003	1131,784	635,783	1209,987
21/10/2020	4267	123	3856	1163,989	1444,949	759,889	930,858	1822,694	313,044	820,85	1123,95	639,715	1213,371
22/10/2020	4432	102	3497	1152,242	1430,32	767,212	929,03	1810,335	312,318	822,473	1125,263	637,048	1212,26
23/10/2020	4369	118	4094	1162,155	1435,499	765,63	951,694	1825,836	323,756	812,761	1127,096	636,513	1221,347
24/10/2020	4070	128	4119	1162,155	1435,499	765,63	951,694	1825,836	323,756	812,761	1127,096	636,513	1221,347
25/10/2020	3732	94	4545	1162,155	1435,499	765,63	951,694	1825,836	323,756	812,761	1127,096	636,513	1221,347
26/10/2020	3222	112	3908	1187,661	1426,612	768,212	952,575	1811,574	333,793	814,77	1141,692	642,239	1217,688
27/10/2020	3520	101	4576	1199,635	1418,022	762,316	958,056	1805,203	330,972	808,578	1139,651	642,879	1213,483
28/10/2020	4029	100	3545	1199,635	1418,022	762,316	958,056	1805,203	330,972	808,578	1139,651	642,879	1213,483
29/10/2020	3565	89	3985	1199,635	1418,022	762,316	958,056	1805,203	330,972	808,578	1139,651	642,879	1213,483
30/10/2020	2897	81	4517	1199,635	1418,022	762,316	958,056	1805,203	330,972	808,578	1139,651	642,879	1213,483
31/10/2020	3143	87	3506	1199,635	1418,022	762,316	958,056	1805,203	330,972	808,578	1139,651	642,879	1213,483

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/11/2020	2696	74	4141	1199,635	1418,022	762,316	958,056	1805,203	330,972	808,578	1139,651	642,879	1213,483
02/11/2020	2618	101	3624	1172,037	1428,022	756,89	953,566	1785,145	325,422	796,795	1147,474	643,909	1202,699
03/11/2020	2973	102	3931	1180,206	1440,31	762,875	970,622	1805,011	327,326	803,36	1155,91	648,685	1216,085
04/11/2020	3356	113	3785	1164,174	1432,931	753,771	955,506	1797,027	321,822	798,471	1136,072	650,891	1205,771
05/11/2020	4065	89	3860	1182,075	1471,522	782,417	970,241	1822,506	327,904	835,793	1185,085	655,564	1232,108
06/11/2020	3778	94	3563	1198,677	1475,29	800,476	1014,388	1843,585	330,792	848,282	1201,975	657,742	1257,148
07/11/2020	4262	98	3712	1198,677	1475,29	800,476	1014,388	1843,585	330,792	848,282	1201,975	657,742	1257,148
08/11/2020	3880	74	3881	1198,677	1475,29	800,476	1014,388	1843,585	330,792	848,282	1201,975	657,742	1257,148
09/11/2020	2853	75	3968	1196,711	1510,419	804,089	984,596	1828,156	330,83	858,333	1213,474	660,396	1247,749
10/11/2020	3779	72	3475	1204,475	1495,945	823,533	1006,89	1839,222	336,211	858,864	1261,249	664,539	1265,726
11/11/2020	3770	75	3241	1215,368	1510,83	829,188	1040,619	1812,127	340,727	892,598	1274,572	662,141	1265,247
12/11/2020	4173	97	3102	1238,627	1499,166	829,307	1040,076	1820,426	335,371	885,095	1247,457	660,038	1268,185
13/11/2020	5444	104	3010	1243,733	1510,832	824,818	1027,489	1816,766	337,518	876,027	1255,126	659,58	1262,222
14/11/2020	5272	111	3000	1243,733	1510,832	824,818	1027,489	1816,766	337,518	876,027	1255,126	659,58	1262,222
15/11/2020	4106	63	3897	1243,733	1510,832	824,818	1027,489	1816,766	337,518	876,027	1255,126	659,58	1262,222
16/11/2020	3535	85	3452	1248,653	1535,719	828	1028,925	1817,269	345,454	892,837	1258,11	664,716	1264,273
17/11/2020	3807	97	3193	1238,668	1539,172	829,468	1013,887	1848,818	347,691	920,134	1261,702	661,862	1273,484
18/11/2020	4265	110	3711	1226,758	1560,073	832,473	1011,445	1853,958	347,524	924,905	1273,593	659,607	1276,374
19/11/2020	4798	97	4265	1239,849	1581,615	829,259	1006,752	1876,617	355,644	927,06	1281,896	662,553	1282,01
20/11/2020	4792	78	3940	1238,41	1562,928	836,312	1008,588	1856,255	352,871	935,174	1273,655	658,292	1278,583
21/11/2020	4998	96	3403	1238,41	1562,928	836,312	1008,588	1856,255	352,871	935,174	1273,655	658,292	1278,583
22/11/2020	4360	110	4233	1238,41	1562,928	836,312	1008,588	1856,255	352,871	935,174	1273,655	658,292	1278,583
23/11/2020	4442	118	4198	1242,319	1605,038	863,06	1019,264	1867,172	358,681	959,287	1285,741	666,726	1297,961
24/11/2020	4192	109	2927	1243,626	1600,366	875,363	1022,042	1879,341	364,382	970,914	1295,026	675,818	1309,037
25/11/2020	5534	114	4494	1232,374	1604,369	871,27	993,07	1857,912	362,96	955,722	1297,348	683,685	1293,772
26/11/2020	4917	127	3842	1231,325	1637,002	895,382	1009,041	1874,319	368,617	987,173	1307,148	690,456	1314,807
27/11/2020	5828	169	3807	1288,611	1677,462	892,075	997,322	1888,601	378,502	994,695	1302,222	697,347	1316,049
28/11/2020	5418	125	4527	1288,611	1677,462	892,075	997,322	1888,601	378,502	994,695	1302,222	697,347	1316,049
29/11/2020	6267	169	3810	1288,611	1677,462	892,075	997,322	1888,601	378,502	994,695	1302,222	697,347	1316,049
30/11/2020	4617	130	4725	1317,058	1674,088	863,286	958,275	1839,376	372,398	945,008	1259,171	681,109	1276,486

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/12/2020	5092	136	4361	1326,214	1679,701	890,685	995,7	1858,13	377,178	949,413	1294,773	692,491	1304,092
02/12/2020	5533	118	4001	1331,394	1724,315	905,439	1021,855	1888,565	385,166	969,573	1306,634	704,859	1327,407
03/12/2020	8369	156	3673	1382,205	1746,787	904,323	1008,199	1877,536	385,659	968,238	1314,749	703,52	1320,286
04/12/2020	5803	124	3625	1349,078	1757,336	905,302	1017,388	1875,745	381,217	963,016	1308,754	705,473	1321,882
05/12/2020	6027	110	4271	1349,078	1757,336	905,302	1017,388	1875,745	381,217	963,016	1308,754	705,473	1321,882
06/12/2020	6089	151	4322	1349,078	1757,336	905,302	1017,388	1875,745	381,217	963,016	1308,754	705,473	1321,882
07/12/2020	5754	127	4431	1377,459	1794,9	938,989	1042,322	1912,815	385,274	980,616	1332,651	718,625	1356,849
08/12/2020	5292	133	4295	1366,512	1814,897	939,067	1026,876	1944,267	383,302	983,983	1329,546	722,588	1365,254
09/12/2020	6058	171	3948	1366,512	1814,897	939,067	1026,876	1944,267	383,302	983,983	1329,546	722,588	1365,254
10/12/2020	6033	165	4530	1350,283	1808,611	941,727	1044,203	1898,78	386,237	976,542	1333,321	727,577	1353,538
11/12/2020	6310	175	4911	1378,638	1830,662	943,407	1031,051	1850,188	395,412	974,536	1341,604	734,779	1334,418
12/12/2020	6388	142	4490	1378,638	1830,662	943,407	1031,051	1850,188	395,412	974,536	1341,604	734,779	1334,418
13/12/2020	6189	166	4460	1378,638	1830,662	943,407	1031,051	1850,188	395,412	974,536	1341,604	734,779	1334,418
14/12/2020	5489	137	5121	1379,275	1868,822	955,802	1033,474	1886,198	392,174	987,519	1353,965	753,129	1354,04
15/12/2020	6120	155	5699	1377,781	1856,618	954,145	1073,961	1866,745	388,033	1007,766	1351,448	747,151	1353,918
16/12/2020	6725	137	5328	1405,601	1929,898	966,614	1100,457	1878,322	391,04	1043,692	1370,45	767,311	1369,375
17/12/2020	7354	142	4995	1395,844	1922,069	955,94	1108,789	1867,868	404,174	1028,887	1374,912	765,463	1361,846
18/12/2020	6689	124	5016	1440,493	1939,33	947,703	1109,402	1878,715	409,14	1030,378	1360,066	770,335	1361,732
19/12/2020	7751	145	4265	1440,493	1939,33	947,703	1109,402	1878,715	409,14	1030,378	1360,066	770,335	1361,732
20/12/2020	6982	221	5551	1440,493	1939,33	947,703	1109,402	1878,715	409,14	1030,378	1360,066	770,335	1361,732
21/12/2020	6848	205	5073	1484,34	2013,238	962,057	1106,723	1877,463	413,551	1053,15	1363,996	785,045	1367,971
22/12/2020	6347	172	5838	1440,513	1944,95	937,416	1096,044	1853,249	405,605	1012,709	1335,588	762,725	1344,877
23/12/2020	7514	151	5981	1446,587	1930,315	938,498	1081,365	1841,9	404,685	1008,759	1334,555	764,898	1338,548
24/12/2020	7199	181	5277	1446,587	1930,315	938,498	1081,365	1841,9	404,685	1008,759	1334,555	764,898	1338,548
25/12/2020	7259	258	6324	1446,587	1930,315	938,498	1081,365	1841,9	404,685	1008,759	1334,555	764,898	1338,548
26/12/2020	6740	147	6389	1446,587	1930,315	938,498	1081,365	1841,9	404,685	1008,759	1334,555	764,898	1338,548
27/12/2020	6528	243	6983	1446,587	1930,315	938,498	1081,365	1841,9	404,685	1008,759	1334,555	764,898	1338,548
28/12/2020	5854	215	6302	1501,067	1964,106	956,244	1092,329	1850,697	405,578	1030,079	1356,48	773,341	1352,695
29/12/2020	7903	251	6805	1484,694	1941,41	939,956	1087,816	1839,097	403,446	1026,564	1341,924	765,093	1339,498
30/12/2020	8002	241	6958	1497,945	1915,555	920,968	1081,051	1832,109	396,892	1001,019	1333,176	766,373	1326,176
31/12/2020	8074	194	7356	1497,945	1915,555	920,968	1081,051	1832,109	396,892	1001,019	1333,176	766,373	1326,176

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/01/2021	8072	191	6839	1497,945	1915,555	920,968	1081,051	1832,109	396,892	1001,019	1333,176	766,373	1326,176
02/01/2021	7203	226	7582	1497,945	1915,555	920,968	1081,051	1832,109	396,892	1001,019	1333,176	766,373	1326,176
03/01/2021	6877	179	6419	1497,945	1915,555	920,968	1081,051	1832,109	396,892	1001,019	1333,176	766,373	1326,176
04/01/2021	6753	177	7166	1556,426	1991,255	936,649	1108,715	1851,18	401,121	1037,362	1359,84	780,682	1346,156
05/01/2021	7445	198	6643	1599,856	2012,762	943,44	1105,066	1852,833	402,07	1030,632	1375,294	780,217	1349,463
06/01/2021	8854	187	6767	1585,45	1988,925	937,307	1098,047	1829,007	401,14	1009,143	1357,334	773,212	1336,485
07/01/2021	9321	224	6924	1599,8	2100,518	957,219	1087,009	1829,594	403,995	1018,404	1380,872	783,306	1344,584
08/01/2021	10617	233	7446	1582,937	2121,439	988,959	1137,614	1849,744	403,86	1050,6	1398,154	794,027	1377,366
09/01/2021	10046	194	6628	1582,937	2121,439	988,959	1137,614	1849,744	403,86	1050,6	1398,154	794,027	1377,366
10/01/2021	9640	182	7513	1582,937	2121,439	988,959	1137,614	1849,744	403,86	1050,6	1398,154	794,027	1377,366
11/01/2021	8692	214	7715	1564,654	2118,776	982,133	1152,015	1890,982	407,548	1056,181	1452,108	812,901	1391,51
12/01/2021	10047	302	7068	1531,85	2132,226	981,367	1152,18	1881,863	414,038	1042,727	1466,792	808,308	1387,877
13/01/2021	11278	306	7657	1537,431	2221,152	996,626	1185,574	1857,794	414,648	1050,711	1469,33	814,027	1393,221
14/01/2021	11557	295	7741	1530,176	2215,546	1012,625	1186,129	1847,186	410,657	1058,407	1460,057	816,698	1397,536
15/01/2021	12818	238	7491	1508,227	2209,432	1004,639	1157,288	1835,562	414,805	1056,764	1439,454	812,818	1383,869
16/01/2021	14224	283	8662	1508,227	2209,432	1004,639	1157,288	1835,562	414,805	1056,764	1439,454	812,818	1383,869
17/01/2021	11287	220	9102	1508,227	2209,432	1004,639	1157,288	1835,562	414,805	1056,764	1439,454	812,818	1383,869
18/01/2021	9086	295	9475	1461,243	2145,674	1002,004	1168,325	1876,306	413,732	1056,693	1445,41	815,483	1399,297
19/01/2021	10365	308	8013	1450,844	2073,648	981,528	1161,394	1869,036	402,96	1050,098	1434,01	812,991	1385,097
20/01/2021	12568	267	9755	1461,081	2189,742	1006,164	1165,713	1857,495	406,818	1067,131	1467,452	818,705	1394,122
21/01/2021	11703	346	9087	1485,952	2175,387	1003,865	1182,533	1851,053	405,419	1077,342	1452,952	823,778	1393,85
22/01/2021	13632	250	8357	1453,938	2086,377	983,144	1166,181	1827,16	394,873	1046,978	1438,621	816,039	1371,758
23/01/2021	12191	211	9912	1453,938	2086,377	983,144	1166,181	1827,16	394,873	1046,978	1438,621	816,039	1371,758
24/01/2021	11788	171	7751	1453,938	2086,377	983,144	1166,181	1827,16	394,873	1046,978	1438,621	816,039	1371,758
25/01/2021	9994	297	10678	1416,003	2057,307	974,747	1138,617	1809,86	384,357	1034,315	1439,877	810,708	1356,087
26/01/2021	13094	336	10868	1377,756	2010,105	969,662	1116,43	1794,778	373,202	1007,24	1407,408	795,112	1343,896
27/01/2021	11948	387	10974	1411,877	1973,213	958,785	1099,104	1772,209	378,838	1025,587	1394,882	797,511	1327,032
28/01/2021	13695	476	10792	1370,832	1887,535	927,219	1094,022	1736,991	367,102	985,221	1372,804	798,223	1297,571
29/01/2021	13802	187	10138	1380,573	1893,302	912,295	1070,33	1696,899	365,041	964,052	1329,574	800,077	1271,166
30/01/2021	14518	210	10242	1380,573	1893,302	912,295	1070,33	1696,899	365,041	964,052	1329,574	800,077	1271,166
31/01/2021	12001	270	10719	1380,573	1893,302	912,295	1070,33	1696,899	365,041	964,052	1329,574	800,077	1271,166

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/02/2021	10994	279	10461	1428,495	2019,655	972,327	1064,823	1725,268	379,531	1011,894	1368,717	824,533	1310,428
02/02/2021	10379	304	12848	1410,488	1956,938	978,379	1058,985	1745,108	373,295	1013,57	1357,214	824,775	1319,495
03/02/2021	11984	189	9135	1414,974	1930,869	969,073	1087,14	1767,636	376,182	1006,456	1373,033	828,686	1328,289
04/02/2021	11434	231	11641	1409,317	1932,026	989,504	1089,811	1759,334	373,705	1016,118	1384,152	824,843	1336,042
05/02/2021	11749	201	9674	1426,997	1988,98	998,47	1080,777	1764,645	378,773	1018,353	1391,5	835,56	1340,731
06/02/2021	12156	191	12204	1426,997	1988,98	998,47	1080,777	1764,645	378,773	1018,353	1391,5	835,56	1340,731
07/02/2021	10827	163	10806	1426,997	1988,98	998,47	1080,777	1764,645	378,773	1018,353	1391,5	835,56	1340,731
08/02/2021	8242	207	13038	1438,332	2027,689	1011,692	1083,416	1755,9	388,624	1022,787	1407,786	843,453	1344,707
09/02/2021	8700	213	10424	1462,181	2000,627	1004,331	1043,988	1740,963	387,278	1002,957	1418,762	836,762	1328,156
10/02/2021	8776	191	9520	1445,89	2022,307	997,522	1056,792	1743,93	390,078	1011,216	1421,183	843,834	1328,244
11/02/2021	8435	214	10145	1440,138	2051,511	1003,19	1050,45	1754,917	388,951	1009,84	1425,668	846,447	1333,835
12/02/2021	9869	275	11000	1440,138	2051,511	1003,19	1050,45	1754,917	388,951	1009,84	1425,668	846,447	1333,835
13/02/2021	8844	280	11919	1440,138	2051,511	1003,19	1050,45	1754,917	388,951	1009,84	1425,668	846,447	1333,835
14/02/2021	6765	247	9237	1440,138	2051,511	1003,19	1050,45	1754,917	388,951	1009,84	1425,668	846,447	1333,835
15/02/2021	6462	184	6792	1440,422	2049,1	1025,556	1070,301	1748,308	395,427	1022,9	1433,031	853,949	1346,428
16/02/2021	10029	229	7609	1451,625	2051,273	1027,003	1063,931	1748,509	392,064	1024,777	1444,871	859,117	1346,017
17/02/2021	9687	192	8002	1427,405	2020,933	999,286	1044,725	1738,226	386,829	1006,865	1435,295	862,604	1324,783
18/02/2021	9039	181	10546	1423,755	2043,042	976,851	1034,683	1723,205	385,885	1009,783	1429,569	865,459	1306,229
19/02/2021	10614	183	10783	1413,85	2056,868	974,616	1039,265	1725,897	388,012	1015,496	1444,497	864,2	1306,949
20/02/2021	8054	164	9835	1413,85	2056,868	974,616	1039,265	1725,897	388,012	1015,496	1444,497	864,2	1306,949
21/02/2021	7300	173	8236	1413,85	2056,868	974,616	1039,265	1725,897	388,012	1015,496	1444,497	864,2	1306,949
22/02/2021	10180	202	9918	1419,617	2117,618	968,763	1032,005	1721,798	386,302	1014,119	1451,018	877,923	1301,163
23/02/2021	9775	323	7996	1428,597	2089,821	974,84	1039,416	1711,346	382,237	1061,35	1452,53	869,96	1301,85
24/02/2021	7533	240	7735	1447,912	2055,372	953,19	1025,9	1706,491	381,849	1059,7	1459,157	863,96	1286,691
25/02/2021	8493	264	8686	1450,07	2074,915	961,663	1021,93	1705,314	383,261	1070,753	1469,17	872,098	1289,758
26/02/2021	8232	268	7261	1438,281	2048,922	951,1	996,747	1707,35	377,956	1070,385	1458,859	861,932	1280,419
27/02/2021	6208	195	7382	1438,281	2048,922	951,1	996,747	1707,35	377,956	1070,385	1458,859	861,932	1280,419
28/02/2021	5560	185	6649	1438,281	2048,922	951,1	996,747	1707,35	377,956	1070,385	1458,859	861,932	1280,419

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/03/2021	6680	159	9212	1448,512	2054,829	952,106	1027,287	1702,894	390,775	1075,087	1503,061	866,306	1285,116
02/03/2021	5712	193	8948	1439,782	2009,608	973,255	1025,637	1737,332	392,38	1067,985	1502,218	870,697	1307,797
03/03/2021	6808	203	9053	1435,501	2014,257	962,648	1042,825	1730,741	392,166	1069,918	1519,662	862,476	1303,373
04/03/2021	7264	176	6440	1436,091	1956,383	947,462	1029,007	1724,814	393,982	1051,598	1492,482	857,557	1291,009
05/03/2021	6971	129	6331	1427,482	1901,899	936,861	1019,426	1714,274	389,797	1037,175	1497,212	856,041	1280,084
06/03/2021	5767	128	6823	1427,482	1901,899	936,861	1019,426	1714,274	389,797	1037,175	1497,212	856,041	1280,084
07/03/2021	5826	112	5146	1427,482	1901,899	936,861	1019,426	1714,274	389,797	1037,175	1497,212	856,041	1280,084
08/03/2021	6894	281	8725	1457,6	1850,595	939,779	1025,281	1705,374	390,604	1044,704	1490,705	861,827	1279,453
09/03/2021	6389	210	7496	1455,836	1822,576	945,019	1021,21	1687,264	387,205	1032,16	1478,228	853,952	1274,785
10/03/2021	5633	175	5556	1457,494	1824,693	962,994	1006,461	1697,645	391,437	1056,826	1497,782	854,878	1284,733
11/03/2021	5144	117	8170	1457,494	1824,693	962,994	1006,461	1697,645	391,437	1056,826	1497,782	854,878	1284,733
12/03/2021	6412	180	6851	1504,937	1891,984	992,711	1015,338	1719,47	404,061	1074,004	1510,788	857,282	1309,17
13/03/2021	4607	100	6016	1504,937	1891,984	992,711	1015,338	1719,47	404,061	1074,004	1510,788	857,282	1309,17
14/03/2021	4714	97	5647	1504,937	1891,984	992,711	1015,338	1719,47	404,061	1074,004	1510,788	857,282	1309,17
15/03/2021	5589	147	6830	1520,172	1877,541	980,276	1025,389	1712,251	401,872	1062,684	1498,191	865,94	1302,245
16/03/2021	5414	180	7716	1498,308	1847,339	979,079	1026,635	1709,236	401,769	1061,311	1492,332	872,69	1300,797
17/03/2021	6825	162	9010	1479,608	1845,863	980,794	1030,062	1702,454	399,875	1063,747	1478,175	863,948	1299,866
18/03/2021	6570	227	6285	1478,345	1867,373	996,088	1058,429	1713,18	397,685	1080,825	1500,928	860,929	1316,777
19/03/2021	6279	197	6007	1461,085	1855,004	1005,957	1067,455	1755,479	391,604	1076,956	1496,789	855,516	1338,66
20/03/2021	5656	108	5760	1461,085	1855,004	1005,957	1067,455	1755,479	391,604	1076,956	1496,789	855,516	1338,66
21/03/2021	4396	103	6065	1461,085	1855,004	1005,957	1067,455	1755,479	391,604	1076,956	1496,789	855,516	1338,66
22/03/2021	5744	161	7177	1472,794	1860,781	1001,406	1042,08	1735,978	386,954	1059,638	1473,719	874,071	1324,545
23/03/2021	5297	154	6954	1493,847	1857,875	982,346	1039,967	1732,845	381,697	1049,06	1461,341	870,121	1313,461
24/03/2021	5227	118	7622	1458,574	1799,068	967,067	1020,042	1705,272	379,673	1040,307	1439,019	856,863	1292,097
25/03/2021	6107	98	4656	1440,924	1797,735	970,198	1017,883	1703,321	374,92	1052,121	1419,344	851,842	1292,555
26/03/2021	4982	85	5679	1463,004	1856,202	973,521	1040,198	1708,837	380,24	1067,073	1436,837	860,998	1300,441
27/03/2021	4461	198	4243	1463,004	1856,202	973,521	1040,198	1708,837	380,24	1067,073	1436,837	860,998	1300,441
28/03/2021	4083	85	4279	1463,004	1856,202	973,521	1040,198	1708,837	380,24	1067,073	1436,837	860,998	1300,441
29/03/2021	5008	132	5418	1447,197	1818,068	987,655	1029,732	1718,74	374,944	1052,324	1426,248	858,931	1309,104
30/03/2021	4682	173	5877	1412,796	1785,194	980,75	1011,179	1694,589	365,395	1036,675	1404,543	842,414	1293,43
31/03/2021	5937	104	5635	1387,655	1765,432	953,66	992,779	1693,617	363,217	1039,605	1372,51	836,44	1276,007

Lampiran 1. (Lanjutan)

Tanggal	Data Covid-19			Indeks Sektoral JASICA									
	Kasus Positif	Kasus Meninggal	Kasus Sembuh	Pertanian	Pertambangan	Industri Dasar	Aneka Industri	Konsumsi	Properti	Infrastruktur	Keuangan	Perdagangan	Manufaktur
01/04/2021	6142	196	7248	1435,909	1782,604	957,989	1003,669	1691,82	361,195	1039,819	1372,896	856,538	1279,598
02/04/2021	5325	97	5439	1435,909	1782,604	957,989	1003,669	1691,82	361,195	1039,819	1372,896	856,538	1279,598
03/04/2021	4325	91	5197	1435,909	1782,604	957,989	1003,669	1691,82	361,195	1039,819	1372,896	856,538	1279,598
04/04/2021	6731	427	9663	1435,909	1782,604	957,989	1003,669	1691,82	361,195	1039,819	1372,896	856,538	1279,598
05/04/2021	3712	146	5800	1433,095	1770,047	955,811	1004,484	1677,79	355,781	1033,171	1359,937	855,487	1273,611
06/04/2021	4549	162	4296	1435,095	1809,231	962,438	1007,797	1676,543	359,412	1041,788	1363,087	863,712	1277,114
07/04/2021	4860	87	5769	1434,959	1816,931	964,407	1002,601	1680,984	358,764	1051,179	1373,066	875,044	1278,713
08/04/2021	5504	163	7640	1441,105	1846,534	975,582	1000,096	1691,505	363,376	1047,13	1381,785	876,477	1287,627
09/04/2021	5265	121	6277	1440,057	1802,566	963,39	995,966	1693,266	360,037	1044,804	1392,193	880,603	1281,364
10/04/2021	4723	95	3629	1440,057	1802,566	963,39	995,966	1693,266	360,037	1044,804	1392,193	880,603	1281,364
11/04/2021	4127	87	5219	1440,057	1802,566	963,39	995,966	1693,266	360,037	1044,804	1392,193	880,603	1281,364
12/04/2021	4829	126	5289	1430,371	1759,489	944,57	965,396	1655,562	347,607	1024,313	1368,524	865,1	1252,559
13/04/2021	5702	126	6349	1444,571	1743,197	944,958	967,662	1640,527	343,415	1035,142	1359,652	863,913	1247,772
14/04/2021	5656	124	5747	1471,301	1764,718	964,296	991,258	1654,978	348,109	1048,796	1401,42	877,565	1267,146
15/04/2021	6177	167	6362	1503,534	1765,708	973,908	991,708	1662,145	348,96	1052,597	1405,711	886,402	1274,631
16/04/2021	5363	123	5975	1533,983	1800,932	971,2	994,919	1659,12	346,451	1055,633	1401,482	895,957	1272,793
17/04/2021	5041	132	5963	1533,983	1800,932	971,2	994,919	1659,12	346,451	1055,633	1401,482	895,957	1272,793
18/04/2021	4585	96	4873	1533,983	1800,932	971,2	994,919	1659,12	346,451	1055,633	1401,482	895,957	1272,793
19/04/2021	4952	143	6349	1529,317	1793,949	949,743	987,11	1657,999	349,157	1048,422	1398,115	886,796	1260,149
20/04/2021	5549	210	6728	1541,689	1779,099	954,916	1002,613	1662,487	348,74	1048,704	1385,402	885,486	1267,299
21/04/2021	5720	230	7314	1578,205	1777,287	945,477	994,911	1645,444	347,776	1039,373	1372,104	882,805	1254,972
22/04/2021	6243	165	5993	1566,395	1780,059	938,397	1025,668	1638,877	346,565	1044,368	1372,268	881,414	1254,894
23/04/2021	5436	174	5920	1576,781	1783,52	941,339	1055,962	1635,458	345,484	1039,692	1382,916	880,929	1260,887
24/04/2021	4544	154	4953	1576,781	1783,52	941,339	1055,962	1635,458	345,484	1039,692	1382,916	880,929	1260,887
25/04/2021	4402	94	3804	1576,781	1783,52	941,339	1055,962	1635,458	345,484	1039,692	1382,916	880,929	1260,887
26/04/2021	5944	177	5589	1560,979	1833,231	929,181	1056,036	1630,88	348,07	1026,203	1357,362	877,034	1253,157
27/04/2021	4656	168	4884	1574,53	1883,533	918,18	1040,616	1618,333	350,455	1016,18	1366,657	865,068	1240,2
28/04/2021	5241	177	4818	1562,637	1899,085	933,06	1016,871	1632,664	350,48	1021,553	1364,246	867,627	1248,313
29/04/2021	5833	218	6015	1567,639	1937,253	931,122	1028,869	1623,581	353,002	1031,573	1374,869	877,757	1246,35
30/04/2021	5500	187	5202	1577,239	1939,76	938,44	1036,749	1621,778	351,542	1036,515	1361,215	872,238	1250,865

Lampiran 2. Hasil Uji Stasionaritas Data pada Tingkat Level

Null Hypothesis: AGRI has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.761774	0.0195
Test critical values:		
1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Null Hypothesis: MINING has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.131013	0.5265
Test critical values:		
1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Null Hypothesis: BASICIND has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.877070	0.1711
Test critical values:		
1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Null Hypothesis: MISCIND has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.388935	0.0542
Test critical values:		
1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Lampiran 2. (Lanjutan)

Null Hypothesis: CONSUMER has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 4 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.675928	0.7604
Test critical values: 1% level	-3.980059	
5% level	-3.420558	
10% level	-3.132974	

Null Hypothesis: PROPERTY has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.495393	0.0411
Test critical values: 1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Null Hypothesis: INFRASTRUC has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.041037	0.1223
Test critical values: 1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Null Hypothesis: FINANCE has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.465668	0.0445
Test critical values: 1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Lampiran 2. (Lanjutan)

Null Hypothesis: TRADE has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.136792	0.0991
Test critical values:		
1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Null Hypothesis: MANUFACTUR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.754839	0.2152
Test critical values:		
1% level	-3.979850	
5% level	-3.420457	
10% level	-3.132914	

Null Hypothesis: POSITIF has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 8 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.407301	0.8578
Test critical values:		
1% level	-3.980272	
5% level	-3.420662	
10% level	-3.133035	

Null Hypothesis: MENINGGAL has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 4 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.556854	0.0349
Test critical values:		
1% level	-3.980059	
5% level	-3.420558	
10% level	-3.132974	

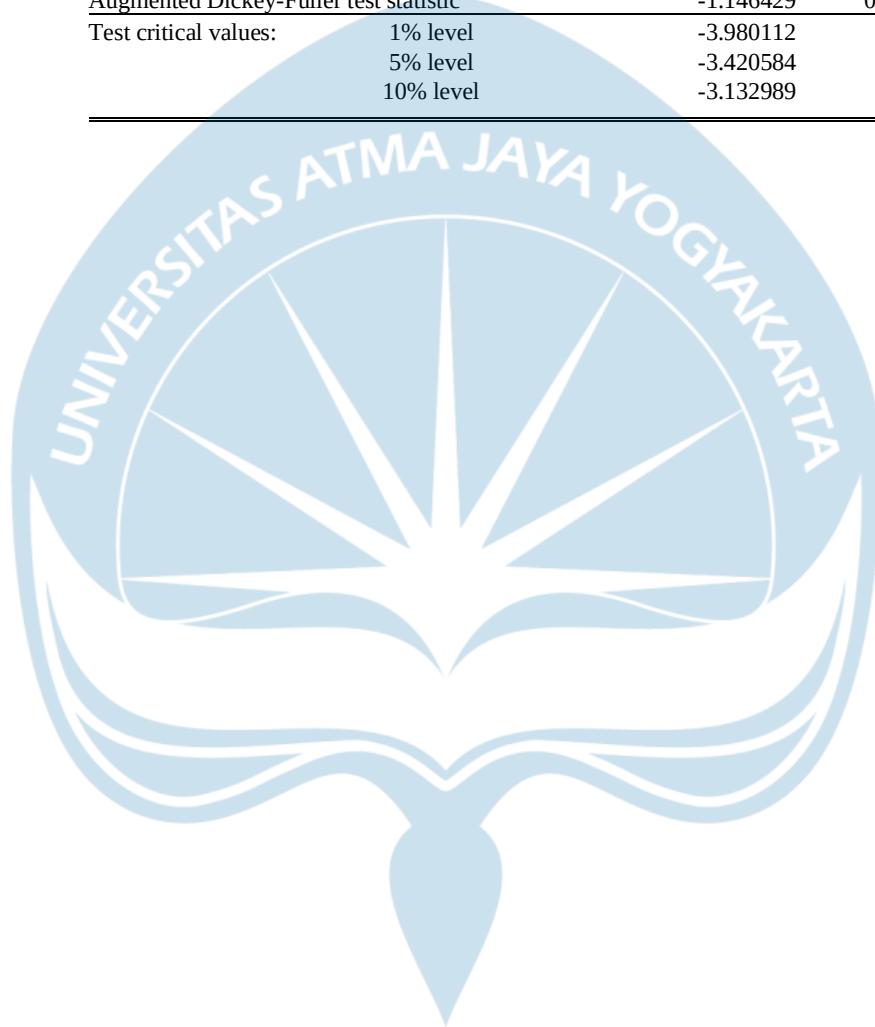
Lampiran 2. (Lanjutan)

Null Hypothesis: SEMBUH has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 5 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.146429	0.9187
Test critical values:		
1% level	-3.980112	
5% level	-3.420584	
10% level	-3.132989	



Lampiran 3. Hasil Uji Stasionaritas Data pada Tingkat Difrensiasi Pertama

Null Hypothesis: D(AGRI) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-20.39087	0.0000
Test critical values: 1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Null Hypothesis: D(MINING) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-20.67723	0.0000
Test critical values: 1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Null Hypothesis: D(BASICIND) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-18.46084	0.0000
Test critical values: 1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Null Hypothesis: D(MISCIND) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-19.64836	0.0000
Test critical values: 1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Lampiran 3. (Lanjutan)

Null Hypothesis: D(CONSUMER) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 2 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-13.64837	0.0000
Test critical values:		
1% level	-3.980006	
5% level	-3.420533	
10% level	-3.132959	

Null Hypothesis: D(PROPERTY) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-18.79922	0.0000
Test critical values:		
1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Null Hypothesis: D(INFRASTRUC) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-15.47898	0.0000
Test critical values:		
1% level	-3.979954	
5% level	-3.420507	
10% level	-3.132944	

Null Hypothesis: D(FINANCE) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-18.96711	0.0000
Test critical values:		
1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Lampiran 3. (Lanjutan)

Null Hypothesis: D(TRADE) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-21.69679	0.0000
Test critical values:		
1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Null Hypothesis: D(MANUFACTUR) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-19.42364	0.0000
Test critical values:		
1% level	-3.979902	
5% level	-3.420482	
10% level	-3.132929	

Null Hypothesis: D(POSITIF) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 7 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.114428	0.0000
Test critical values:		
1% level	-3.980272	
5% level	-3.420662	
10% level	-3.133035	

Null Hypothesis: D(MENINGGAL) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 5 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-13.85062	0.0000
Test critical values:		
1% level	-3.980165	
5% level	-3.420610	
10% level	-3.133004	

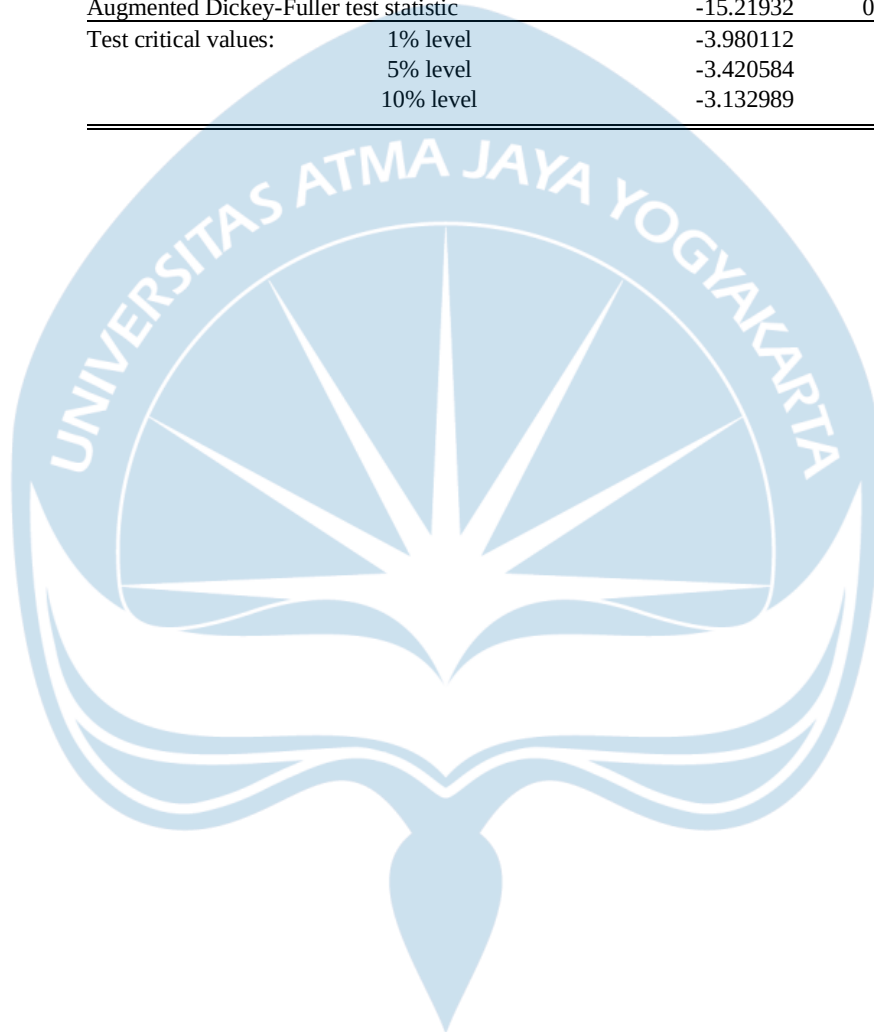
Lampiran 3. (Lanjutan)

Null Hypothesis: D(SEMBUH) has a unit root

Exogenous: Constant, Linear Trend

Lag Length: 4 (Automatic - based on SIC, maxlag=17)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-15.21932	0.0000
Test critical values:		
1% level	-3.980112	
5% level	-3.420584	
10% level	-3.132989	



Lampiran 4. Hasil Uji Lag Optimal

VAR Lag Order Selection Criteria

Endogenous variables: AGRI POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:15

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-12114.39	NA	1.55e+20	57.84432	57.88287	57.85956
1	-10558.14	3075.348	9.97e+16	50.49232	50.68506*	50.56850
2	-10512.33	89.64588	8.65e+16	50.35004	50.69697	50.48718
3	-10490.02	43.24629	8.39e+16	50.31990	50.82102	50.51798
4	-10458.87	59.77548	7.81e+16	50.24757	50.90288	50.50661
5	-10436.91	41.70588	7.59e+16	50.21916	51.02866	50.53914
6	-10368.68	128.3192*	5.92e+16*	49.96985*	50.93354	50.35078*

VAR Lag Order Selection Criteria

Endogenous variables: MINING POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:18

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-12182.38	NA	2.15e+20	58.16887	58.20742	58.18411
1	-10687.40	2954.276	1.85e+17	51.10931	51.30205*	51.18550
2	-10641.73	89.36956	1.60e+17	50.96771	51.31464	51.10484
3	-10618.18	45.65482	1.55e+17	50.93163	51.43275	51.12972
4	-10582.95	67.59064	1.41e+17	50.83987	51.49518	51.09890
5	-10560.14	43.33089	1.37e+17	50.80737	51.61687	51.12735
6	-10494.83	122.8383*	1.08e+17*	50.57197*	51.53566	50.95290*

VAR Lag Order Selection Criteria

Endogenous variables: BASICIND POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:20

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-11924.06	NA	6.27e+19	56.93586	56.97441	56.95110
1	-10422.98	2966.337	5.23e+16	49.84717	50.03991	49.92335
2	-10373.49	96.85840	4.46e+16	49.68730	50.03423*	49.82443
3	-10350.24	45.04775	4.31e+16	49.65272	50.15384	49.85080
4	-10317.73	62.39635	3.98e+16	49.57387	50.22918	49.83291
5	-10295.89	41.48016	3.87e+16	49.54602	50.35553	49.86601
6	-10232.11	119.9575*	3.08e+16*	49.31794*	50.28163	49.69887*

Lampiran 4. (Lanjutan)

VAR Lag Order Selection Criteria

Endogenous variables: MISCIND POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:21

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-11948.39	NA	7.04e+19	57.05199	57.09054	57.06723
1	-10515.71	2831.180	8.14e+16	50.28976	50.48250	50.36595
2	-10465.53	98.19180	6.92e+16	50.12664	50.47357*	50.26378
3	-10444.50	40.75650	6.75e+16	50.10263	50.60375	50.30072
4	-10416.16	54.39082	6.37e+16	50.04370	50.69901	50.30274
5	-10393.74	42.58950	6.18e+16	50.01307	50.82257	50.33305
6	-10327.95	123.7283*	4.87e+16*	49.77541*	50.73910	50.15634*

VAR Lag Order Selection Criteria

Endogenous variables: CONSUMER POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:23

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-12085.21	NA	1.35e+20	57.70504	57.74359	57.72028
1	-10684.28	2768.422	1.82e+17	51.09440	51.28714*	51.17059
2	-10638.68	89.23493	1.58e+17	50.95313	51.30006	51.09027
3	-10618.22	39.65213	1.55e+17	50.93184	51.43296	51.12992
4	-10590.01	54.13649	1.46e+17	50.87354	51.52885	51.13258
5	-10567.59	42.58381	1.42e+17	50.84292	51.65242	51.16290
6	-10506.63	114.6479*	1.14e+17*	50.62831*	51.59200	51.00924*

VAR Lag Order Selection Criteria

Endogenous variables: PROPERTY POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:25

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-11522.00	NA	9.19e+18	55.01668	55.05523	55.03192
1	-10017.45	2973.175	7.55e+15	47.91147	48.10421	47.98766
2	-9964.138	104.3409	6.32e+15	47.73336	48.08029*	47.87049
3	-9942.071	42.76466	6.14e+15	47.70440	48.20552	47.90248
4	-9909.058	63.34823	5.66e+15	47.62319	48.27850	47.88222
5	-9885.017	45.67161	5.45e+15	47.58481	48.39431	47.90479
6	-9822.766	117.0723*	4.37e+15*	47.36404*	48.32773	47.74497*

Lampiran 4. (Lanjutan)

VAR Lag Order Selection Criteria

Endogenous variables: FINANCE POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:29

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-12084.29	NA	1.35e+20	57.70065	57.73920	57.71589
1	-10546.91	3038.067	9.45e+16	50.43870	50.63144*	50.51489
2	-10499.70	92.38299	8.14e+16	50.28975	50.63668	50.42688
3	-10477.02	43.95468	7.89e+16	50.25786	50.75898	50.45594
4	-10448.77	54.20688	7.44e+16	50.19939	50.85470	50.45842
5	-10426.41	42.48117	7.22e+16	50.16902	50.97852	50.48900
6	-10360.84	123.3241*	5.70e+16*	49.93239*	50.89608	50.31332*

VAR Lag Order Selection Criteria

Endogenous variables: INFRASTRUC POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:27

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-11922.82	NA	6.23e+19	56.92993	56.96848	56.94517
1	-10472.41	2866.208	6.62e+16	50.08309	50.27583	50.15928
2	-10423.30	96.11652	5.65e+16	49.92504	50.27197*	50.06217
3	-10400.73	43.73753	5.48e+16	49.89368	50.39480	50.09177
4	-10372.92	53.34874	5.18e+16	49.83734	50.49266	50.09638
5	-10352.01	39.73898	5.06e+16	49.81387	50.62337	50.13385
6	-10289.15	118.2034*	4.05e+16*	49.59023*	50.55393	49.97117*

VAR Lag Order Selection Criteria

Endogenous variables: TRADE POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:31

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-11857.60	NA	4.56e+19	56.61860	56.65715	56.63384
1	-10122.69	3428.415	1.25e+16	48.41378	48.60652*	48.48997
2	-10079.99	83.55173	1.10e+16	48.28637	48.63330	48.42350
3	-10055.70	47.07373	1.06e+16	48.24680	48.74792	48.44488
4	-10029.92	49.47748	1.01e+16	48.20009	48.85540	48.45912
5	-10009.88	38.07628	9.88e+15	48.18079	48.99029	48.50078
6	-9945.255	121.5309*	7.84e+15*	47.94871*	48.91240	48.32964*

Lampiran 4. (Lanjutan)

VAR Lag Order Selection Criteria

Endogenous variables: MANUFACTUR POSITIF MENINGGAL SEMBUH

Exogenous variables: C

Date: 05/09/21 Time: 15:32

Sample: 3/02/2020 4/30/2021

Included observations: 419

Lag	LogL	LR	FPE	AIC	SC	HQ
0	-11888.35	NA	5.28e+19	56.76540	56.80394	56.78063
1	-10511.01	2721.802	7.96e+16	50.26737	50.46011	50.34355
2	-10462.52	94.89476	6.82e+16	50.11229	50.45922*	50.24942
3	-10441.69	40.38202	6.66e+16	50.08920	50.59032	50.28728
4	-10413.08	54.89914	6.27e+16	50.02900	50.68432	50.28804
5	-10391.43	41.12482	6.11e+16	50.00205	50.81155	50.32203
6	-10326.73	121.6825*	4.84e+16*	49.76958*	50.73327	50.15051*

Lampiran 5. Hasil Uji Kointegrasi

Date: 05/09/21 Time: 15:44
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: AGRI POSITIF SEMBUH MENINGGAL
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.178096	152.1722	47.85613	0.0000
At most 1 *	0.121361	70.18900	29.79707	0.0000
At most 2 *	0.037523	16.10785	15.49471	0.0404
At most 3	0.000291	0.121587	3.841466	0.7273

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.178096	81.98320	27.58434	0.0000
At most 1 *	0.121361	54.08115	21.13162	0.0000
At most 2 *	0.037523	15.98626	14.26460	0.0265
At most 3	0.000291	0.121587	3.841466	0.7273

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:59
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: MINING POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.160421	139.4033	47.85613	0.0000
At most 1 *	0.109164	66.31420	29.79707	0.0000
At most 2 *	0.040818	17.99533	15.49471	0.0206
At most 3	0.001375	0.575350	3.841466	0.4481

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.160421	73.08910	27.58434	0.0000
At most 1 *	0.109164	48.31887	21.13162	0.0000
At most 2 *	0.040818	17.41998	14.26460	0.0153
At most 3	0.001375	0.575350	3.841466	0.4481

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:41
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: BASICIND POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.158433	134.6452	47.85613	0.0000
At most 1 *	0.104431	62.54461	29.79707	0.0000
At most 2 *	0.035539	16.44089	15.49471	0.0359
At most 3	0.003142	1.315214	3.841466	0.2515

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**Mackinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.158433	72.10060	27.58434	0.0000
At most 1 *	0.104431	46.10373	21.13162	0.0000
At most 2 *	0.035539	15.12567	14.26460	0.0365
At most 3	0.003142	1.315214	3.841466	0.2515

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**Mackinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:44
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: MISCIND POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.159556	137.2531	47.85613	0.0000
At most 1 *	0.105194	64.59421	29.79707	0.0000
At most 2 *	0.039756	18.13418	15.49471	0.0196
At most 3	0.002811	1.176743	3.841466	0.2780

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.159556	72.65887	27.58434	0.0000
At most 1 *	0.105194	46.46004	21.13162	0.0000
At most 2 *	0.039756	16.95743	14.26460	0.0183
At most 3	0.002811	1.176743	3.841466	0.2780

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:46
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: CONSUMER POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.156157	121.8312	47.85613	0.0000
At most 1 *	0.091584	50.85935	29.79707	0.0001
At most 2	0.016945	10.70944	15.49471	0.2300
At most 3	0.008494	3.565856	3.841466	0.0590

Trace test indicates 2 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.156157	70.97183	27.58434	0.0000
At most 1 *	0.091584	40.14992	21.13162	0.0000
At most 2	0.016945	7.143582	14.26460	0.4723
At most 3	0.008494	3.565856	3.841466	0.0590

Max-eigenvalue test indicates 2 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:48
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: PROPERTY POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.156552	138.1937	47.85613	0.0000
At most 1 *	0.091248	67.02612	29.79707	0.0000
At most 2 *	0.058226	27.03083	15.49471	0.0006
At most 3	0.004666	1.955151	3.841466	0.1620

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.156552	71.16755	27.58434	0.0000
At most 1 *	0.091248	39.99529	21.13162	0.0000
At most 2 *	0.058226	25.07568	14.26460	0.0007
At most 3	0.004666	1.955151	3.841466	0.1620

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:50
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: INFRASTRUC POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.156507	131.4594	47.85613	0.0000
At most 1 *	0.102941	60.31446	29.79707	0.0000
At most 2	0.031915	14.90542	15.49471	0.0612
At most 3	0.003219	1.347519	3.841466	0.2457

Trace test indicates 2 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.156507	71.14493	27.58434	0.0000
At most 1 *	0.102941	45.40903	21.13162	0.0000
At most 2	0.031915	13.55790	14.26460	0.0644
At most 3	0.003219	1.347519	3.841466	0.2457

Max-eigenvalue test indicates 2 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:52
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: FINANCE POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.164139	143.0581	47.85613	0.0000
At most 1 *	0.108604	68.11383	29.79707	0.0000
At most 2 *	0.044661	20.05797	15.49471	0.0096
At most 3	0.002293	0.959764	3.841466	0.3272

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.164139	74.94424	27.58434	0.0000
At most 1 *	0.108604	48.05586	21.13162	0.0000
At most 2 *	0.044661	19.09821	14.26460	0.0080
At most 3	0.002293	0.959764	3.841466	0.3272

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:54
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: TRADE POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.162882	134.9868	47.85613	0.0000
At most 1 *	0.103890	60.67067	29.79707	0.0000
At most 2	0.034175	14.81929	15.49471	0.0630
At most 3	0.000680	0.284178	3.841466	0.5940

Trace test indicates 2 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**Mackinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.162882	74.31618	27.58434	0.0000
At most 1 *	0.103890	45.85138	21.13162	0.0000
At most 2 *	0.034175	14.53511	14.26460	0.0453
At most 3	0.000680	0.284178	3.841466	0.5940

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**Mackinnon-Haug-Michelis (1999) p-values

Lampiran 5. (Lanjutan)

Date: 05/09/21 Time: 18:56
Sample (adjusted): 3/09/2020 4/30/2021
Included observations: 418 after adjustments
Trend assumption: Linear deterministic trend
Series: MANUFACTUR POSITIF MENINGGAL SEMBUH
Lags interval (in first differences): 1 to 6

Unrestricted Cointegration Rank Test (Trace)

Hypothesized No. of CE(s)	Eigenvalue	Trace Statistic	0.05 Critical Value	Prob.**
None *	0.155528	135.9492	47.85613	0.0000
At most 1 *	0.106966	65.28904	29.79707	0.0000
At most 2 *	0.037668	18.00053	15.49471	0.0205
At most 3	0.004657	1.951112	3.841466	0.1625

Trace test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Unrestricted Cointegration Rank Test (Maximum Eigenvalue)

Hypothesized No. of CE(s)	Eigenvalue	Max-Eigen Statistic	0.05 Critical Value	Prob.**
None *	0.155528	70.66019	27.58434	0.0000
At most 1 *	0.106966	47.28851	21.13162	0.0000
At most 2 *	0.037668	16.04941	14.26460	0.0258
At most 3	0.004657	1.951112	3.841466	0.1625

Max-eigenvalue test indicates 3 cointegrating eqn(s) at the 0.05 level

* denotes rejection of the hypothesis at the 0.05 level

**MacKinnon-Haug-Michelis (1999) p-values

Lampiran 6. Hasil Estimasi VECM Indeks Sektor Pertanian

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:13

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
AGRI(-1)	1.000000			
POSITIF(-1)	0.200464 (0.02891) [6.93500]			
MENINGGAL(-1)	-1.607846 (1.09703) [-1.46563]			
SEMBUH(-1)	-0.236931 (0.02367) [-10.0090]			
C	-982.7898			
Error Correction:	D(AGRI)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-0.012585 (0.00557) [-2.26018]	0.911245 (0.18545) [4.91382]	0.037990 (0.01047) [3.62904]	1.661066 (0.20586) [8.06874]
D(AGRI(-1))	0.013414 (0.05014) [0.26755]	-1.008816 (1.66972) [-0.60418]	0.006006 (0.09426) [0.06372]	-2.272145 (1.85356) [-1.22583]
D(AGRI(-2))	0.051570 (0.05005) [1.03030]	-0.975797 (1.66696) [-0.58537]	-0.141855 (0.09410) [-1.50749]	-2.787960 (1.85051) [-1.50659]
D(AGRI(-3))	0.091668 (0.05027) [1.82338]	0.043019 (1.67431) [0.02569]	0.003786 (0.09452) [0.04006]	1.099722 (1.85867) [0.59167]
D(AGRI(-4))	-0.005800 (0.05021) [-0.11551]	-2.654878 (1.67218) [-1.58768]	0.072701 (0.09439) [0.77018]	-1.075080 (1.85630) [-0.57915]
D(AGRI(-5))	0.070679 (0.05046) [1.40076]	1.044969 (1.68045) [0.62184]	-0.131899 (0.09486) [-1.39043]	-2.764439 (1.86548) [-1.48189]
D(AGRI(-6))	0.028729 (0.05064) [0.56727]	-0.550895 (1.68668) [-0.32662]	-0.023620 (0.09521) [-0.24807]	-0.753170 (1.87239) [-0.40225]

D(POSITIF(-1))	0.005092 (0.00206) [2.46923]	-0.569594 (0.06867) [-8.29419]	-0.007087 (0.00388) [-1.82812]	-0.262998 (0.07624) [-3.44981]
D(POSITIF(-2))	0.002092 (0.00189) [1.10859]	-0.569994 (0.06286) [-9.06741]	-0.009535 (0.00355) [-2.68708]	-0.322955 (0.06978) [-4.62796]
D(POSITIF(-3))	0.001047 (0.00190) [0.55158]	-0.524889 (0.06322) [-8.30268]	-0.012529 (0.00357) [-3.51079]	-0.230064 (0.07018) [-3.27819]
D(POSITIF(-4))	0.002417 (0.00184) [1.31369]	-0.352615 (0.06128) [-5.75433]	-0.001895 (0.00346) [-0.54776]	-0.247007 (0.06803) [-3.63110]
D(POSITIF(-5))	0.001147 (0.00166) [0.69212]	-0.571510 (0.05520) [-10.3537]	-0.004489 (0.00312) [-1.44072]	-0.210222 (0.06128) [-3.43071]
D(POSITIF(-6))	0.002507 (0.00167) [1.50031]	-0.042617 (0.05565) [-0.76586]	0.005169 (0.00314) [1.64559]	-0.169883 (0.06177) [-2.75010]
D(MENINGGAL(-1))	-0.023910 (0.02975) [-0.80379]	1.076527 (0.99070) [1.08663]	-0.575203 (0.05593) [-10.2852]	0.349950 (1.09979) [0.31820]
D(MENINGGAL(-2))	-0.034221 (0.03363) [-1.01750]	2.353119 (1.12011) [2.10079]	-0.425140 (0.06323) [-6.72363]	-1.997205 (1.24345) [-1.60619]
D(MENINGGAL(-3))	-0.027573 (0.03465) [-0.79580]	3.004610 (1.15392) [2.60384]	-0.332275 (0.06514) [-5.10101]	-2.876557 (1.28097) [-2.24561]
D(MENINGGAL(-4))	0.015122 (0.03513) [0.43042]	1.417920 (1.17007) [1.21182]	-0.345944 (0.06605) [-5.23753]	-1.665730 (1.29890) [-1.28241]
D(MENINGGAL(-5))	0.028559 (0.03428) [0.83301]	0.865126 (1.14181) [0.75768]	-0.145159 (0.06446) [-2.25208]	0.381137 (1.26753) [0.30069]
D(MENINGGAL(-6))	0.021076 (0.02921) [0.72143]	-1.225206 (0.97294) [-1.25928]	-0.178332 (0.05492) [-3.24696]	-0.576270 (1.08007) [-0.53355]
D(SEMBUH(-1))	-0.001615 (0.00166) [-0.96981]	0.189350 (0.05545) [3.41508]	0.008027 (0.00313) [2.56463]	-0.373973 (0.06155) [-6.07589]
D(SEMBUH(-2))	-0.000581 (0.00177) [-0.32842]	0.082796 (0.05889) [1.40585]	0.003073 (0.00332) [0.92443]	-0.240325 (0.06538) [-3.67592]
D(SEMBUH(-3))	0.000859	0.113075	0.001441	-0.250271

	(0.00174) [0.49385]	(0.05794) [1.95171]	(0.00327) [0.44072]	(0.06432) [-3.89128]
D(SEMBUH(-4))	0.000113 (0.00167) [0.06776]	0.099760 (0.05566) [1.79225]	-0.000358 (0.00314) [-0.11388]	-0.253490 (0.06179) [-4.10240]
D(SEMBUH(-5))	-0.000821 (0.00161) [-0.51108]	0.097286 (0.05351) [1.81803]	0.000320 (0.00302) [0.10601]	-0.164268 (0.05940) [-2.76528]
D(SEMBUH(-6))	-1.50E-05 (0.00136) [-0.01104]	0.100804 (0.04521) [2.22970]	0.001895 (0.00255) [0.74253]	-0.067947 (0.05019) [-1.35385]
C	0.558859 (0.90148) [0.61994]	37.72757 (30.0228) [1.25663]	1.696779 (1.69480) [1.00117]	57.62632 (33.3286) [1.72904]
R-squared	0.047178	0.398375	0.380702	0.448037
Adj. R-squared	-0.013589	0.360006	0.341206	0.412835
Sum sq. resids	129313.9	1.43E+08	457059.0	1.77E+08
S.E. equation	18.16267	604.8901	34.14626	671.4930
F-statistic	0.776371	10.38275	9.638980	12.72770
Log likelihood	-1791.630	-3257.004	-2055.507	-3300.667
Akaike AIC	8.696796	15.70815	9.959365	15.91707
Schwarz SC	8.947807	15.95916	10.21038	16.16808
Mean dependent	0.929811	13.15311	0.447368	12.44498
S.D. dependent	18.04050	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		5.16E+16		
Determinant resid covariance		3.99E+16		
Log likelihood		-10361.50		
Akaike information criterion		50.09329		
Schwarz criterion		51.13595		
Number of coefficients		108		

Lampiran 7. Hasil Estimasi VECM Indeks Sektor Pertambangan

Vector Error Correction Estimates

Date: 05/09/21 Time: 21:01

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
MINING(-1)	1.000000			
POSITIF(-1)	0.501524 (0.11547) [4.34343]			
MENINGGAL(-1)	9.099316 (4.36033) [2.08684]			
SEMBUH(-1)	-0.850291 (0.09391) [-9.05415]			
C	-1437.380			
Error Correction:	D(MINING)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-0.002318 (0.00200) [-1.15780]	0.195787 (0.05015) [3.90366]	0.001926 (0.00283) [0.67968]	0.412372 (0.05608) [7.35289]
D(MINING(-1))	0.010714 (0.04983) [0.21501]	-0.047811 (1.24805) [-0.03831]	0.169632 (0.07051) [2.40574]	-0.069469 (1.39558) [-0.04978]
D(MINING(-2))	-0.051794 (0.05013) [-1.03316]	0.897935 (1.25560) [0.71514]	-0.069234 (0.07094) [-0.97599]	-2.254177 (1.40402) [-1.60552]
D(MINING(-3))	0.133804 (0.05023) [2.66378]	-0.238425 (1.25808) [-0.18952]	-0.041101 (0.07108) [-0.57825]	0.623876 (1.40679) [0.44348]
D(MINING(-4))	0.063997 (0.05005) [1.27873]	0.265208 (1.25349) [0.21158]	0.075559 (0.07082) [1.06694]	-2.343260 (1.40166) [-1.67178]
D(MINING(-5))	0.047189 (0.05036) [0.93705]	2.326446 (1.26129) [1.84449]	0.111961 (0.07126) [1.57118]	0.667504 (1.41038) [0.47328]
D(MINING(-6))	-0.005468 (0.05039) [-0.10851]	1.562339 (1.26205) [1.23794]	-0.025877 (0.07130) [-0.36292]	-0.968237 (1.41123) [-0.68609]

D(POSITIF(-1))	0.005213 (0.00245) [2.12650]	-0.484078 (0.06140) [-7.88409]	0.001410 (0.00347) [0.40650]	-0.123101 (0.06866) [-1.79299]
D(POSITIF(-2))	0.001845 (0.00227) [0.81129]	-0.496184 (0.05696) [-8.71127]	-0.003178 (0.00322) [-0.98767]	-0.199492 (0.06369) [-3.13216]
D(POSITIF(-3))	0.001681 (0.00234) [0.71926]	-0.461665 (0.05853) [-7.88714]	-0.006327 (0.00331) [-1.91311]	-0.127808 (0.06545) [-1.95267]
D(POSITIF(-4))	0.003155 (0.00230) [1.36999]	-0.294374 (0.05767) [-5.10441]	0.004321 (0.00326) [1.32624]	-0.142057 (0.06449) [-2.20287]
D(POSITIF(-5))	0.001596 (0.00212) [0.75413]	-0.528720 (0.05299) [-9.97735]	-0.000142 (0.00299) [-0.04758]	-0.141295 (0.05926) [-2.38449]
D(POSITIF(-6))	0.005460 (0.00217) [2.51524]	-0.011847 (0.05437) [-0.21791]	0.008792 (0.00307) [2.86243]	-0.116683 (0.06079) [-1.91941]
D(MENINGGAL(-1))	-0.014523 (0.04142) [-0.35064]	-1.817939 (1.03738) [-1.75243]	-0.636548 (0.05861) [-10.8609]	-4.773918 (1.16000) [-4.11543]
D(MENINGGAL(-2))	0.005732 (0.04679) [0.12251]	0.155637 (1.17194) [0.13280]	-0.459296 (0.06621) [-6.93681]	-6.329473 (1.31047) [-4.82994]
D(MENINGGAL(-3))	-0.064522 (0.04808) [-1.34209]	1.332472 (1.20410) [1.10661]	-0.365856 (0.06803) [-5.37800]	-6.000698 (1.34643) [-4.45676]
D(MENINGGAL(-4))	0.073399 (0.04824) [1.52147]	-0.147226 (1.20828) [-0.12185]	-0.372221 (0.06826) [-5.45263]	-4.489827 (1.35110) [-3.32309]
D(MENINGGAL(-5))	0.088719 (0.04686) [1.89346]	-0.188565 (1.17355) [-0.16068]	-0.174898 (0.06630) [-2.63789]	-1.834223 (1.31226) [-1.39775]
D(MENINGGAL(-6))	0.061135 (0.03940) [1.55157]	-1.818195 (0.98686) [-1.84240]	-0.208445 (0.05576) [-3.73858]	-1.752497 (1.10351) [-1.58811]
D(SEMBUH(-1))	-0.003793 (0.00216) [-1.75369]	0.153239 (0.05418) [2.82846]	0.002989 (0.00306) [0.97663]	-0.409804 (0.06058) [-6.76452]
D(SEMBUH(-2))	-0.002895 (0.00231) [-1.25238]	0.053866 (0.05789) [0.93055]	-0.000556 (0.00327) [-0.16988]	-0.290103 (0.06473) [-4.48185]
D(SEMBUH(-3))	0.001776	0.090258	-0.000695	-0.293120

	(0.00229) [0.77443]	(0.05743) [1.57163]	(0.00324) [-0.21422]	(0.06422) [-4.56445]
D(SEMBUH(-4))	0.001381 (0.00223) [0.62014]	0.092232 (0.05577) [1.65384]	-0.002204 (0.00315) [-0.69944]	-0.275963 (0.06236) [-4.42528]
D(SEMBUH(-5))	-0.002971 (0.00216) [-1.37797]	0.090089 (0.05400) [1.66847]	-0.000281 (0.00305) [-0.09219]	-0.170854 (0.06038) [-2.82976]
D(SEMBUH(-6))	0.001238 (0.00183) [0.67634]	0.101695 (0.04586) [2.21736]	0.003132 (0.00259) [1.20879]	-0.064179 (0.05128) [-1.25143]
C	0.955357 (1.20428) [0.79330]	29.90229 (30.1623) [0.99138]	1.031991 (1.70409) [0.60560]	57.27578 (33.7276) [1.69819]
R-squared	0.111280	0.392604	0.373721	0.434584
Adj. R-squared	0.054602	0.353867	0.333780	0.398525
Sum sq. resids	230839.5	1.45E+08	462210.8	1.81E+08
S.E. equation	24.26677	607.7845	34.33816	679.6266
F-statistic	1.963361	10.13511	9.356779	12.05181
Log likelihood	-1912.742	-3258.999	-2057.850	-3305.700
Akaike AIC	9.276276	15.71770	9.970574	15.94115
Schwarz SC	9.527286	15.96871	10.22158	16.19216
Mean dependent	1.396354	13.15311	0.447368	12.44498
S.D. dependent	24.95771	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		8.93E+16		
Determinant resid covariance		6.91E+16		
Log likelihood		-10476.27		
Akaike information criterion		50.64246		
Schwarz criterion		51.68512		
Number of coefficients		108		

Lampiran 8. Hasil Estimasi VECM Indeks Sektor Industri Dasar

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:40

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
BASICIND(-1)	1.000000			
POSITIF(-1)	0.349376 (0.08003) [4.36559]			
MENINGGAL(-1)	7.439051 (3.03694) [2.44953]			
SEMBUH(-1)	-0.587689 (0.06549) [-8.97417]			
C	-875.9051			
Error Correction:	D(BASICIND)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-0.000617 (0.00154) [-0.40102]	0.287410 (0.07254) [3.96191]	0.002065 (0.00413) [0.49964]	0.592930 (0.08101) [7.31883]
D(BASICIND(-1))	0.138094 (0.05057) [2.73079]	-0.272640 (2.38303) [-0.11441]	0.064140 (0.13578) [0.47240]	-3.644575 (2.66130) [-1.36947]
D(BASICIND(-2))	-0.069663 (0.05090) [-1.36865]	2.721205 (2.39855) [1.13452]	-0.085691 (0.13666) [-0.62703]	-1.695742 (2.67864) [-0.63306]
D(BASICIND(-3))	0.097311 (0.05093) [1.91077]	-2.926803 (2.39992) [-1.21954]	-0.194501 (0.13674) [-1.42243]	0.232318 (2.68016) [0.08668]
D(BASICIND(-4))	-0.052383 (0.05081) [-1.03098]	0.185745 (2.39433) [0.07758]	-0.031163 (0.13642) [-0.22843]	-1.456308 (2.67392) [-0.54463]
D(BASICIND(-5))	0.074487 (0.05050) [1.47489]	1.452915 (2.37994) [0.61048]	0.040553 (0.13560) [0.29906]	0.035557 (2.65785) [0.01338]
D(BASICIND(-6))	0.035871 (0.04983) [0.71986]	3.978156 (2.34823) [1.69411]	0.145021 (0.13379) [1.08392]	4.259906 (2.62244) [1.62441]

D(POSITIF(-1))	-0.000142 (0.00131) [-0.10878]	-0.482041 (0.06154) [-7.83338]	0.002057 (0.00351) [0.58656]	-0.130445 (0.06872) [-1.89814]
D(POSITIF(-2))	-9.94E-05 (0.00121) [-0.08205]	-0.491650 (0.05711) [-8.60851]	-0.002339 (0.00325) [-0.71895]	-0.210557 (0.06378) [-3.30124]
D(POSITIF(-3))	-0.000331 (0.00125) [-0.26577]	-0.454579 (0.05871) [-7.74213]	-0.006224 (0.00335) [-1.86058]	-0.129192 (0.06557) [-1.97025]
D(POSITIF(-4))	0.001319 (0.00123) [1.07459]	-0.294797 (0.05785) [-5.09544]	0.003877 (0.00330) [1.17619]	-0.157184 (0.06461) [-2.43279]
D(POSITIF(-5))	0.000665 (0.00113) [0.58963]	-0.526112 (0.05314) [-9.90100]	0.000225 (0.00303) [0.07428]	-0.139040 (0.05934) [-2.34302]
D(POSITIF(-6))	0.000363 (0.00116) [0.31439]	-0.005790 (0.05445) [-0.10633]	0.009157 (0.00310) [2.95154]	-0.115658 (0.06081) [-1.90199]
D(MENINGGAL(-1))	-0.023775 (0.02240) [-1.06145]	-1.833415 (1.05552) [-1.73698]	-0.647952 (0.06014) [-10.7741]	-5.447605 (1.17878) [-4.62141]
D(MENINGGAL(-2))	0.012568 (0.02515) [0.49982]	0.140527 (1.18497) [0.11859]	-0.473254 (0.06752) [-7.00959]	-6.779487 (1.32334) [-5.12301]
D(MENINGGAL(-3))	-0.022585 (0.02573) [-0.87776]	1.361601 (1.21252) [1.12295]	-0.360306 (0.06909) [-5.21539]	-6.408620 (1.35411) [-4.73271]
D(MENINGGAL(-4))	0.029844 (0.02557) [1.16710]	-0.131887 (1.20499) [-0.10945]	-0.378891 (0.06866) [-5.51868]	-4.631151 (1.34570) [-3.44144]
D(MENINGGAL(-5))	0.010175 (0.02469) [0.41213]	-0.211754 (1.16341) [-0.18201]	-0.177887 (0.06629) [-2.68359]	-1.956361 (1.29926) [-1.50575]
D(MENINGGAL(-6))	0.006377 (0.02102) [0.30342]	-2.101649 (0.99033) [-2.12217]	-0.211126 (0.05643) [-3.74168]	-2.050324 (1.10597) [-1.85387]
D(SEMBUH(-1))	0.000603 (0.00115) [0.52490]	0.147133 (0.05412) [2.71876]	0.002627 (0.00308) [0.85212]	-0.419816 (0.06044) [-6.94635]
D(SEMBUH(-2))	1.34E-05 (0.00123) [0.01095]	0.044235 (0.05784) [0.76473]	-0.001344 (0.00330) [-0.40780]	-0.289520 (0.06460) [-4.48184]
D(SEMBUH(-3))	0.001110	0.074118	-0.001845	-0.300467

	(0.00122) [0.91046]	(0.05744) [1.29039]	(0.00327) [-0.56365]	(0.06415) [-4.68416]
D(SEMBUH(-4))	-0.000158 (0.00118) [-0.13387]	0.083966 (0.05572) [1.50705]	-0.002029 (0.00317) [-0.63927]	-0.278487 (0.06222) [-4.47573]
D(SEMBUH(-5))	-0.001271 (0.00114) [-1.11193]	0.089480 (0.05388) [1.66073]	-0.000116 (0.00307) [-0.03763]	-0.167560 (0.06017) [-2.78468]
D(SEMBUH(-6))	3.25E-06 (0.00097) [0.00335]	0.104624 (0.04573) [2.28774]	0.002302 (0.00261) [0.88340]	-0.067846 (0.05107) [-1.32842]
C	0.274502 (0.63844) [0.42996]	32.89625 (30.0860) [1.09341]	1.314095 (1.71419) [0.76660]	54.09265 (33.5992) [1.60994]
R-squared	0.074905	0.389960	0.360282	0.433576
Adj. R-squared	0.015906	0.351054	0.319483	0.397452
Sum sq. resids	65491.81	1.45E+08	472129.6	1.81E+08
S.E. equation	12.92559	609.1058	34.70464	680.2321
F-statistic	1.269602	10.02323	8.830791	12.00246
Log likelihood	-1649.444	-3259.907	-2062.288	-3306.072
Akaike AIC	8.016478	15.72204	9.991806	15.94293
Schwarz SC	8.267489	15.97305	10.24282	16.19394
Mean dependent	0.391957	13.15311	0.447368	12.44498
S.D. dependent	13.02963	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		2.62E+16		
Determinant resid covariance		2.03E+16		
Log likelihood		-10220.13		
Akaike information criterion		49.41689		
Schwarz criterion		50.45955		
Number of coefficients		108		

Lampiran 9. Hasil Estimasi VECM Indeks Sektor Aneka Industri

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:40

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
BASICIND(-1)	1.000000			
POSITIF(-1)	0.349376 (0.08003) [4.36559]			
MENINGGAL(-1)	7.439051 (3.03694) [2.44953]			
SEMBUH(-1)	-0.587689 (0.06549) [-8.97417]			
C	-875.9051			
Error Correction:	D(BASICIND)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-0.000617 (0.00154) [-0.40102]	0.287410 (0.07254) [3.96191]	0.002065 (0.00413) [0.49964]	0.592930 (0.08101) [7.31883]
D(BASICIND(-1))	0.138094 (0.05057) [2.73079]	-0.272640 (2.38303) [-0.11441]	0.064140 (0.13578) [0.47240]	-3.644575 (2.66130) [-1.36947]
D(BASICIND(-2))	-0.069663 (0.05090) [-1.36865]	2.721205 (2.39855) [1.13452]	-0.085691 (0.13666) [-0.62703]	-1.695742 (2.67864) [-0.63306]
D(BASICIND(-3))	0.097311 (0.05093) [1.91077]	-2.926803 (2.39992) [-1.21954]	-0.194501 (0.13674) [-1.42243]	0.232318 (2.68016) [0.08668]
D(BASICIND(-4))	-0.052383 (0.05081) [-1.03098]	0.185745 (2.39433) [0.07758]	-0.031163 (0.13642) [-0.22843]	-1.456308 (2.67392) [-0.54463]
D(BASICIND(-5))	0.074487 (0.05050) [1.47489]	1.452915 (2.37994) [0.61048]	0.040553 (0.13560) [0.29906]	0.035557 (2.65785) [0.01338]
D(BASICIND(-6))	0.035871 (0.04983) [0.71986]	3.978156 (2.34823) [1.69411]	0.145021 (0.13379) [1.08392]	4.259906 (2.62244) [1.62441]

D(POSITIF(-1))	-0.000142 (0.00131) [-0.10878]	-0.482041 (0.06154) [-7.83338]	0.002057 (0.00351) [0.58656]	-0.130445 (0.06872) [-1.89814]
D(POSITIF(-2))	-9.94E-05 (0.00121) [-0.08205]	-0.491650 (0.05711) [-8.60851]	-0.002339 (0.00325) [-0.71895]	-0.210557 (0.06378) [-3.30124]
D(POSITIF(-3))	-0.000331 (0.00125) [-0.26577]	-0.454579 (0.05871) [-7.74213]	-0.006224 (0.00335) [-1.86058]	-0.129192 (0.06557) [-1.97025]
D(POSITIF(-4))	0.001319 (0.00123) [1.07459]	-0.294797 (0.05785) [-5.09544]	0.003877 (0.00330) [1.17619]	-0.157184 (0.06461) [-2.43279]
D(POSITIF(-5))	0.000665 (0.00113) [0.58963]	-0.526112 (0.05314) [-9.90100]	0.000225 (0.00303) [0.07428]	-0.139040 (0.05934) [-2.34302]
D(POSITIF(-6))	0.000363 (0.00116) [0.31439]	-0.005790 (0.05445) [-0.10633]	0.009157 (0.00310) [2.95154]	-0.115658 (0.06081) [-1.90199]
D(MENINGGAL(-1))	-0.023775 (0.02240) [-1.06145]	-1.833415 (1.05552) [-1.73698]	-0.647952 (0.06014) [-10.7741]	-5.447605 (1.17878) [-4.62141]
D(MENINGGAL(-2))	0.012568 (0.02515) [0.49982]	0.140527 (1.18497) [0.11859]	-0.473254 (0.06752) [-7.00959]	-6.779487 (1.32334) [-5.12301]
D(MENINGGAL(-3))	-0.022585 (0.02573) [-0.87776]	1.361601 (1.21252) [1.12295]	-0.360306 (0.06909) [-5.21539]	-6.408620 (1.35411) [-4.73271]
D(MENINGGAL(-4))	0.029844 (0.02557) [1.16710]	-0.131887 (1.20499) [-0.10945]	-0.378891 (0.06866) [-5.51868]	-4.631151 (1.34570) [-3.44144]
D(MENINGGAL(-5))	0.010175 (0.02469) [0.41213]	-0.211754 (1.16341) [-0.18201]	-0.177887 (0.06629) [-2.68359]	-1.956361 (1.29926) [-1.50575]
D(MENINGGAL(-6))	0.006377 (0.02102) [0.30342]	-2.101649 (0.99033) [-2.12217]	-0.211126 (0.05643) [-3.74168]	-2.050324 (1.10597) [-1.85387]
D(SEMBUH(-1))	0.000603 (0.00115) [0.52490]	0.147133 (0.05412) [2.71876]	0.002627 (0.00308) [0.85212]	-0.419816 (0.06044) [-6.94635]
D(SEMBUH(-2))	1.34E-05 (0.00123) [0.01095]	0.044235 (0.05784) [0.76473]	-0.001344 (0.00330) [-0.40780]	-0.289520 (0.06460) [-4.48184]
D(SEMBUH(-3))	0.001110	0.074118	-0.001845	-0.300467

	(0.00122) [0.91046]	(0.05744) [1.29039]	(0.00327) [-0.56365]	(0.06415) [-4.68416]
D(SEMBUH(-4))	-0.000158 (0.00118) [-0.13387]	0.083966 (0.05572) [1.50705]	-0.002029 (0.00317) [-0.63927]	-0.278487 (0.06222) [-4.47573]
D(SEMBUH(-5))	-0.001271 (0.00114) [-1.11193]	0.089480 (0.05388) [1.66073]	-0.000116 (0.00307) [-0.03763]	-0.167560 (0.06017) [-2.78468]
D(SEMBUH(-6))	3.25E-06 (0.00097) [0.00335]	0.104624 (0.04573) [2.28774]	0.002302 (0.00261) [0.88340]	-0.067846 (0.05107) [-1.32842]
C	0.274502 (0.63844) [0.42996]	32.89625 (30.0860) [1.09341]	1.314095 (1.71419) [0.76660]	54.09265 (33.5992) [1.60994]
R-squared	0.074905	0.389960	0.360282	0.433576
Adj. R-squared	0.015906	0.351054	0.319483	0.397452
Sum sq. resids	65491.81	1.45E+08	472129.6	1.81E+08
S.E. equation	12.92559	609.1058	34.70464	680.2321
F-statistic	1.269602	10.02323	8.830791	12.00246
Log likelihood	-1649.444	-3259.907	-2062.288	-3306.072
Akaike AIC	8.016478	15.72204	9.991806	15.94293
Schwarz SC	8.267489	15.97305	10.24282	16.19394
Mean dependent	0.391957	13.15311	0.447368	12.44498
S.D. dependent	13.02963	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		2.62E+16		
Determinant resid covariance		2.03E+16		
Log likelihood		-10220.13		
Akaike information criterion		49.41689		
Schwarz criterion		50.45955		
Number of coefficients		108		

Lampiran 10. Hasil Estimasi VECM Indeks Sektor Barang Konsumsi

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:44

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
CONSUMER(-1)	1.000000			
POSITIF(-1)	-0.552674 (0.14488) [-3.81479]			
MENINGGAL(-1)	-19.11022 (5.50915) [-3.46882]			
SEMBUH(-1)	1.045391 (0.11906) [8.78010]			
C	-1321.101			
Error Correction:	D(CONSUMER)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-7.24E-05 (0.00160) [-0.04522]	-0.144547 (0.04046) [-3.57288]	0.001230 (0.00229) [0.53616]	-0.308416 (0.04539) [-6.79545]
D(CONSUMER(-1))	-0.013641 (0.05039) [-0.27068]	-0.044431 (1.27389) [-0.03488]	0.032946 (0.07224) [0.45604]	-0.450911 (1.42909) [-0.31552]
D(CONSUMER(-2))	-0.005943 (0.05029) [-0.11818]	0.183110 (1.27118) [0.14405]	-0.039434 (0.07209) [-0.54701]	-0.045294 (1.42605) [-0.03176]
D(CONSUMER(-3))	-0.098623 (0.05005) [-1.97068]	-0.432961 (1.26508) [-0.34224]	-0.001791 (0.07174) [-0.02496]	0.595309 (1.41921) [0.41946]
D(CONSUMER(-4))	-0.097491 (0.04995) [-1.95160]	1.320183 (1.26279) [1.04545]	0.047991 (0.07161) [0.67014]	-0.860736 (1.41664) [-0.60759]
D(CONSUMER(-5))	0.068828 (0.05014) [1.37272]	1.111723 (1.26747) [0.87712]	-0.039895 (0.07188) [-0.55503]	-0.279571 (1.42189) [-0.19662]
D(CONSUMER(-6))	0.078038 (0.04990) [1.56397]	1.143030 (1.26135) [0.90620]	0.038909 (0.07153) [0.54394]	0.892758 (1.41502) [0.63092]

D(POSITIF(-1))	-0.001455 (0.00238) [-0.61130]	-0.459846 (0.06015) [-7.64487]	0.003765 (0.00341) [1.10364]	-0.079421 (0.06748) [-1.17696]
D(POSITIF(-2))	0.000477 (0.00223) [0.21421]	-0.476214 (0.05625) [-8.46662]	-0.001008 (0.00319) [-0.31614]	-0.171444 (0.06310) [-2.71708]
D(POSITIF(-3))	-0.000411 (0.00229) [-0.17975]	-0.433102 (0.05784) [-7.48789]	-0.004565 (0.00328) [-1.39180]	-0.089768 (0.06489) [-1.38345]
D(POSITIF(-4))	6.25E-05 (0.00226) [0.02769]	-0.269106 (0.05711) [-4.71234]	0.005615 (0.00324) [1.73391]	-0.115190 (0.06406) [-1.79804]
D(POSITIF(-5))	0.000648 (0.00209) [0.30997]	-0.508867 (0.05287) [-9.62554]	0.001473 (0.00300) [0.49141]	-0.118561 (0.05931) [-1.99910]
D(POSITIF(-6))	-0.000519 (0.00215) [-0.24162]	0.010262 (0.05433) [0.18889]	0.010075 (0.00308) [3.27006]	-0.095539 (0.06095) [-1.56760]
D(MENINGGAL(-1))	-0.053723 (0.04529) [-1.18633]	-2.245864 (1.14476) [-1.96187]	-0.609996 (0.06492) [-9.39613]	-6.574703 (1.28423) [-5.11957]
D(MENINGGAL(-2))	-0.054681 (0.04933) [-1.10855]	-0.315175 (1.24692) [-0.25276]	-0.447196 (0.07071) [-6.32405]	-7.707882 (1.39884) [-5.51020]
D(MENINGGAL(-3))	-0.049381 (0.04981) [-0.99133]	0.800072 (1.25920) [0.63538]	-0.339726 (0.07141) [-4.75740]	-7.292717 (1.41261) [-5.16257]
D(MENINGGAL(-4))	-0.018501 (0.04892) [-0.37821]	-0.416047 (1.23657) [-0.33645]	-0.356263 (0.07013) [-5.08027]	-5.287565 (1.38723) [-3.81160]
D(MENINGGAL(-5))	0.001226 (0.04679) [0.02621]	-0.415755 (1.18273) [-0.35152]	-0.154382 (0.06707) [-2.30171]	-2.338588 (1.32682) [-1.76255]
D(MENINGGAL(-6))	0.023560 (0.03916) [0.60167]	-2.058736 (0.98984) [-2.07986]	-0.198257 (0.05613) [-3.53182]	-2.388580 (1.11044) [-2.15103]
D(SEMBUH(-1))	0.001669 (0.00214) [0.77920]	0.134340 (0.05415) [2.48069]	0.001037 (0.00307) [0.33770]	-0.438606 (0.06075) [-7.21963]
D(SEMBUH(-2))	0.001213 (0.00230) [0.52852]	0.041834 (0.05804) [0.72081]	-0.001950 (0.00329) [-0.59245]	-0.303948 (0.06511) [-4.66830]
D(SEMBUH(-3))	0.001833	0.081300	-0.001982	-0.302819

	(0.00228) [0.80365]	(0.05766) [1.40991]	(0.00327) [-0.60597]	(0.06469) [-4.68122]
D(SEMBUH(-4))	0.000891 (0.00222) [0.40154]	0.086084 (0.05610) [1.53439]	-0.002303 (0.00318) [-0.72393]	-0.283468 (0.06294) [-4.50390]
D(SEMBUH(-5))	-0.000862 (0.00215) [-0.40129]	0.092409 (0.05427) [1.70268]	-0.000464 (0.00308) [-0.15090]	-0.172068 (0.06088) [-2.82612]
D(SEMBUH(-6))	-0.001146 (0.00182) [-0.63115]	0.105570 (0.04591) [2.29954]	0.002120 (0.00260) [0.81436]	-0.063116 (0.05150) [-1.22548]
C	-0.480256 (1.19780) [-0.40095]	36.00129 (30.2788) [1.18899]	1.210527 (1.71713) [0.70497]	53.11550 (33.9678) [1.56370]
R-squared	0.052158	0.380225	0.356124	0.419309
Adj. R-squared	-0.008291	0.340699	0.315060	0.382276
Sum sq. resids	231224.9	1.48E+08	475198.3	1.86E+08
S.E. equation	24.28702	613.9466	34.81724	688.7457
F-statistic	0.862850	9.619505	8.672505	11.32233
Log likelihood	-1913.090	-3263.216	-2063.642	-3311.271
Akaike AIC	9.277944	15.73788	9.998285	15.96780
Schwarz SC	9.528954	15.98889	10.24930	16.21881
Mean dependent	-0.453055	13.15311	0.447368	12.44498
S.D. dependent	24.18697	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		9.49E+16		
Determinant resid covariance		7.34E+16		
Log likelihood		-10488.90		
Akaike information criterion		50.70288		
Schwarz criterion		51.74554		
Number of coefficients		108		

Lampiran 11. Hasil Estimasi VECM Indeks Sektor Properti

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:46

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
PROPERTY(-1)	1.000000			
POSITIF(-1)	0.251436 (0.06962) [3.61142]			
MENINGGAL(-1)	8.747552 (2.64742) [3.30418]			
SEMBUH(-1)	-0.485291 (0.05731) [-8.46722]			
C	-532.6538			
Error Correction:	D(PROPERTY)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-5.61E-05 (0.00067) [-0.08438]	0.318227 (0.08366) [3.80371]	-0.001743 (0.00473) [-0.36822]	0.642610 (0.09423) [6.81984]
D(PROPERTY(-1))	0.102148 (0.05024) [2.03333]	-3.143268 (6.31833) [-0.49748]	0.457838 (0.35756) [1.28044]	-4.671928 (7.11616) [-0.65652]
D(PROPERTY(-2))	-0.026304 (0.05052) [-0.52066]	5.444053 (6.35401) [0.85679]	-0.303242 (0.35958) [-0.84332]	-6.698919 (7.15635) [-0.93608]
D(PROPERTY(-3))	0.163795 (0.05015) [3.26580]	-10.04877 (6.30801) [-1.59302]	-0.221233 (0.35698) [-0.61973]	-2.277378 (7.10455) [-0.32055]
D(PROPERTY(-4))	0.010855 (0.05009) [0.21673]	8.172365 (6.29942) [1.29732]	0.705046 (0.35649) [1.97772]	4.832449 (7.09487) [0.68112]
D(PROPERTY(-5))	0.062722 (0.05023) [1.24881]	1.260861 (6.31692) [0.19960]	-0.315293 (0.35748) [-0.88198]	1.780409 (7.11457) [0.25025]
D(PROPERTY(-6))	0.013948 (0.04962) [0.28111]	5.680023 (6.24040) [0.91020]	0.031553 (0.35315) [0.08935]	-1.984725 (7.02840) [-0.28239]

D(POSITIF(-1))	-0.000332 (0.00047) [-0.70082]	-0.453735 (0.05957) [-7.61658]	0.003997 (0.00337) [1.18547]	-0.071028 (0.06709) [-1.05862]
D(POSITIF(-2))	-6.48E-05 (0.00044) [-0.14635]	-0.479061 (0.05569) [-8.60194]	-0.001326 (0.00315) [-0.42067]	-0.167751 (0.06272) [-2.67439]
D(POSITIF(-3))	-0.000203 (0.00046) [-0.44463]	-0.431505 (0.05748) [-7.50686]	-0.004466 (0.00325) [-1.37287]	-0.090044 (0.06474) [-1.39086]
D(POSITIF(-4))	-0.000165 (0.00045) [-0.36644]	-0.276129 (0.05676) [-4.86504]	0.005617 (0.00321) [1.74865]	-0.110167 (0.06392) [-1.72339]
D(POSITIF(-5))	-0.000179 (0.00042) [-0.42739]	-0.512207 (0.05255) [-9.74650]	0.001557 (0.00297) [0.52351]	-0.114480 (0.05919) [-1.93415]
D(POSITIF(-6))	-0.000232 (0.00043) [-0.53786]	0.006383 (0.05414) [0.11790]	0.010071 (0.00306) [3.28696]	-0.098637 (0.06098) [-1.61765]
D(MENINGGAL(-1))	-0.013599 (0.00898) [-1.51377]	-2.390259 (1.12989) [-2.11548]	-0.611093 (0.06394) [-9.55698]	-6.409435 (1.27256) [-5.03664]
D(MENINGGAL(-2))	-0.003428 (0.00984) [-0.34833]	-0.323543 (1.23783) [-0.26138]	-0.438201 (0.07005) [-6.25547]	-7.511632 (1.39414) [-5.38801]
D(MENINGGAL(-3))	-0.010252 (0.00996) [-1.02972]	0.669167 (1.25214) [0.53442]	-0.354397 (0.07086) [-5.00131]	-7.331842 (1.41026) [-5.19894]
D(MENINGGAL(-4))	0.012194 (0.00983) [1.24075]	-0.591467 (1.23609) [-0.47850]	-0.354758 (0.06995) [-5.07143]	-5.370152 (1.39218) [-3.85738]
D(MENINGGAL(-5))	0.008568 (0.00942) [0.90986]	-0.391115 (1.18436) [-0.33023]	-0.153369 (0.06702) [-2.28825]	-2.194364 (1.33391) [-1.64506]
D(MENINGGAL(-6))	0.019063 (0.00790) [2.41327]	-2.246357 (0.99348) [-2.26111]	-0.202627 (0.05622) [-3.60402]	-2.236751 (1.11893) [-1.99902]
D(SEMBUH(-1))	0.000291 (0.00042) [0.68881]	0.130928 (0.05320) [2.46123]	0.001139 (0.00301) [0.37821]	-0.449565 (0.05991) [-7.50355]
D(SEMBUH(-2))	0.000454 (0.00046) [0.99518]	0.035655 (0.05739) [0.62131]	-0.001941 (0.00325) [-0.59762]	-0.313985 (0.06463) [-4.85795]
D(SEMBUH(-3))	0.000440	0.076447	-0.001863	-0.304418

	(0.00046) [0.96518]	(0.05734) [1.33325]	(0.00324) [-0.57410]	(0.06458) [-4.71386]
D(SEMBUH(-4))	0.000441 (0.00044) [0.99372]	0.081144 (0.05583) [1.45341]	-0.002282 (0.00316) [-0.72225]	-0.282981 (0.06288) [-4.50032]
D(SEMBUH(-5))	-0.000402 (0.00043) [-0.93613]	0.088370 (0.05401) [1.63627]	-0.000695 (0.00306) [-0.22744]	-0.176408 (0.06083) [-2.90017]
D(SEMBUH(-6))	-0.000101 (0.00036) [-0.27605]	0.096824 (0.04579) [2.11455]	0.002139 (0.00259) [0.82541]	-0.066481 (0.05157) [-1.28911]
C	-0.109792 (0.23987) [-0.45771]	37.08956 (30.1691) [1.22939]	1.269413 (1.70732) [0.74351]	51.92714 (33.9786) [1.52823]
R-squared	0.090926	0.386933	0.365762	0.421038
Adj. R-squared	0.032949	0.347834	0.325313	0.384114
Sum sq. resids	9239.682	1.46E+08	468084.9	1.85E+08
S.E. equation	4.854958	610.6153	34.55567	687.7198
F-statistic	1.568316	9.896306	9.042586	11.40295
Log likelihood	-1240.135	-3260.942	-2060.489	-3310.648
Akaike AIC	6.058060	15.72699	9.983202	15.96482
Schwarz SC	6.309071	15.97800	10.23421	16.21583
Mean dependent	-0.168998	13.15311	0.447368	12.44498
S.D. dependent	4.936974	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		3.71E+15		
Determinant resid covariance		2.87E+15		
Log likelihood		-9811.310		
Akaike information criterion		47.46081		
Schwarz criterion		48.50347		
Number of coefficients		108		

Lampiran 12. Hasil Estimasi VECM Indeks Sektor Infrastruktur

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:48

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1				
INFRASTRUC(-1)	1.000000				
POSITIF(-1)	1.076194 (0.27727) [3.88133]				
MENINGGAL(-1)	32.08358 (10.5113) [3.05230]				
SEMBUH(-1)	-1.936501 (0.22720) [-8.52328]				
C	-1653.196				
Error Correction:	D(INFRASTRU C)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)	
CointEq1	-0.000501 (0.00051) [-0.98450]	0.078032 (0.02109) [3.70016]	-0.000216 (0.00119) [-0.18141]	0.164070 (0.02363) [6.94464]	
D(INFRASTRUC(-1))	0.070263 (0.05050) [1.39134]	0.446428 (2.09165) [0.21343]	0.153164 (0.11791) [1.29897]	-2.052634 (2.34325) [-0.87598]	
D(INFRASTRUC(-2))	-0.062538 (0.05072) [-1.23306]	1.321902 (2.10069) [0.62927]	-0.125144 (0.11842) [-1.05677]	-0.195021 (2.35337) [-0.08287]	
D(INFRASTRUC(-3))	0.021054 (0.05058) [0.41623]	-3.378308 (2.09506) [-1.61251]	-0.231029 (0.11810) [-1.95614]	-2.319313 (2.34706) [-0.98818]	
D(INFRASTRUC(-4))	-0.064682 (0.05085) [-1.27199]	1.905573 (2.10620) [0.90475]	0.200078 (0.11873) [1.68512]	0.226600 (2.35954) [0.09604]	
D(INFRASTRUC(-5))	0.046753 (0.05064) [0.92329]	0.234639 (2.09735) [0.11187]	-0.056426 (0.11823) [-0.47724]	-2.157032 (2.34963) [-0.91803]	
D(INFRASTRUC(-6))	0.009575 (0.05000) [0.19152]	2.317521 (2.07080) [1.11915]	-0.051326 (0.11674) [-0.43968]	3.217825 (2.31988) [1.38706]	

D(POSITIF(-1))	0.001991 (0.00145) [1.36861]	-0.457459 (0.06025) [-7.59283]	0.003929 (0.00340) [1.15667]	-0.086415 (0.06750) [-1.28030]
D(POSITIF(-2))	0.000199 (0.00135) [0.14674]	-0.477168 (0.05606) [-8.51118]	-0.001616 (0.00316) [-0.51126]	-0.177159 (0.06281) [-2.82067]
D(POSITIF(-3))	0.000712 (0.00140) [0.50943]	-0.438424 (0.05792) [-7.56937]	-0.004824 (0.00327) [-1.47726]	-0.096164 (0.06489) [-1.48200]
D(POSITIF(-4))	0.001343 (0.00138) [0.97368]	-0.270422 (0.05715) [-4.73215]	0.005764 (0.00322) [1.78933]	-0.120138 (0.06402) [-1.87658]
D(POSITIF(-5))	0.000692 (0.00127) [0.54359]	-0.518830 (0.05276) [-9.83302]	0.000874 (0.00297) [0.29391]	-0.123697 (0.05911) [-2.09262]
D(POSITIF(-6))	0.001015 (0.00132) [0.77160]	0.009785 (0.05449) [0.17955]	0.010235 (0.00307) [3.33185]	-0.094736 (0.06105) [-1.55182]
D(MENINGGAL(-1))	-0.024816 (0.02680) [-0.92596]	-2.116179 (1.11003) [-1.90642]	-0.623133 (0.06258) [-9.95808]	-6.051921 (1.24355) [-4.86665]
D(MENINGGAL(-2))	0.012267 (0.02954) [0.41530]	-0.088312 (1.22341) [-0.07219]	-0.438521 (0.06897) [-6.35840]	-7.358655 (1.37057) [-5.36906]
D(MENINGGAL(-3))	-0.007857 (0.02985) [-0.26321]	1.095698 (1.23630) [0.88627]	-0.349594 (0.06969) [-5.01615]	-6.923851 (1.38501) [-4.99915]
D(MENINGGAL(-4))	0.004998 (0.02945) [0.16969]	-0.284212 (1.21992) [-0.23298]	-0.372518 (0.06877) [-5.41683]	-4.984500 (1.36666) [-3.64722]
D(MENINGGAL(-5))	0.015785 (0.02828) [0.55810]	-0.268598 (1.17144) [-0.22929]	-0.150870 (0.06604) [-2.28462]	-2.134102 (1.31234) [-1.62618]
D(MENINGGAL(-6))	0.024353 (0.02386) [1.02081]	-2.134468 (0.98813) [-2.16011]	-0.203978 (0.05570) [-3.66183]	-2.447038 (1.10699) [-2.21054]
D(SEMBUH(-1))	0.000377 (0.00129) [0.29211]	0.135608 (0.05339) [2.54002]	0.001628 (0.00301) [0.54096]	-0.445022 (0.05981) [-7.44054]
D(SEMBUH(-2))	0.000701 (0.00139) [0.50467]	0.037427 (0.05756) [0.65018]	-0.002313 (0.00325) [-0.71290]	-0.312501 (0.06449) [-4.84591]
D(SEMBUH(-3))	0.000284	0.073613	-0.002179	-0.310925

	(0.00138) [0.20483]	(0.05735) [1.28361]	(0.00323) [-0.67401]	(0.06425) [-4.83958]
D(SEMBUH(-4))	0.000660 (0.00135) [0.48933]	0.081537 (0.05585) [1.46003]	-0.001925 (0.00315) [-0.61132]	-0.292637 (0.06256) [-4.67744]
D(SEMBUH(-5))	-0.000449 (0.00131) [-0.34353]	0.090566 (0.05409) [1.67438]	-0.000722 (0.00305) [-0.23673]	-0.179032 (0.06060) [-2.95456]
D(SEMBUH(-6))	0.000235 (0.00111) [0.21232]	0.103074 (0.04578) [2.25156]	0.001827 (0.00258) [0.70794]	-0.064887 (0.05129) [-1.26520]
C	-0.014842 (0.72747) [-0.02040]	34.13216 (30.1309) [1.13280]	1.230594 (1.69857) [0.72449]	53.18532 (33.7552) [1.57562]
R-squared	0.037867	0.385489	0.369170	0.425830
Adj. R-squared	-0.023494	0.346298	0.328939	0.389212
Sum sq. resids	85397.69	1.47E+08	465569.6	1.84E+08
S.E. equation	14.75978	611.3339	34.46270	684.8681
F-statistic	0.617117	9.836214	9.176154	11.62896
Log likelihood	-1704.911	-3261.433	-2059.363	-3308.911
Akaike AIC	8.281872	15.72935	9.977814	15.95651
Schwarz SC	8.532883	15.98036	10.22883	16.20752
Mean dependent	0.098711	13.15311	0.447368	12.44498
S.D. dependent	14.58940	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		3.38E+16		
Determinant resid covariance		2.62E+16		
Log likelihood		-10273.34		
Akaike information criterion		49.67149		
Schwarz criterion		50.71415		
Number of coefficients		108		

Lampiran 13. Hasil Estimasi VECM Indeks Sektor Keuangan

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:49

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
FINANCE(-1)	1.000000			
POSITIF(-1)	0.280165 (0.05473) [5.11871]			
MENINGGAL(-1)	3.475910 (2.08381) [1.66806]			
SEMBUH(-1)	-0.436590 (0.04494) [-9.71551]			
C	-1100.976			
Error Correction:	D(FINANCE)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-0.004567 (0.00299) [-1.52697]	0.443407 (0.10328) [4.29315]	0.006897 (0.00589) [1.17156]	0.868185 (0.11494) [7.55358]
D(FINANCE(-1))	0.078666 (0.05034) [1.56257]	-0.425224 (1.73839) [-0.24461]	0.112975 (0.09908) [1.14023]	-1.678508 (1.93455) [-0.86765]
D(FINANCE(-2))	-0.016350 (0.05026) [-0.32529]	2.251107 (1.73558) [1.29703]	-0.082392 (0.09892) [-0.83290]	-1.525311 (1.93142) [-0.78973]
D(FINANCE(-3))	0.060813 (0.05014) [1.21279]	-0.497629 (1.73146) [-0.28741]	-0.025210 (0.09869) [-0.25546]	0.433050 (1.92684) [0.22475]
D(FINANCE(-4))	-0.016461 (0.05009) [-0.32863]	1.774778 (1.72963) [1.02610]	-0.062615 (0.09858) [-0.63516]	-3.401234 (1.92480) [-1.76706]
D(FINANCE(-5))	0.115281 (0.05034) [2.28996]	0.711143 (1.73832) [0.40910]	0.084598 (0.09908) [0.85386]	1.486108 (1.93447) [0.76822]
D(FINANCE(-6))	-0.005588 (0.05014) [-0.11145]	-0.127858 (1.73128) [-0.07385]	-0.055138 (0.09868) [-0.55878]	0.477720 (1.92664) [0.24795]

D(POSITIF(-1))	0.000853 (0.00185) [0.46183]	-0.509627 (0.06380) [-7.98817]	0.000287 (0.00364) [0.07881]	-0.166764 (0.07100) [-2.34890]
D(POSITIF(-2))	0.001024 (0.00171) [0.59879]	-0.519725 (0.05903) [-8.80380]	-0.003291 (0.00336) [-0.97801]	-0.236811 (0.06570) [-3.60466]
D(POSITIF(-3))	0.000265 (0.00175) [0.15193]	-0.472516 (0.06033) [-7.83279]	-0.007479 (0.00344) [-2.17528]	-0.163548 (0.06713) [-2.43619]
D(POSITIF(-4))	0.002301 (0.00171) [1.34574]	-0.305902 (0.05904) [-5.18168]	0.003357 (0.00336) [0.99778]	-0.176551 (0.06570) [-2.68735]
D(POSITIF(-5))	0.001304 (0.00156) [0.83698]	-0.536153 (0.05381) [-9.96298]	-0.000656 (0.00307) [-0.21385]	-0.166195 (0.05989) [-2.77514]
D(POSITIF(-6))	0.002382 (0.00159) [1.49839]	-0.017392 (0.05489) [-0.31685]	0.008463 (0.00313) [2.70530]	-0.133175 (0.06108) [-2.18023]
D(MENINGGAL(-1))	-0.038741 (0.02914) [-1.32967]	-1.357693 (1.00608) [-1.34949]	-0.646735 (0.05734) [-11.2784]	-4.353354 (1.11961) [-3.88829]
D(MENINGGAL(-2))	-0.041264 (0.03334) [-1.23748]	0.494715 (1.15141) [0.42966]	-0.476634 (0.06563) [-7.26290]	-5.979375 (1.28134) [-4.66651]
D(MENINGGAL(-3))	-0.020230 (0.03453) [-0.58588]	1.482268 (1.19233) [1.24317]	-0.361147 (0.06796) [-5.31425]	-5.828251 (1.32688) [-4.39246]
D(MENINGGAL(-4))	0.007090 (0.03456) [0.20518]	0.225605 (1.19325) [0.18907]	-0.382861 (0.06801) [-5.62943]	-4.240102 (1.32790) [-3.19309]
D(MENINGGAL(-5))	0.005504 (0.03361) [0.16376]	0.133780 (1.16056) [0.11527]	-0.174404 (0.06615) [-2.63661]	-1.680046 (1.29151) [-1.30084]
D(MENINGGAL(-6))	0.024573 (0.02836) [0.86632]	-1.708604 (0.97943) [-1.74449]	-0.199591 (0.05582) [-3.57538]	-1.861750 (1.08995) [-1.70811]
D(SEMBUH(-1))	-0.000969 (0.00161) [-0.60167]	0.170306 (0.05561) [3.06273]	0.004148 (0.00317) [1.30895]	-0.386608 (0.06188) [-6.24764]
D(SEMBUH(-2))	0.000420 (0.00170) [0.24677]	0.069153 (0.05872) [1.17771]	-0.000231 (0.00335) [-0.06912]	-0.264350 (0.06534) [-4.04553]
D(SEMBUH(-3))	0.000878	0.103611	-0.000955	-0.273509

	(0.00168) [0.52331]	(0.05793) [1.78867]	(0.00330) [-0.28934]	(0.06446) [-4.24287]
D(SEMBUH(-4))	-0.000204 (0.00162) [-0.12552]	0.095633 (0.05603) [1.70683]	-0.001531 (0.00319) [-0.47928]	-0.259347 (0.06235) [-4.15939]
D(SEMBUH(-5))	-0.001106 (0.00156) [-0.70785]	0.093813 (0.05393) [1.73955]	-2.77E-05 (0.00307) [-0.00900]	-0.161433 (0.06002) [-2.68987]
D(SEMBUH(-6))	0.000282 (0.00132) [0.21364]	0.103764 (0.04551) [2.27978]	0.002140 (0.00259) [0.82484]	-0.060995 (0.05065) [-1.20422]
C	0.177747 (0.86944) [0.20444]	33.83362 (30.0220) [1.12696]	1.344152 (1.71113) [0.78553]	53.67045 (33.4097) [1.60643]
R-squared	0.060752	0.390268	0.360164	0.437841
Adj. R-squared	0.000851	0.351382	0.319358	0.401989
Sum sq. resids	121913.7	1.45E+08	472216.6	1.80E+08
S.E. equation	17.63531	608.9518	34.70784	677.6665
F-statistic	1.014215	10.03623	8.826274	12.21247
Log likelihood	-1779.314	-3259.801	-2062.326	-3304.492
Akaike AIC	8.637866	15.72154	9.991991	15.93537
Schwarz SC	8.888877	15.97255	10.24300	16.18638
Mean dependent	0.304474	13.15311	0.447368	12.44498
S.D. dependent	17.64283	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		4.89E+16		
Determinant resid covariance		3.79E+16		
Log likelihood		-10350.51		
Akaike information criterion		50.04069		
Schwarz criterion		51.08335		
Number of coefficients		108		

Lampiran 14. Hasil Estimasi VECM Indeks Sektor Perdagangan

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:53

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
TRADE(-1)	1.000000			
POSITIF(-1)	0.180276 (0.03223) [5.59395]			
MENINGGAL(-1)	1.999475 (1.22104) [1.63752]			
SEMBUH(-1)	-0.271229 (0.02636) [-10.2890]			
C	-641.7243			
Error Correction:	D(TRADE)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-0.000447 (0.00190) [-0.23562]	0.690007 (0.17734) [3.89077]	0.010785 (0.01003) [1.07558]	1.518908 (0.19557) [7.76642]
D(TRADE(-1))	-0.054587 (0.05027) [-1.08590]	5.366026 (4.69913) [1.14192]	0.158127 (0.26569) [0.59517]	3.230392 (5.18216) [0.62337]
D(TRADE(-2))	-0.024342 (0.05032) [-0.48370]	5.143483 (4.70430) [1.09336]	-0.547002 (0.26598) [-2.05657]	-4.834717 (5.18786) [-0.93193]
D(TRADE(-3))	0.026576 (0.05047) [0.52654]	-2.613084 (4.71816) [-0.55384]	0.144937 (0.26676) [0.54332]	4.013593 (5.20313) [0.77138]
D(TRADE(-4))	0.029683 (0.05045) [0.58841]	1.733264 (4.71578) [0.36755]	0.233038 (0.26663) [0.87402]	-4.885556 (5.20051) [-0.93944]
D(TRADE(-5))	0.100788 (0.05041) [1.99932]	2.227606 (4.71246) [0.47271]	-0.254705 (0.26644) [-0.95596]	-8.053798 (5.19685) [-1.54975]
D(TRADE(-6))	0.014178 (0.05061) [0.28011]	2.658077 (4.73152) [0.56178]	-0.086284 (0.26752) [-0.32254]	4.926409 (5.21787) [0.94414]

D(POSITIF(-1))	5.61E-05 (0.00070) [0.08035]	-0.503436 (0.06525) [-7.71575]	0.000684 (0.00369) [0.18539]	-0.189614 (0.07195) [-2.63519]
D(POSITIF(-2))	-0.000261 (0.00064) [-0.40875]	-0.509418 (0.05978) [-8.52111]	-0.003749 (0.00338) [-1.10927]	-0.261449 (0.06593) [-3.96567]
D(POSITIF(-3))	5.30E-05 (0.00065) [0.08151]	-0.467213 (0.06083) [-7.68091]	-0.007112 (0.00344) [-2.06789]	-0.162871 (0.06708) [-2.42800]
D(POSITIF(-4))	1.78E-05 (0.00063) [0.02805]	-0.304141 (0.05933) [-5.12613]	0.003494 (0.00335) [1.04149]	-0.182684 (0.06543) [-2.79205]
D(POSITIF(-5))	0.000181 (0.00058) [0.31217]	-0.538719 (0.05419) [-9.94206]	-0.000126 (0.00306) [-0.04110]	-0.173759 (0.05976) [-2.90782]
D(POSITIF(-6))	0.000195 (0.00059) [0.33085]	-0.010008 (0.05513) [-0.18154]	0.008564 (0.00312) [2.74745]	-0.142075 (0.06079) [-2.33696]
D(MENINGGAL(-1))	-0.011421 (0.01081) [-1.05626]	-1.187474 (1.01075) [-1.17485]	-0.642852 (0.05715) [-11.2491]	-4.040667 (1.11464) [-3.62507]
D(MENINGGAL(-2))	-0.006988 (0.01235) [-0.56582]	0.643219 (1.15455) [0.55711]	-0.472759 (0.06528) [-7.24229]	-5.679070 (1.27323) [-4.46036]
D(MENINGGAL(-3))	-0.009240 (0.01275) [-0.72443]	1.642628 (1.19230) [1.37769]	-0.370814 (0.06741) [-5.50072]	-5.895853 (1.31486) [-4.48401]
D(MENINGGAL(-4))	0.000967 (0.01279) [0.07562]	0.372497 (1.19561) [0.31155]	-0.377448 (0.06760) [-5.58366]	-3.946769 (1.31850) [-2.99337]
D(MENINGGAL(-5))	0.009241 (0.01241) [0.74478]	0.137739 (1.15984) [0.11876]	-0.170043 (0.06558) [-2.59304]	-1.473096 (1.27906) [-1.15170]
D(MENINGGAL(-6))	0.019025 (0.01049) [1.81407]	-1.746008 (0.98039) [-1.78093]	-0.201755 (0.05543) [-3.63978]	-1.848710 (1.08117) [-1.70992]
D(SEMBUH(-1))	-0.000251 (0.00061) [-0.41120]	0.160746 (0.05703) [2.81843]	0.003848 (0.00322) [1.19327]	-0.364934 (0.06290) [-5.80214]
D(SEMBUH(-2))	-6.99E-05 (0.00064) [-0.10979]	0.064740 (0.05954) [1.08726]	0.000162 (0.00337) [0.04803]	-0.240158 (0.06566) [-3.65738]
D(SEMBUH(-3))	0.000744	0.100507	-0.000822	-0.255942

	(0.00062) [1.19088]	(0.05836) [1.72207]	(0.00330) [-0.24922]	(0.06436) [-3.97653]
D(SEMBUH(-4))	0.000179 (0.00060) [0.29773]	0.090047 (0.05628) [1.59989]	-0.001705 (0.00318) [-0.53580]	-0.249947 (0.06207) [-4.02695]
D(SEMBUH(-5))	-4.04E-05 (0.00058) [-0.06983]	0.090568 (0.05414) [1.67300]	0.000372 (0.00306) [0.12165]	-0.149886 (0.05970) [-2.51065]
D(SEMBUH(-6))	0.000171 (0.00049) [0.34990]	0.105797 (0.04572) [2.31414]	0.002146 (0.00258) [0.83038]	-0.061507 (0.05042) [-1.21997]
C	0.443497 (0.32732) [1.35495]	27.23051 (30.5977) [0.88995]	1.505805 (1.72997) [0.87042]	54.71013 (33.7429) [1.62138]
R-squared	0.044056	0.386402	0.366388	0.444449
Adj. R-squared	-0.016910	0.347269	0.325979	0.409019
Sum sq. resids	16739.96	1.46E+08	467623.2	1.78E+08
S.E. equation	6.534827	610.8797	34.53862	673.6719
F-statistic	0.722628	9.874176	9.066995	12.54424
Log likelihood	-1364.341	-3261.123	-2060.283	-3302.021
Akaike AIC	6.652351	15.72786	9.982216	15.92355
Schwarz SC	6.903362	15.97887	10.23323	16.17456
Mean dependent	0.493548	13.15311	0.447368	12.44498
S.D. dependent	6.480266	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		6.60E+15		
Determinant resid covariance		5.10E+15		
Log likelihood		-9931.755		
Akaike information criterion		48.03710		
Schwarz criterion		49.07976		
Number of coefficients		108		

Lampiran 15. Hasil Estimasi VECM Indeks sektor Manufaktur

Vector Error Correction Estimates

Date: 05/09/21 Time: 20:55

Sample (adjusted): 3/09/2020 4/30/2021

Included observations: 418 after adjustments

Standard errors in () & t-statistics in []

Cointegrating Eq:	CointEq1			
MANUFACTUR(-1)	1.000000			
POSITIF(-1)	1.004399 (0.25657) [3.91471]			
MENINGGAL(-1)	28.33253 (9.75201) [2.90530]			
SEMBUH(-1)	-1.773138 (0.21064) [-8.41776]			
C	-1862.535			
Error Correction:	D(MANUFACTUR)	D(POSITIF)	D(MENINGGAL)	D(SEMBUH)
CointEq1	-0.000206 (0.00060) [-0.34219]	0.085932 (0.02285) [3.76043]	-7.83E-05 (0.00130) [-0.06022]	0.179276 (0.02560) [7.00286]
D(MANUFACTUR(-1))	0.056243 (0.05043) [1.11527]	-0.158316 (1.91378) [-0.08272]	0.057437 (0.10891) [0.52736]	-2.365601 (2.14399) [-1.10337]
D(MANUFACTUR(-2))	-0.031719 (0.05031) [-0.63042]	1.550943 (1.90940) [0.81227]	-0.073882 (0.10866) [-0.67991]	-0.952354 (2.13908) [-0.44522]
D(MANUFACTUR(-3))	0.014712 (0.05007) [0.29384]	-1.443050 (1.90008) [-0.75947]	-0.076594 (0.10813) [-0.70833]	0.381690 (2.12864) [0.17931]
D(MANUFACTUR(-4))	-0.078534 (0.05003) [-1.56986]	1.569755 (1.89846) [0.82686]	0.046004 (0.10804) [0.42580]	-1.612194 (2.12682) [-0.75803]
D(MANUFACTUR(-5))	0.096515 (0.05005) [1.92847]	1.270625 (1.89926) [0.66901]	-0.016373 (0.10809) [-0.15148]	-0.407003 (2.12772) [-0.19129]
D(MANUFACTUR(-6))	0.067246 (0.04976) [1.35129]	2.478171 (1.88852) [1.31223]	0.068191 (0.10748) [0.63447]	2.152229 (2.11569) [1.01727]

D(POSITIF(-1))	-0.000217 (0.00159) [-0.13605]	-0.467399 (0.06041) [-7.73659]	0.003018 (0.00344) [0.87789]	-0.096906 (0.06768) [-1.43180]
D(POSITIF(-2))	0.000253 (0.00148) [0.17034]	-0.483748 (0.05635) [-8.58543]	-0.001692 (0.00321) [-0.52770]	-0.184090 (0.06312) [-2.91637]
D(POSITIF(-3))	-0.000342 (0.00153) [-0.22383]	-0.442692 (0.05802) [-7.62994]	-0.005266 (0.00330) [-1.59489]	-0.102769 (0.06500) [-1.58107]
D(POSITIF(-4))	0.000852 (0.00151) [0.56466]	-0.280732 (0.05728) [-4.90126]	0.004917 (0.00326) [1.50851]	-0.130721 (0.06417) [-2.03718]
D(POSITIF(-5))	0.000605 (0.00139) [0.43477]	-0.517066 (0.05285) [-9.78437]	0.000945 (0.00301) [0.31436]	-0.125165 (0.05920) [-2.11417]
D(POSITIF(-6))	4.91E-06 (0.00143) [0.00343]	0.003032 (0.05433) [0.05580]	0.009738 (0.00309) [3.14951]	-0.103350 (0.06086) [-1.69804]
D(MENINGGAL(-1))	-0.035152 (0.02879) [-1.22105]	-2.006567 (1.09249) [-1.83669]	-0.628743 (0.06217) [-10.1127]	-5.940386 (1.22391) [-4.85362]
D(MENINGGAL(-2))	-0.012415 (0.03189) [-0.38931]	-0.062167 (1.21021) [-0.05137]	-0.460707 (0.06887) [-6.68919]	-7.253116 (1.35579) [-5.34974]
D(MENINGGAL(-3))	-0.025579 (0.03244) [-0.78863]	1.087927 (1.23090) [0.88385]	-0.352990 (0.07005) [-5.03908]	-6.870028 (1.37896) [-4.98203]
D(MENINGGAL(-4))	0.006973 (0.03210) [0.21724]	-0.225889 (1.21812) [-0.18544]	-0.368825 (0.06932) [-5.32036]	-4.954316 (1.36465) [-3.63047]
D(MENINGGAL(-5))	0.008197 (0.03087) [0.26557]	-0.269939 (1.17139) [-0.23044]	-0.166050 (0.06666) [-2.49086]	-2.164191 (1.31229) [-1.64917]
D(MENINGGAL(-6))	0.017688 (0.02600) [0.68029]	-2.038706 (0.98672) [-2.06614]	-0.205159 (0.05615) [-3.65349]	-2.236598 (1.10541) [-2.02332]
D(SEMBUH(-1))	0.001054 (0.00140) [0.75101]	0.133873 (0.05325) [2.51417]	0.001728 (0.00303) [0.57028]	-0.444580 (0.05965) [-7.45284]
D(SEMBUH(-2))	0.000763 (0.00151) [0.50382]	0.039145 (0.05749) [0.68095]	-0.001643 (0.00327) [-0.50231]	-0.308349 (0.06440) [-4.78793]
D(SEMBUH(-3))	0.001599	0.075764	-0.001806	-0.310774

	(0.00151) [1.05880]	(0.05732) [1.32181]	(0.00326) [-0.55368]	(0.06421) [-4.83971]
D(SEMBUH(-4))	0.000630 (0.00147) [0.42754]	0.082665 (0.05591) [1.47858]	-0.002123 (0.00318) [-0.66712]	-0.288795 (0.06263) [-4.61085]
D(SEMBUH(-5))	-0.000929 (0.00143) [-0.65109]	0.089049 (0.05415) [1.64460]	-0.000232 (0.00308) [-0.07523]	-0.175226 (0.06066) [-2.88868]
D(SEMBUH(-6))	-0.000222 (0.00121) [-0.18357]	0.104231 (0.04585) [2.27346]	0.002287 (0.00261) [0.87645]	-0.068368 (0.05136) [-1.33110]
C	-0.007114 (0.79426) [-0.00896]	34.57632 (30.1415) [1.14713]	1.239323 (1.71535) [0.72249]	53.51017 (33.7672) [1.58468]
R-squared	0.049423	0.384713	0.356281	0.425100
Adj. R-squared	-0.011201	0.345473	0.315228	0.388435
Sum sq. resids	101855.1	1.47E+08	475082.0	1.84E+08
S.E. equation	16.11938	611.7198	34.81298	685.3030
F-statistic	0.815243	9.804034	8.678465	11.59431
Log likelihood	-1741.744	-3261.697	-2063.590	-3309.176
Akaike AIC	8.458104	15.73061	9.998040	15.95778
Schwarz SC	8.709115	15.98162	10.24905	16.20879
Mean dependent	0.045457	13.15311	0.447368	12.44498
S.D. dependent	16.02986	756.1163	42.06958	876.3175
Determinant resid covariance (dof adj.)		4.15E+16		
Determinant resid covariance		3.21E+16		
Log likelihood		-10315.88		
Akaike information criterion		49.87502		
Schwarz criterion		50.91768		
Number of coefficients		108		

Lampiran 16. Hasil Impulse Response

Response of AGRI:				
Period	AGRI	POSITIF	MENINGGAL	SEMBUH
1	18.16267	0.000000	0.000000	0.000000
2	18.18625	1.658298	0.187538	0.853768
3	18.86833	0.850723	-0.044953	1.658124
4	20.27425	-0.056081	0.282155	2.763171
5	20.10359	0.662911	1.375798	2.963849
6	21.21971	0.284262	1.632768	2.704062

Response of MINING:				
Period	MINING	POSITIF	MENINGGAL	SEMBUH
1	24.26677	0.000000	0.000000	0.000000
2	24.57083	1.921389	-1.661362	-1.118701
3	23.08539	1.377424	-1.301941	-0.906634
4	26.72051	0.851861	-2.131068	1.795585
5	27.84087	3.113993	1.429219	2.159370
6	28.84590	2.993775	1.544368	-0.016844

Response of BASICIND:				
Period	BASICIND	POSITIF	MENINGGAL	SEMBUH
1	12.92559	0.000000	0.000000	0.000000
2	14.71452	-0.369406	-0.692719	0.594681
3	13.99544	-0.348038	-0.063516	0.431372
4	15.05954	-0.624018	-0.666607	1.176238
5	14.68156	0.515343	0.176467	0.647146
6	15.36732	0.479921	-0.032289	-0.157346

Response of MISCIND:				
Period	MISCIND	POSITIF	MENINGGAL	SEMBUH
1	16.26565	0.000000	0.000000	0.000000
2	17.31957	0.648702	-0.707176	1.172261
3	16.83344	0.532642	0.049697	2.343114
4	17.94528	0.120749	0.270926	3.143414
5	16.94052	0.444501	-0.389369	3.428970
6	17.92249	-0.147523	-0.708067	2.378106

Lampiran 16. (Lanjutan)

Response of CONSUMER :				
Period	CONSUMER	POSITIF	MENINGGAL	SEMBUH
1	24.28702	0.000000	0.000000	0.000000
2	24.00074	-1.174823	-1.311163	0.985630
3	23.77665	-0.755438	-2.075308	0.865204
4	21.39350	-0.895592	-2.281016	1.484038
5	19.09334	-0.263606	-1.818182	0.861536
6	20.74005	0.053350	-1.162210	-0.235811

Response of PROPERTY: :				
Period	PROPERTY	POSITIF	MENINGGAL	SEMBUH
1	4.854958	0.000000	0.000000	0.000000
2	5.372139	-0.306905	-0.380475	0.197222
3	5.258798	-0.251140	-0.209223	0.352882
4	6.041594	-0.318144	-0.425762	0.465018
5	6.239007	-0.196677	0.093011	0.519251
6	6.509046	-0.302294	0.072143	0.094280

Response of INFRASTRU C: :				
Period	INFRASTRUC	POSITIF	MENINGGAL	SEMBUH
1	14.75978	0.000000	0.000000	0.000000
2	15.69518	0.659268	-0.984518	0.829591
3	14.74792	0.411933	-0.193276	1.218963
4	15.03487	0.251595	-0.718762	1.165739
5	14.08133	0.869669	-0.521741	1.436891
6	14.54298	0.713510	-0.232254	0.829143

Response of FINANCE: :				
Period	FINANCE	POSITIF	MENINGGAL	SEMBUH
1	17.63531	0.000000	0.000000	0.000000
2	19.03877	-0.645324	-1.563514	0.632322
3	18.69375	-0.819988	-2.097558	1.651650
4	19.61547	-1.088234	-1.853911	2.455996
5	19.35441	0.122381	-1.647132	2.239962
6	21.24159	-0.053796	-1.810814	1.768421

Lampiran 16. (Lanjutan)

Response of TRADE:				
Period	TRADE	POSITIF	MENINGGAL	SEMBUH
1	6.534827	0.000000	0.000000	0.000000
2	6.168276	-0.145891	-0.441979	-0.079385
3	6.014451	-0.352162	-0.385470	0.011517
4	6.272204	-0.180078	-0.299718	0.551497
5	6.424970	-0.083790	-0.215449	0.328573
6	7.040942	-0.009480	-0.006054	0.216064

Response of MANUFACTUR:				
Period	MANUFACTUR	POSITIF	MENINGGAL	SEMBUH
1	16.11938	0.000000	0.000000	0.000000
2	17.03825	-0.478154	-0.987419	0.876463
3	16.47826	-0.323502	-0.840915	0.911885
4	16.67995	-0.574712	-1.148473	1.628568
5	15.42639	0.247873	-0.694019	1.206892
6	16.79195	0.237190	-0.650960	0.219016