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DESCRIP TOP	FDI	INV	CPI	ER	IR	GDP	Dk	IDOM
Q3 1996	47000000	6981659781309	21,18	1232,38	12,49	28746800000000	0	6923737921309
Q4 1996	44000000	7988044788456	22,13	1644,12	13,40	28367300000000	0	7915703508456
Q1 1997	35000000	7268218729737	22,49	1639,25	15,02	30222000000000	0	7210844979737
Q2 1997	16000000	7161734995060	22,88	1642,87	17,41	31863300000000	0	7135449075060
Q3 1997	47000000	8480243208064	23,30	1643,88	13,76	33577700000000	0	8402980848064
Q4 1997	287000000	9064160324894	24,08	1649,40	11,87	32967200000000	0	8590782524894
Q1 1998	194000000	8106556926772	24,45	1659,82	13,43	34911200000000	0	7784551846772
Q2 1998	84000000	8832521023391	24,86	1671,47	14,66	37060400000000	0	8692117543391
Q3 1998	122000000	11129192611052	25,34	1696,38	14,98	39228700000000	0	10922234251052
Q4 1998	176000000	10703144473530	25,56	1715,14	16,92	38195100000000	0	10401279833530
Q1 1999	203000000	10039200659183	26,00	1743,06	13,82	41015600000000	0	9685359479183
Q2 1999	79000000	10971276266988	26,65	1764,29	12,06	44950700000000	0	10831897356988
Q3 1999	154000000	14156197701081	26,83	1780,43	12,29	47028100000000	0	13882011481081
Q4 1999	246000000	14026276481854	27,16	1792,46	12,10	46613000000000	0	13585331321854
Q1 2000	243000000	10342000000000	27,59	1811,69	10,13	49958000000000	0	9901759330000
Q2 2000	228000000	9006000000000	28,20	1832,82	12,12	51682000000000	0	8588117040000
Q3 2000	227000000	22184000000000	29,32	1854,08	15,66	54865000000000	0	21763123840000
Q4 2000	395000000	18175000000000	29,86	1872,67	17,94	54362000000000	0	17435295350000
Q1 2001	575000000	17048000000000	30,19	1916,22	21,63	58937000000000	0	15946173500000
Q2 2001	251000000	16868000000000	30,89	1942,83	13,43	61200000000000	0	16380349670000
Q3 2001	150000000	17378000000000	32,00	1961,35	12,13	65067000000000	0	17083797500000
Q4 2001	506000000	18906000000000	32,72	1980,87	12,44	64765000000000	0	17903679780000
Q1 2002	624000000	17550000000000	33,16	2006,56	12,77	66641000000000	0	16297906560000
Q2 2002	517000000	18781000000000	33,73	2024,74	11,98	68765000000000	0	17734209420000
Q3 2002	354000000	19597000000000	34,02	2035,01	11,65	73473000000000	0	18876606460000
Q4 2002	282000000	21036000000000	34,36	2053,38	11,58	73516000000000	0	20456946840000
Q1 2003	552000000	20024000000000	36,21	2066,85	11,21	77582000000000	0	18883098800000
Q2 2003	616000000	19948000000000	36,93	2076,92	9,98	80431000000000	0	18668617280000
Q3 2003	478000000	22078000000000	37,37	2098,60	6,69	85524000000000	0	21074869200000
Q4 2003	358000000	24618000000000	37,87	2106,04	6,76	86240000000000	0	23864037680000
Q1 2004	520000000	22199000000000	39,07	2128,71	7,26	87979000000000	0	21092070800000
Q2 2004	305000000	25297000000000	39,73	2152,63	9,31	92988000000000	0	24640447850000
Q3 2004	525000000	26203000000000	40,69	2171,52	10,76	99810000000000	0	25062952000000
Q4 2004	759000000	31681000000000	41,52	2190,15	11,62	101443000000000	0	30018676150000
Q1 2005	978000000	29205000000000	42,65	2209,48	12,72	106543000000000	0	27044128560000
Q2 2005	765000000	30267000000000	43,90	2231,86	15,13	111668000000000	0	28559627100000
Q3 2005	1344000000	34188000000000	44,48	2261,79	13,06	117120000000000	0	31148154240000
Q4 2005	1259000000	35558000000000	45,17	2291,31	13,64	119183000000000	0	32673240710000
Q1 2006	1990000000	32786000000000	47,18	2318,17	12,98	122530000000000	0	28172841700000
Q2 2006	1024000000	35607000000000	47,40	2344,08	14,45	128846000000000	0	33206662080000
Q3 2006	1640000000	43542000000000	47,61	2350,33	14,83	136940000000000	0	39687458800000
Q4 2006	1540000000	45717000000000	48,04	2356,60	13,57	144253000000000	0	42087836000000
Q1 2007	2342000000	40969000000000	49,28	2403,27	12,13	145801000000000	0	35340541660000
Q2 2007	1267000000	44377000000000	49,71	2437,23	13,58	149406000000000	0	41289029590000
Q3 2007	1392000000	46516000000000	50,64	2791,32	44,50	163252000000000	0	42630482560000
Q4 2007	-324000000	48824000000000	52,45	4005,70	41,05	169252000000000	1	47121846800000
Q1 2008	-501800000	65690000000000	62,85	9433,36	57,92	217654000000000	1	70423660048000
Q2 2008	367000000	56621000000000	74,37	10460,80	66,31	232387000000000	1	52781886400000
Q3 2008	-144000000	63719000000000	89,29	12252,10	74,18	273463000000000	1	65483302400000
Q4 2008	38000000	57013000000000	93,56	7908,27	52,76	266108000000000	1	56712485740000
Q1 2009	294000000	56547000000000	98,01	8775,70	39,96	281052000000000	1	53966944200000
Q2 2009	-536000000	56638000000000	97,36	7921,20	28,95	279712000000000	1	60883763200000
Q3 2009	-698443000	58322000000000	95,18	7531,03	13,21	277583000000000	1	63581995186290
Q4 2009	-925178000	68816000000000	95,11	7192,67	12,22	281095000000000	1	75470500045260
Q1 2000	-1473840000	60797000000000	97,45	7390,93	9,46	295684000000000	1	71690048271200
Q2 2000	-447970000	65360000000000	98,43	8286,93	10,16	311487000000000	1	69072296032100
Q3 2000	-942945000	68034000000000	100,63	8711,87	10,55	331832000000000	1	76248814257150
Q4 2000	-1685600000	74478000000000	103,49	9297,37	11,11	343015000000000	1	90149646872000
Q1 2001	-1237960000	78916000000000	106,56	9779,70	15,55	397960000000000	1	91022877412000
Q2 2001	-1021770000	79858000000000	109,41	11241,70	13,69	424080000000000	1	91344431809000
Q3 2001	-558434000	74848000000000	113,47	9614,10	15,31	433910000000000	1	80216840319400
Q4 2001	-159234000	77288000000000	116,58	10407,90	15,56	428340000000000	1	78945291548600
Q1 2002	-533258000	78658400000000	122,05	10157,80	17,06	388572000000000	1	84075128112400
Q2 2002	220217000	79608500000000	123,15	9076,60	14,96	396874000000000	1	77609678377800
Q3 2002	279147000	81416300000000	125,24	8955,70	12,63	413534000000000	1	78916343212100
Q4 2002	178980000	86482000000000	128,56	9054,67	9,49	411586000000000	1	84861395163400
Q1 2003	-405900000	85486000000000	131,51	8905,50	11,50	442735000000000	1	89100742450000
Q2 2003	257200000	86839000000000	131,77	8479,30	8,29	438257000000000	1	84658124040000
Q3 2003	-202800000	87059400000000	132,89	8441,27	5,97	454173000000000	1	88771289556000
Q4 2003	-245400000	92976100000000	135,69	8482,47	5,27	451530000000000	1	95057698138000

Uji ADF untuk Variabel (IDOM), (RIR), (GY), dan (FDI) Pada Order Level

ADF Test Statistic	-2.090597	1% Critical Value*	-3.5297	
		5% Critical Value	-2.9048	
		10% Critical Value	-2.5896	
*MacKinnon critical values for rejection of hypothesis of a unit root.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(IDOM)				
Method: Least Squares				
Sample(adjusted): 1987:2 2003:4				
Included observations: 67 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
IDOM(-1)	-0.157913	0.075535	-2.090597	0.0406
D(IDOM(-1))	-0.255378	0.124458	-2.051920	0.0443
D(IDOM(-2))	-0.214012	0.119941	-1.784306	0.0792
C	1.05E+13	4.76E+12	2.204317	0.0312
R-squared	0.193718	Mean dependent var	5.67E+11	
Adjusted R-squared	0.155323	S.D. dependent var	1.04E+13	
S.E. of regression	9.60E+12	Akaike info criterion	62.68137	
Sum squared resid	5.81E+27	Schwarz criterion	62.81299	
Log likelihood	-2095.826	F-statistic	5.045466	
Durbin-Watson stat	2.077763	Prob(F-statistic)	0.003390	

ADF Test Statistic	-3.357809	1% Critical Value*	-3.5297	
		5% Critical Value	-2.9048	
		10% Critical Value	-2.5896	
*MacKinnon critical values for rejection of hypothesis of a unit root.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(RIR)				
Method: Least Squares				
Sample(adjusted): 1987:2 2003:4				
Included observations: 67 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
RIR(-1)	-0.184984	0.055091	-3.357809	0.0013
D(RIR(-1))	0.220744	0.114117	1.934365	0.0576
D(RIR(-2))	0.375902	0.117387	3.202253	0.0021
C	3.082956	1.174712	2.624435	0.0109
R-squared	0.240131	Mean dependent var	-0.145590	
Adjusted R-squared	0.203947	S.D. dependent var	6.314920	
S.E. of regression	5.634285	Akaike info criterion	6.353463	
Sum squared resid	1999.946	Schwarz criterion	6.485086	
Log likelihood	-208.8410	F-statistic	6.636352	
Durbin-Watson stat	2.043764	Prob(F-statistic)	0.000575	

ADF Test Statistic	-5.302498	1% Critical Value*	-3.5297	
		5% Critical Value	-2.9048	
		10% Critical Value	-2.5896	
*MacKinnon critical values for rejection of hypothesis of a unit root.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(GY)				
Method: Least Squares				
Sample(adjusted): 1987:2 2003:4				
Included observations: 67 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
GY(-1)	-1.103470	0.208104	-5.302498	0.0000
D(GY(-1))	0.126011	0.171033	0.736764	0.4640
D(GY(-2))	0.184783	0.121639	1.519117	0.1337
C	0.014929	0.005861	2.547131	0.0133
R-squared	0.511497	Mean dependent var	-0.001101	
Adjusted R-squared	0.488235	S.D. dependent var	0.058351	
S.E. of regression	0.041743	Akaike info criterion	-3.456711	
Sum squared resid	0.109778	Schwarz criterion	-3.325087	
Log likelihood	119.7998	F-statistic	21.98849	
Durbin-Watson stat	1.955829	Prob(F-statistic)	0.000000	

ADF Test Statistic	-1.956809	1% Critical Value*	-3.5297	
		5% Critical Value	-2.9048	
		10% Critical Value	-2.5896	
*MacKinnon critical values for rejection of hypothesis of a unit root.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(FDI)				
Method: Least Squares				
Sample(adjusted): 1987:2 2003:4				
Included observations: 67 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
FDI(-1)	-0.149629	0.076466	-1.956809	0.0548
D(FDI(-1))	-0.222800	0.131438	-1.695098	0.0950
D(FDI(-2))	0.099569	0.125772	0.791661	0.4315
C	1.13E+08	1.11E+08	1.021293	0.3110
R-squared	0.162505	Mean dependent var	-5021709.	
Adjusted R-squared	0.122625	S.D. dependent var	8.07E+08	
S.E. of regression	7.56E+08	Akaike info criterion	43.78174	
Sum squared resid	3.60E+19	Schwarz criterion	43.91336	
Log likelihood	-1462.688	F-statistic	4.074788	
Durbin-Watson stat	1.962749	Prob(F-statistic)	0.010404	

Uji ADF untuk Variabel (IDOM) dan (FDI) Pada Order Satu (*first difference*)

ADF Test Statistic	-6.874253	1% Critical Value*	-3.5312	
		5% Critical Value	-2.9055	
		10% Critical Value	-2.5899	
*Mackinnon critical values for rejection of hypothesis of a unit root.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(IDOM,2)				
Method: Least Squares				
Sample(adjusted): 1987:3 2003:4				
Included observations: 66 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(IDOM(-1))	-1.906439	0.277330	-6.874253	0.0000
D(IDOM(-1),2)	0.514726	0.206132	2.497069	0.0152
D(IDOM(-2),2)	0.186521	0.124754	1.495113	0.1400
C	1.04E+12	1.22E+12	0.850826	0.3981
R-squared	0.672602	Mean dependent var	6.26E+10	
Adjusted R-squared	0.656760	S.D. dependent var	1.68E+13	
S.E. of regression	9.83E+12	Akaike info criterion	62.72909	
Sum squared resid	5.99E+27	Schwarz criterion	62.86180	
Log likelihood	-2066.060	F-statistic	42.45738	
Durbin-Watson stat	2.027915	Prob(F-statistic)	0.000000	

ADF Test Statistic	-6.112666	1% Critical Value*	-3.5312	
		5% Critical Value	-2.9055	
		10% Critical Value	-2.5899	
*Mackinnon critical values for rejection of hypothesis of a unit root.				
Augmented Dickey-Fuller Test Equation				
Dependent Variable: D(FDI,2)				
Method: Least Squares				
Sample(adjusted): 1987:3 2003:4				
Included observations: 66 after adjusting endpoints				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(FDI(-1))	-1.565046	0.256033	-6.112666	0.0000
D(FDI(-1),2)	0.257761	0.204677	1.259358	0.2126
D(FDI(-2),2)	0.228876	0.124100	1.844293	0.0699
C	-7076031.	94012403	-0.075267	0.9402
R-squared	0.683836	Mean dependent var	870063.6	
Adjusted R-squared	0.668538	S.D. dependent var	1.33E+09	
S.E. of regression	7.64E+08	Akaike info criterion	43.80395	
Sum squared resid	3.62E+19	Schwarz criterion	43.93666	
Log likelihood	-1441.530	F-statistic	44.70028	
Durbin-Watson stat	1.969821	Prob(F-statistic)	0.000000	

Uji White (heteroskedasticity) dan LM (autokorelasi) pada Model Tabel 4.1**White Heteroskedasticity Test:**

F-statistic	0.314379	Probability	0.967211
Obs*R-squared	3.157551	Probability	0.957719

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Sample: 1986:4 2003:4

Included observations: 69

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.42E+25	1.17E+26	0.292517	0.7709
RIR	4.14E+24	1.05E+25	0.395497	0.6939
RIR^2	-1.58E+22	1.42E+23	-0.110872	0.9121
GY	1.35E+26	7.43E+26	0.182208	0.8560
GY^2	1.13E+27	9.74E+27	0.115836	0.9082
D(FDI)	1.76E+16	5.09E+16	0.345065	0.7313
(D(FDI))^2	-16653379	36094091	-0.461388	0.6462
D(FDI)*DK	6.52E+15	9.88E+16	0.066011	0.9476
(D(FDI)*DK)^2	30029896	48813767	0.615193	0.5408
DK	-5.90E+25	7.01E+25	-0.841854	0.4033
R-squared	0.045762	Mean dependent var		7.68E+25
Adjusted R-squared	-0.099800	S.D. dependent var		2.28E+26
S.E. of regression	2.40E+26	Akaike info criterion		124.4527
Sum squared resid	3.39E+54	Schwarz criterion		124.7765
Log likelihood	-4283.617	F-statistic		0.314379
Durbin-Watson stat	1.934262	Prob(F-statistic)		0.967211

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	11.00564	Probability	0.001523
Obs*R-squared	10.40179	Probability	0.001259

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.76E+11	1.84E+12	0.258711	0.7967
RIR	-1.44E+10	8.27E+10	-0.174086	0.8624
GY	-1.86E+13	2.65E+13	-0.703981	0.4841
D(-DI)	1350.868	1789.376	0.754938	0.4531
D(FDI)*DK	-972.1194	2677.275	-0.363100	0.7178
DK	-1.33E+11	2.31E+12	-0.057599	0.9543
RESID(-1)	-0.413205	0.124554	-3.317475	0.0015
R-squared	0.150751	Mean dependent var		0.000495
Adjusted R-squared	0.068565	S.D. dependent var		8.83E+12
S.E. of regression	8.52E+12	Akaike info criterion		62.48059
Sum squared resid	4.50E+27	Schwarz criterion		62.70724
Log likelihood	-2148.580	F-statistic		1.834273
Durbin-Watson stat	2.305945	Prob(F-statistic)		0.106940

Uji White (heteroskedasticity) dan LM (autokorelasi) pada Model Tabel 4.2**White Heteroskedasticity Test:**

F-statistic	0.513981	Probability	0.858649
Obs*R-squared	5.016551	Probability	0.832863

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Sample: 1983:4 2003:4

Included observations: 69

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.70E+25	3.62E+25	0.470537	0.6397
RIR	3.04E+24	3.23E+24	0.941176	0.3505
RIR^2	-3.56E+22	4.40E+22	-0.810130	0.4211
GY	-1.30E+26	2.30E+26	-0.568415	0.5719
GY^2	-2.43E+27	3.01E+27	-0.806068	0.4234
D(FDI)	1.30E+15	1.57E+16	0.082866	0.9342
(D(FDI))^2	-8618446.	11151664	-0.772840	0.4427
D(FDI)*DK	-5.38E+14	3.05E+16	-0.017620	0.9860
(D(FDI)*DK)^2	13777495	15081547	0.913533	0.3647
DK	-2.88E+25	2.17E+25	-1.329955	0.1887
R-squared	0.072704	Mean dependent var		3.35E+25
Adjusted R-squared	-0.068748	S.D. dependent var		7.16E+25
S.E. of regression	7.40E+25	Akaike info criterion		122.1036
Sum squared resid	3.23E+53	Schwarz criterion		122.4274
Log likelihood	-4202.574	F-statistic		0.513981
Durbin-Watson stat	0.790569	Prob(F-statistic)		0.858649

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.268329	Probability	0.264492
Obs*R-squared	0.561455	Probability	0.453675

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.34E+10	6.58E+11	0.035542	0.9718
RIR	1.03E+10	3.59E+10	0.286899	0.7752
GY	-8.16E+12	1.75E+13	-0.467514	0.6418
D(FDI)	-776.6102	1732.783	-0.448187	0.6556
D(FDI)*DK	731.1331	2511.808	0.291078	0.7720
DK	-5.46E+11	8.06E+11	-0.677877	0.5004
MA(1)	-0.011726	0.021645	-0.541756	0.5900
RESID(-1)	-0.027043	0.135385	-0.199750	0.8423
R-squared	0.008137	Mean dependent var		6.43E+11
Adjusted R-squared	-0.105683	S.D. dependent var		5.80E+12
S.E. of regression	6.10E+12	Akaike info criterion		61.82373
Sum squared resid	2.27E+27	Schwarz criterion		62.08276
Log likelihood	-2124.919	F-statistic		0.071490
Durbin-Watson stat	2.007998	Prob(F-statistic)		0.999376