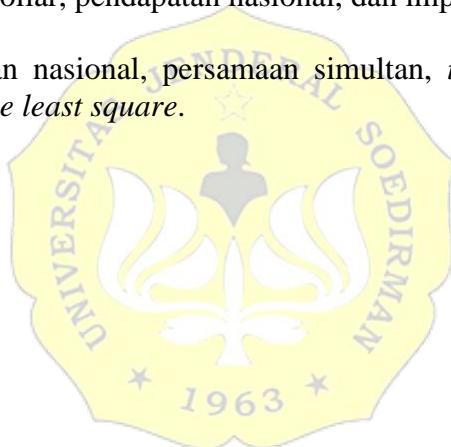


ABSTRAK

Penelitian ini bertujuan untuk menganalisa model persamaan simultan dari persamaan struktural pendapatan nasional Indonesia yang dilakukan dengan dua metode, yaitu metode 2SLS dan metode 3SLS. Pemodelan ini didasarkan pada identifikasi kondisi ordo dan rank, serta terpenuhinya uji asumsi klasik. Berdasarkan hal tersebut, metode terbaik dari model ekonometrika pada persamaan struktural pendapatan nasional Indonesia tahun 1998 sampai 2018 adalah metode 3SLS. Metode 3SLS memiliki keberartian model yang lebih baik dari metode 2SLS, sehingga lebih cocok untuk menjelaskan pengaruh dan hubungan antar variabel. Konsumsi rumah tangga dipengaruhi secara signifikan oleh pendapatan disposibel dan konsumsi rumah tangga sebelumnya; investasi dipengaruhi oleh pendapatan nasional, suku bunga domestik, dan investasi sebelumnya; ekspor dipengaruhi oleh nilai tukar rupiah terhadap dollar, investasi dan ekspor sebelumnya; sedangkan impor dipengaruhi secara signifikan oleh nilai tukar rupiah terhadap dollar, pendapatan nasional, dan impor sebelumnya.

Kata kunci: pendapatan nasional, persamaan simultan, *two stage least square*, *three stage least square*.



ABSTRACT

This study aims to analyzes the simultaneous equation model of the structural equation of Indonesia's national income by using two methods, that are the 2SLS method and the 3SLS method. This modeling is based on the identification of order and rank conditions, as well as the completement of the classical assumption test. Based on this assumption, the best method of the econometric model on the structural equation of Indonesia's national income from 1998 to 2018 is the 3SLS method. The 3SLS method has a better model significance than the 2SLS method, so it is more suitable to explain the influence and relationship between variables. Household consumptions are significantly influenced by disposable income and the previous household consumption; investments are influenced by national income, domestic interest rates, and previous investments; exports are influenced by the exchange rate of the rupiah against the dollar, previous investments and exports; while imports are significantly affected by the exchange rate of the rupiah against the dollar, national income, and previous imports.

Keywords: national income, simultaneous equation, two stage least square, three stage least square.

