Komparasi regresi ekonometri pada perekonomian indonesia 2Sls, vec, dan arima / Henry Viriya Surya, Prastowo Cahjadi

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Abstrak

This paper compares three models of econometric analysis on economy, in this case the Indonesian economy. The regression models are the two stage least squares (2SLS) which has a strong support from the economic theory of aggregate expenditure, the Vector Error Correction (VEC) and Autoregressive Integrated Moving Average (ARIMA) which both comes from the time series analysis, that do not have to be economic time series. The study tries to find out which are most suitable in analyzing the time series of Indonesian economy. After all the estimation and comparison process, we finally agree that the use of those different methods must be sinchronized with the purpose of the user's study of the economic time series.