

LAMPIRAN

Lampiran 1. Hasil Uji Akar Unit Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen

Null Hypothesis: DAR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.729800	0.0245
Test critical values: 1% level	-4.046072	
5% level	-3.452358	
10% level	-3.151673	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DAR)
Method: Least Squares
Date: 10/05/24 Time: 06:12
Sample (adjusted): 6/15/2022 6/26/2024
Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
DAR(-1)	-0.208983	0.056031	-3.729800	0.0003
D(DAR(-1))	0.218887	0.096702	2.263529	0.0257
C	4214.289	1142.125	3.689867	0.0004
@TREND("6/01/2022...	3.856452	2.419811	1.593700	0.1141
R-squared	0.130255	Mean dependent var	-5.065421	
Adjusted R-squared	0.104923	S.D. dependent var	743.3959	
S.E. of regression	703.3158	Akaike info criterion	15.98616	
Sum squared resid	50949268	Schwarz criterion	16.08607	
Log likelihood	-851.2593	Hannan-Quinn criter.	16.02666	
F-statistic	5.141854	Durbin-Watson stat	1.891688	
Prob(F-statistic)	0.002360			

Tingkat Pedagang Besar

Null Hypothesis: DAR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.962973	0.0128
Test critical values: 1% level	-4.046072	
5% level	-3.452358	
10% level	-3.151673	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DAR)
Method: Least Squares
Date: 10/05/24 Time: 06:12
Sample (adjusted): 6/15/2022 6/26/2024
Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
DAR(-1)	-0.187642	0.047349	-3.962973	0.0001
D(DAR(-1))	0.217641	0.092521	2.352356	0.0206
C	4668.674	1238.052	3.770984	0.0003
@TREND("6/01/2022...	-0.561397	2.785099	-0.201572	0.8406
R-squared	0.157992	Mean dependent var	-52.06542	
Adjusted R-squared	0.133468	S.D. dependent var	910.9997	
S.E. of regression	848.0288	Akaike info criterion	16.36037	
Sum squared resid	74072746	Schwarz criterion	16.46029	
Log likelihood	-871.2799	Hannan-Quinn criter.	16.40088	
F-statistic	6.442221	Durbin-Watson stat	1.957358	
Prob(F-statistic)	0.000484			

Tingkat Konsumen

Null Hypothesis: D(DAR) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.985108	0.0000
Test critical values:		
1% level	-4.046925	
5% level	-3.452764	
10% level	-3.151911	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DAR,2)
Method: Least Squares
Date: 10/04/24 Time: 05:46
Sample (adjusted): 6/22/2022 6/26/2024
Included observations: 106 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
D(DAR(-1))	-1.039826	0.115728	-8.985108	0.0000
D(DAR(-1),2)	0.335869	0.092406	3.634721	0.0004
C	29.99149	257.5161	0.116465	0.9075
@TREND("6/01/2022...	-0.171307	4.064196	-0.042150	0.9665
R-squared	0.461091	Mean dependent var	8.283019	
Adjusted R-squared	0.445241	S.D. dependent var	1718.144	
S.E. of regression	1279.711	Akaike info criterion	17.18366	
Sum squared resid	1.67E+08	Schwarz criterion	17.28417	
Log likelihood	-906.7341	Hannan-Quinn criter.	17.22440	
F-statistic	29.09044	Durbin-Watson stat	1.913791	
Prob(F-statistic)	0.000000			

2. Telur Ayam Ras

Tingkat Produsen

Null Hypothesis: TAR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-4.037875	0.0102
Test critical values:		
1% level	-4.046072	
5% level	-3.452358	
10% level	-3.151673	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(TAR)
Method: Least Squares
Date: 10/03/24 Time: 13:08
Sample (adjusted): 6/15/2022 6/26/2024
Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
TAR(-1)	-0.237903	0.058918	-4.037875	0.0001
D(TAR(-1))	0.248816	0.095770	2.598047	0.0107
C	5531.521	1367.820	4.044042	0.0001
@TREND("6/01/2022...	2.031993	1.095055	1.855608	0.0664
R-squared	0.151353	Mean dependent var	9.327103	
Adjusted R-squared	0.126635	S.D. dependent var	327.1103	
S.E. of regression	305.6977	Akaike info criterion	14.31974	
Sum squared resid	9625464.	Schwarz criterion	14.41966	
Log likelihood	-762.1059	Hannan-Quinn criter.	14.36024	
F-statistic	6.123202	Durbin-Watson stat	1.934119	
Prob(F-statistic)	0.000712			

Tingkat Pedagang Besar

Null Hypothesis: D(TAR) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.78332	0.0000
Test critical values: 1% level	-4.046072	
5% level	-3.452358	
10% level	-3.151673	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(TAR,2)
Method: Least Squares
Date: 10/05/24 Time: 06:17
Sample (adjusted): 6/15/2022 6/26/2024
Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
D(TAR(-1))	-1.053347	0.097683	-10.78332	0.0000
C	-10.06448	83.93830	-0.119903	0.9048
@TREND("6/01/2022...	0.365921	1.330604	0.275004	0.7839
R-squared	0.528014	Mean dependent var	-1.112150	
Adjusted R-squared	0.518937	S.D. dependent var	612.9330	
S.E. of regression	425.1224	Akaike info criterion	14.97027	
Sum squared resid	18795826	Schwarz criterion	15.04521	
Log likelihood	-797.9094	Hannan-Quinn criter.	15.00065	
F-statistic	58.17267	Durbin-Watson stat	1.997218	
Prob(F-statistic)	0.000000			

Tingkat Konsumen

Null Hypothesis: D(TAR) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.61761	0.0000
Test critical values: 1% level	-4.046072	
5% level	-3.452358	
10% level	-3.151673	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(TAR,2)
Method: Least Squares
Date: 10/04/24 Time: 09:20
Sample (adjusted): 6/15/2022 6/26/2024
Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
D(TAR(-1))	-1.040758	0.098022	-10.61761	0.0000
C	61.84291	98.62862	0.627028	0.5320
@TREND("6/01/2022...	-0.668730	1.562022	-0.428118	0.6695
R-squared	0.520154	Mean dependent var	-2.074766	
Adjusted R-squared	0.510926	S.D. dependent var	713.1680	
S.E. of regression	498.7457	Akaike info criterion	15.28971	
Sum squared resid	25869711	Schwarz criterion	15.36465	
Log likelihood	-814.9993	Hannan-Quinn criter.	15.32009	
F-statistic	56.36807	Durbin-Watson stat	1.949868	
Prob(F-statistic)	0.000000			

3. Daging Ayam Buras

Tingkat Produsen

Null Hypothesis: DBR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.807069	0.0198
Test critical values: 1% level	-4.045236	
5% level	-3.451959	
10% level	-3.151440	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DBR)
Method: Least Squares
Date: 10/05/24 Time: 06:19
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
DBR(-1)	-0.264653	0.069516	-3.807069	0.0002
C	12702.21	3301.183	3.847775	0.0002
@TREND("6/01/2022...	7.931581	4.533846	1.749416	0.0831
R-squared	0.125524	Mean dependent var	15.48148	
Adjusted R-squared	0.108867	S.D. dependent var	1224.884	
S.E. of regression	1156.289	Akaike info criterion	16.97120	
Sum squared resid	1.40E+08	Schwarz criterion	17.04571	
Log likelihood	-913.4450	Hannan-Quinn criter.	17.00141	
F-statistic	7.535920	Durbin-Watson stat	1.682431	
Prob(F-statistic)	0.000875			

Tingkat Pedagang Besar

Null Hypothesis: D(DBR) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.43460	0.0000
Test critical values: 1% level	-4.046072	
5% level	-3.452358	
10% level	-3.151673	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DBR,2)
Method: Least Squares
Date: 10/05/24 Time: 06:19
Sample (adjusted): 6/15/2022 6/26/2024
Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
D(DBR(-1))	-1.034919	0.099181	-10.43460	0.0000
C	-3.875787	332.4415	-0.011659	0.9907
@TREND("6/01/2022...	-1.671625	5.269670	-0.317216	0.7517
R-squared	0.511619	Mean dependent var	-25.95327	
Adjusted R-squared	0.502227	S.D. dependent var	2386.314	
S.E. of regression	1683.616	Akaike info criterion	17.72291	
Sum squared resid	2.95E+08	Schwarz criterion	17.79785	
Log likelihood	-945.1758	Hannan-Quinn criter.	17.75329	
F-statistic	54.47432	Durbin-Watson stat	1.974912	
Prob(F-statistic)	0.000000			

Tingkat Konsumen

Null Hypothesis: D(DBR) has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 1 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.86359	0.0000
Test critical values: 1% level	-4.046925	
5% level	-3.452764	
10% level	-3.151911	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(DBR,2)
Method: Least Squares
Date: 10/04/24 Time: 06:42
Sample (adjusted): 6/22/2022 6/26/2024
Included observations: 106 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
D(DBR(-1))	-1.438653	0.132429	-10.86359	0.0000
D(DBR(-1),2)	0.373957	0.091398	4.091540	0.0001
C	-31.33644	259.3316	-0.120835	0.9041
@TREND("6/01/2022...	1.530268	4.094968	0.373695	0.7094
R-squared	0.592230	Mean dependent var	18.17925	
Adjusted R-squared	0.580237	S.D. dependent var	1988.946	
S.E. of regression	1288.621	Akaike info criterion	17.19754	
Sum squared resid	1.69E+08	Schwarz criterion	17.29805	
Log likelihood	-907.4695	Hannan-Quinn criter.	17.23827	
F-statistic	49.38035	Durbin-Watson stat	2.008501	
Prob(F-statistic)	0.000000			

4. Telur Ayam Buras

Tingkat Produsen

Null Hypothesis: TBR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-7.865256	0.0000
Test critical values: 1% level	-4.045236	
5% level	-3.451959	
10% level	-3.151440	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(TBR)
Method: Least Squares
Date: 10/05/24 Time: 06:20
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
TBR(-1)	-0.748711	0.095192	-7.865256	0.0000
C	1579.501	201.6524	7.832790	0.0000
@TREND("6/01/2022...	2.876541	0.543282	5.294743	0.0000
R-squared	0.370838	Mean dependent var	1.944444	
Adjusted R-squared	0.358854	S.D. dependent var	159.4857	
S.E. of regression	127.7027	Akaike info criterion	12.56467	
Sum squared resid	1712337.	Schwarz criterion	12.63917	
Log likelihood	-675.4922	Hannan-Quinn criter.	12.59488	
F-statistic	30.94438	Durbin-Watson stat	2.076812	
Prob(F-statistic)	0.000000			

Tingkat Pedagang Besar

Null Hypothesis: TBR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-8.274760	0.0000
Test critical values: 1% level	-4.045236	
5% level	-3.451959	
10% level	-3.151440	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(TBR)
Method: Least Squares
Date: 10/05/24 Time: 06:21
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
TBR(-1)	-0.784006	0.094747	-8.274760	0.0000
C	1804.381	219.1022	8.235341	0.0000
@TREND("6/01/2022...	2.390368	0.427748	5.588262	0.0000
R-squared	0.394799	Mean dependent var	1.777778	
Adjusted R-squared	0.383271	S.D. dependent var	132.3922	
S.E. of regression	103.9704	Akaike info criterion	12.15347	
Sum squared resid	1135033.	Schwarz criterion	12.22798	
Log likelihood	-653.2876	Hannan-Quinn criter.	12.18368	
F-statistic	34.24803	Durbin-Watson stat	2.061834	
Prob(F-statistic)	0.000000			

Tingkat Konsumen

Null Hypothesis: TBR has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic - based on SIC, maxlag=12)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-10.49509	0.0000
Test critical values: 1% level	-4.045236	
5% level	-3.451959	
10% level	-3.151440	

*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation
Dependent Variable: D(TBR)
Method: Least Squares
Date: 10/05/24 Time: 06:21
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
TBR(-1)	-1.024068	0.097576	-10.49509	0.0000
C	2689.224	257.6774	10.43640	0.0000
@TREND("6/01/2022...	4.072775	0.618657	6.583251	0.0000
R-squared	0.511963	Mean dependent var	4.277778	
Adjusted R-squared	0.502667	S.D. dependent var	221.7580	
S.E. of regression	156.3879	Akaike info criterion	12.96994	
Sum squared resid	2568002.	Schwarz criterion	13.04444	
Log likelihood	-697.3768	Hannan-Quinn criter.	13.00015	
F-statistic	55.07379	Durbin-Watson stat	2.000826	
Prob(F-statistic)	0.000000			

Lampiran 2. Correlogram Penentuan Ordo AR-MA Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen

Date: 10/05/24 Time: 06:28
Sample: 6/01/2022 6/26/2024
Included observations: 109

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 0.850	0.850	80.866	0.000
		2 0.677	-0.16...	132.67	0.000
		3 0.578	0.175	170.83	0.000
		4 0.469	-0.15...	196.17	0.000
		5 0.358	-0.00...	211.05	0.000
		6 0.276	-0.00...	220.02	0.000
		7 0.225	0.045	226.03	0.000
		8 0.139	-0.17...	228.33	0.000
		9 0.058	0.022	228.74	0.000
		1... -0.00...	-0.08...	228.74	0.000
		1... -0.06...	-0.04...	229.25	0.000
		1... -0.12...	-0.05...	231.21	0.000
		1... -0.15...	0.031	234.33	0.000
		1... -0.16...	-0.01...	237.90	0.000
		1... -0.17...	0.021	241.84	0.000
		1... -0.19...	-0.09...	246.78	0.000
		1... -0.20...	0.036	252.03	0.000
		1... -0.20...	-0.06...	257.39	0.000
		1... -0.20...	0.027	262.86	0.000
		2... -0.16...	0.065	266.76	0.000
		2... -0.14...	-0.04...	269.50	0.000
		2... -0.11...	0.028	271.37	0.000
		2... -0.07...	0.068	272.07	0.000
		2... -0.01...	0.047	272.10	0.000
		2... 0.012	-0.07...	272.12	0.000
		2... 0.009	-0.02...	272.13	0.000
		2... 0.002	-0.08...	272.13	0.000
		2... -0.02...	-0.07...	272.23	0.000
		2... -0.07...	-0.10...	273.08	0.000
		3... -0.12...	-0.07...	275.44	0.000
		3... -0.14...	0.025	278.57	0.000
		3... -0.11...	0.139	280.77	0.000
		3... -0.06...	0.142	281.37	0.000
		3... -0.01...	0.015	281.40	0.000
		3... 0.001	-0.04...	281.40	0.000
		3... 0.005	-0.00...	281.41	0.000

Tingkat Pedagang Besar

Date: 10/05/24 Time: 06:29
Sample: 6/01/2022 6/26/2024
Included observations: 109

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 0.856	0.856	82.029	0.000
		2 0.667	-0.24...	132.26	0.000
		3 0.525	0.097	163.67	0.000
		4 0.409	-0.05...	182.96	0.000
		5 0.283	-0.12...	192.30	0.000
		6 0.172	-0.00...	195.78	0.000
		7 0.119	0.103	197.45	0.000
		8 0.071	-0.10...	198.05	0.000
		9 0.028	0.032	198.15	0.000
		1... -0.00...	-0.02...	198.15	0.000
		1... -0.04...	-0.08...	198.37	0.000
		1... -0.07...	0.015	199.00	0.000
		1... -0.10...	-0.05...	200.36	0.000
		1... -0.10...	0.077	201.78	0.000
		1... -0.10...	-0.03...	203.09	0.000
		1... -0.12...	-0.10...	205.01	0.000
		1... -0.13...	0.022	207.53	0.000
		1... -0.13...	0.015	209.93	0.000
		1... -0.10...	0.065	211.27	0.000
		2... -0.07...	-0.01...	212.08	0.000
		2... -0.06...	-0.01...	212.68	0.000
		2... -0.03...	0.080	212.80	0.000
		2... 0.015	0.021	212.83	0.000
		2... 0.090	0.174	214.00	0.000
		2... 0.142	-0.04...	216.91	0.000
		2... 0.167	-0.01...	220.97	0.000
		2... 0.151	-0.10...	224.34	0.000
		2... 0.114	-0.03...	226.27	0.000
		2... 0.078	-0.02...	227.19	0.000
		3... 0.004	-0.14...	227.19	0.000
		3... -0.08...	-0.05...	228.21	0.000
		3... -0.13...	0.049	231.01	0.000
		3... -0.11...	0.141	233.22	0.000
		3... -0.10...	-0.11...	234.96	0.000
		3... -0.12...	-0.03...	237.46	0.000
		3... -0.12...	0.034	240.05	0.000

Tingkat Konsumen

Date: 10/05/24 Time: 06:29
Sample: 6/01/2022 6/26/2024
Included observations: 108

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 0.213	0.213	5.0402	0.025
		2 -0.27...	-0.33...	13.221	0.001
		3 -0.10...	0.051	14.442	0.002
		4 0.057	-0.01...	14.819	0.005
		5 -0.09...	-0.15...	15.850	0.007
		6 -0.13...	-0.05...	17.893	0.007
		7 0.110	0.111	19.325	0.007
		8 0.144	0.013	21.776	0.005
		9 -0.07...	-0.06...	22.365	0.008
		1... -0.13...	-0.04...	24.425	0.007
		1... -0.04...	-0.07...	24.716	0.010
		1... -0.03...	-0.06...	24.884	0.015
		1... -0.15...	-0.14...	27.704	0.010
		1... 0.011	0.059	27.718	0.016
		1... 0.075	-0.09...	28.444	0.019
		1... -0.03...	-0.06...	28.595	0.027
		1... -0.07...	-0.03...	29.291	0.032
		1... -0.02...	-0.06...	29.353	0.044
		1... -0.00...	-0.05...	29.355	0.061
		2... 0.002	0.019	29.355	0.081
		2... -0.01...	-0.07...	29.397	0.105
		2... -0.05...	-0.12...	29.767	0.124
		2... -0.09...	-0.14...	31.054	0.121
		2... -0.05...	-0.09...	31.439	0.142
		2... 0.118	0.064	33.423	0.121
		2... 0.235	0.129	41.424	0.028
		2... 0.105	0.044	43.046	0.026
		2... -0.02...	-0.00...	43.153	0.034
		2... -0.00...	0.007	43.159	0.044
		3... -0.12...	-0.17...	45.460	0.035
		3... -0.22...	-0.16...	52.917	0.008
		3... -0.11...	-0.16...	54.976	0.007
		3... 0.155	0.016	58.759	0.004
		3... 0.146	-0.07...	62.165	0.002
		3... -0.04...	-0.09...	62.467	0.003
		3... -0.00...	0.032	62.467	0.004

2. Telur Ayam Ras

Tingkat Produsen

Date: 10/05/24 Time: 06:30
Sample: 6/01/2022 6/26/2024
Included observations: 109

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 0.841	0.841	79.319	0.000
		2 0.647	-0.20...	126.63	0.000
		3 0.510	0.101	156.35	0.000
		4 0.367	-0.16...	171.86	0.000
		5 0.269	0.114	180.28	0.000
		6 0.226	0.039	186.27	0.000
		7 0.207	0.065	191.37	0.000
		8 0.199	0.007	196.13	0.000
		9 0.199	0.033	200.91	0.000
		1... 0.220	0.097	206.82	0.000
		1... 0.227	-0.02...	213.20	0.000
		1... 0.225	0.047	219.52	0.000
		1... 0.231	0.030	226.25	0.000
		1... 0.260	0.143	234.88	0.000
		1... 0.248	-0.13...	242.79	0.000
		1... 0.188	-0.07...	247.39	0.000
		1... 0.123	-0.06...	249.39	0.000
		1... 0.056	-0.02...	249.81	0.000
		1... -0.01...	-0.07...	249.85	0.000
		2... -0.04...	0.063	250.16	0.000
		2... -0.04...	-0.01...	250.46	0.000
		2... -0.03...	0.029	250.61	0.000
		2... -0.01...	-0.03...	250.66	0.000
		2... -0.01...	-0.07...	250.71	0.000
		2... -0.03...	-0.04...	250.89	0.000
		2... -0.07...	-0.07...	251.65	0.000
		2... -0.10...	0.016	253.28	0.000
		2... -0.12...	-0.04...	255.56	0.000
		2... -0.12...	0.074	257.73	0.000
		3... -0.13...	-0.11...	260.31	0.000
		3... -0.14...	0.015	263.71	0.000
		3... -0.17...	-0.11...	268.42	0.000
		3... -0.20...	0.046	274.82	0.000
		3... -0.20...	0.008	281.68	0.000
		3... -0.19...	0.031	287.67	0.000
		3... -0.16...	0.025	291.99	0.000

Tingkat Pedagang Besar

Date: 10/05/24 Time: 06:31
Sample: 6/01/2022 6/26/2024
Included observations: 108

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 -0.05...	-0.05...	0.3125	0.576
		2 0.032	0.029	0.4261	0.808
		3 0.011	0.014	0.4399	0.932
		4 -0.04...	-0.04...	0.6446	0.958
		5 0.031	0.026	0.7572	0.980
		6 -0.29...	-0.29...	10.845	0.093
		7 0.031	0.004	10.959	0.140
		8 0.033	0.052	11.086	0.197
		9 -0.26...	-0.27...	19.355	0.022
		1... -0.06...	-0.12...	19.815	0.031
		1... -0.02...	-0.00...	19.898	0.047
		1... 0.001	-0.11...	19.898	0.069
		1... 0.015	-0.01...	19.926	0.097
		1... 0.086	0.135	20.665	0.105
		1... 0.243	0.110	28.419	0.019
		1... 0.058	0.029	28.848	0.025
		1... -0.09...	-0.08...	30.110	0.026
		1... -0.03...	-0.14...	30.282	0.035
		1... 0.010	-0.02...	30.294	0.048
		2... -0.13...	-0.12...	32.674	0.037
		2... -0.01...	0.021	32.705	0.050
		2... -0.03...	-0.01...	32.838	0.064
		2... 0.063	0.046	33.400	0.074
		2... -0.07...	-0.00...	34.098	0.083
		2... -0.03...	0.039	34.309	0.101
		2... 0.104	0.033	35.890	0.094
		2... 0.074	0.078	36.683	0.101
		2... -0.00...	-0.04...	36.683	0.126
		2... 0.047	-0.05...	37.011	0.146
		3... -0.01...	-0.12...	37.052	0.176
		3... -0.01...	-0.07...	37.105	0.208
		3... -0.06...	0.020	37.776	0.222
		3... -0.07...	-0.00...	38.633	0.230
		3... -0.01...	-0.02...	38.653	0.267
		3... -0.13...	-0.09...	41.790	0.200
		3... -0.07...	-0.10...	42.712	0.205

Tingkat Konsumen

Date: 10/05/24 Time: 06:31
Sample: 6/01/2022 6/26/2024
Included observations: 108

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 -0.03...	-0.03...	0.1708	0.679
		2 0.029	0.028	0.2662	0.875
		3 -0.08...	-0.07...	1.0024	0.801
		4 0.036	0.029	1.1463	0.887
		5 -0.11...	-0.10...	2.6056	0.761
		6 -0.12...	-0.13...	4.2705	0.640
		7 -0.11...	-0.11...	5.7584	0.568
		8 -0.03...	-0.06...	5.9126	0.657
		9 -0.05...	-0.08...	6.3113	0.708
		1... -0.11...	-0.15...	7.8685	0.642
		1... -0.09...	-0.15...	8.8731	0.634
		1... 0.083	0.001	9.7288	0.640
		1... 0.029	-0.04...	9.8317	0.708
		1... 0.074	0.001	10.524	0.723
		1... 0.062	0.012	11.008	0.752
		1... 0.137	0.063	13.415	0.642
		1... 0.075	0.050	14.140	0.657
		1... -0.06...	-0.07...	14.628	0.687
		1... -0.05...	-0.05...	15.006	0.722
		2... -0.14...	-0.16...	17.657	0.610
		2... -0.05...	-0.09...	18.092	0.643
		2... 0.000	0.024	18.092	0.701
		2... 0.047	0.069	18.399	0.735
		2... -0.07...	-0.07...	19.200	0.741
		2... 0.093	0.074	20.427	0.724
		2... 0.019	0.022	20.481	0.768
		2... 0.048	0.027	20.825	0.794
		2... 0.045	0.049	21.129	0.820
		2... -0.05...	-0.11...	21.516	0.840
		3... 0.032	-0.02...	21.672	0.866
		3... 0.064	0.037	22.296	0.873
		3... -0.01...	0.007	22.330	0.898
		3... -0.06...	-0.01...	22.981	0.904
		3... -0.13...	-0.12...	26.062	0.833
		3... 0.040	0.055	26.316	0.855
		3... -0.05...	0.025	26.796	0.867

3. Daging Ayam Buras

Tingkat Produsen

Date: 10/05/24 Time: 06:39
Sample: 6/01/2022 6/26/2024
Included observations: 109

Autocorrelation	Partial Correlation		AC	PAC	Q-Sta...	Prob
		1	0.805	0.805	72.548	0.000
		2	0.627	-0.05...	116.97	0.000
		3	0.545	0.167	150.94	0.000
		4	0.533	0.159	183.66	0.000
		5	0.536	0.110	217.14	0.000
		6	0.510	0.017	247.65	0.000
		7	0.469	0.027	273.75	0.000
		8	0.468	0.123	300.00	0.000
		9	0.455	-0.01...	325.08	0.000
		1...	0.454	0.083	350.28	0.000
		1...	0.454	0.049	375.67	0.000
		1...	0.430	-0.01...	398.74	0.000
		1...	0.424	0.066	421.35	0.000
		1...	0.403	-0.03...	442.04	0.000
		1...	0.381	0.008	460.70	0.000
		1...	0.378	0.036	479.26	0.000
		1...	0.369	-0.00...	497.12	0.000
		1...	0.313	-0.13...	510.15	0.000
		1...	0.246	-0.08...	518.31	0.000
		2...	0.189	-0.07...	523.19	0.000
		2...	0.159	-0.07...	526.66	0.000
		2...	0.135	-0.06...	529.21	0.000
		2...	0.083	-0.12...	530.17	0.000
		2...	0.046	-0.03...	530.47	0.000
		2...	0.039	-0.01...	530.69	0.000
		2...	0.012	-0.10...	530.71	0.000
		2...	-0.00...	-0.00...	530.71	0.000
		2...	-0.01...	-0.00...	530.74	0.000
		2...	-0.02...	-0.00...	530.84	0.000
		3...	-0.01...	0.054	530.87	0.000
		3...	-0.03...	-0.02...	531.04	0.000
		3...	-0.05...	0.015	531.60	0.000
		3...	-0.08...	-0.01...	532.75	0.000
		3...	-0.11...	0.012	534.70	0.000
		3...	-0.13...	-0.01...	537.58	0.000
		3...	-0.14...	0.060	540.86	0.000

Tingkat Pedagang Besar

Date: 10/05/24 Time: 06:39
Sample: 6/01/2022 6/26/2024
Included observations: 108

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 -0.03...	-0.03...	0.1276	0.721
		2 0.024	0.023	0.1933	0.908
		3 -0.13...	-0.13...	2.3336	0.506
		4 -0.04...	-0.05...	2.6028	0.626
		5 0.036	0.039	2.7498	0.738
		6 -0.01...	-0.02...	2.7610	0.838
		7 0.140	0.126	5.0775	0.651
		8 -0.05...	-0.04...	5.4398	0.710
		9 0.020	0.011	5.4878	0.790
		1... -0.01...	0.025	5.5062	0.855
		1... 0.110	0.114	6.9799	0.801
		1... 0.000	-0.00...	6.9800	0.859
		1... -0.08...	-0.08...	7.8170	0.855
		1... -0.03...	-0.02...	7.9349	0.893
		1... -0.00...	0.017	7.9417	0.926
		1... 0.070	0.041	8.5733	0.930
		1... -0.10...	-0.11...	9.8882	0.908
		1... 0.194	0.171	14.837	0.673
		1... -0.03...	-0.00...	15.019	0.721
		2... 0.088	0.084	16.068	0.712
		2... -0.11...	-0.09...	17.905	0.655
		2... 0.016	0.023	17.942	0.709
		2... -0.01...	-0.01...	17.957	0.760
		2... -0.25...	-0.25...	27.391	0.287
		2... 0.003	-0.07...	27.392	0.337
		2... -0.04...	-0.03...	27.728	0.372
		2... -0.01...	-0.13...	27.766	0.423
		2... -0.00...	0.004	27.769	0.477
		2... 0.108	0.098	29.510	0.439
		3... -0.05...	-0.08...	29.901	0.471
		3... -0.05...	0.022	30.288	0.502
		3... -0.02...	0.032	30.407	0.547
		3... 0.028	0.063	30.527	0.591
		3... 0.043	0.010	30.824	0.624
		3... -0.02...	0.057	30.889	0.667
		3... -0.03...	-0.08...	31.062	0.702

Tingkat Konsumen

Date: 10/05/24 Time: 06:40
Sample: 6/01/2022 6/26/2024
Included observations: 108

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 -0.05...	-0.05...	0.2847	0.594
		2 -0.36...	-0.37...	15.464	0.000
		3 -0.02...	-0.08...	15.562	0.001
		4 0.113...	-0.03...	17.033	0.002
		5 -0.01...	-0.06...	17.066	0.004
		6 -0.13...	-0.13...	19.048	0.004
		7 -0.09...	-0.16...	20.036	0.005
		8 0.083...	-0.04...	20.853	0.008
		9 -0.01...	-0.13...	20.869	0.013
		1... -0.02...	-0.06...	20.974	0.021
		1... 0.046...	-0.02...	21.235	0.031
		1... 0.077	0.021	21.977	0.038
		1... 0.004	0.002	21.980	0.056
		1... -0.01...	0.022	22.002	0.079
		1... 0.018	0.036	22.041	0.107
		1... 0.025	0.038	22.123	0.139
		1... 0.026	0.093	22.212	0.177
		1... -0.02...	0.063	22.266	0.220
		1... -0.10...	-0.03...	23.674	0.209
		2... -0.02...	-0.00...	23.734	0.254
		2... -0.00...	-0.06...	23.743	0.306
		2... -0.10...	-0.15...	25.124	0.291
		2... 0.104	0.052	26.624	0.272
		2... -0.07...	-0.21...	27.424	0.285
		2... 0.027	-0.00...	27.526	0.330
		2... 0.023	-0.14...	27.605	0.378
		2... 0.070	0.012	28.325	0.394
		2... 0.020	-0.06...	28.385	0.444
		2... -0.00...	-0.00...	28.389	0.497
		3... -0.05...	-0.04...	28.777	0.529
		3... 0.027	-0.00...	28.893	0.575
		3... -0.02...	-0.01...	28.989	0.620
		3... -0.04...	-0.02...	29.252	0.654
		3... -0.03...	-0.01...	29.423	0.692
		3... 0.069	0.068	30.192	0.699
		3... -0.03...	-0.01...	30.356	0.734

4. Telur Ayam Buras

Tingkat Produsen

Date: 10/05/24 Time: 06:44
Sample: 6/01/2022 6/26/2024
Included observations: 109

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 0.598	0.598	40.036	0.000
		2 0.580	0.347	78.114	0.000
		3 0.567	0.236	114.87	0.000
		4 0.553	0.167	150.12	0.000
		5 0.527	0.097	182.38	0.000
		6 0.491	0.034	210.67	0.000
		7 0.479	0.041	237.82	0.000
		8 0.472	0.053	264.54	0.000
		9 0.449	0.023	288.93	0.000
		1... 0.483	0.117	317.44	0.000
		1... 0.487	0.103	346.75	0.000
		1... 0.473	0.053	374.71	0.000
		1... 0.457	0.015	401.07	0.000
		1... 0.446	0.000	426.46	0.000
		1... 0.424	-0.02...	449.65	0.000
		1... 0.403	-0.03...	470.83	0.000
		1... 0.382	-0.03...	490.00	0.000
		1... 0.343	-0.06...	505.67	0.000
		1... 0.329	-0.03...	520.25	0.000
		2... 0.318	-0.01...	533.98	0.000
		2... 0.295	-0.03...	545.97	0.000
		2... 0.276	-0.04...	556.56	0.000
		2... 0.251	-0.05...	565.46	0.000
		2... 0.230	-0.06...	573.01	0.000
		2... 0.211	-0.05...	579.44	0.000
		2... 0.187	-0.05...	584.56	0.000
		2... 0.166	-0.04...	588.63	0.000
		2... 0.142	-0.04...	591.67	0.000
		2... 0.120	-0.03...	593.83	0.000
		3... 0.098	-0.03...	595.29	0.000
		3... 0.073	-0.04...	596.12	0.000
		3... 0.053	-0.03...	596.55	0.000
		3... 0.031	-0.03...	596.71	0.000
		3... 0.009	-0.03...	596.72	0.000
		3... -0.01...	-0.02...	596.74	0.000
		3... -0.03...	-0.03...	596.92	0.000

Tingkat Pedagang Besar

Date: 10/05/24 Time: 06:45
Sample: 6/01/2022 6/26/2024
Included observations: 109

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 0.561	0.561	35.199	0.000
		2 0.526	0.309	66.534	0.000
		3 0.489	0.180	93.776	0.000
		4 0.468	0.132	119.06	0.000
		5 0.491	0.168	147.07	0.000
		6 0.453	0.071	171.21	0.000
		7 0.439	0.057	194.05	0.000
		8 0.422	0.044	215.41	0.000
		9 0.410	0.038	235.74	0.000
		1... 0.400	0.029	255.28	0.000
		1... 0.332	-0.07...	268.89	0.000
		1... 0.313	-0.04...	281.09	0.000
		1... 0.299	-0.01...	292.32	0.000
		1... 0.266	-0.04...	301.31	0.000
		1... 0.339	0.129	316.12	0.000
		1... 0.296	0.020	327.51	0.000
		1... 0.291	0.026	338.68	0.000
		1... 0.216	-0.09...	344.90	0.000
		1... 0.177	-0.08...	349.13	0.000
		2... 0.168	-0.05...	352.97	0.000
		2... 0.147	-0.03...	355.92	0.000
		2... 0.141	-0.01...	358.67	0.000
		2... 0.137	0.013	361.30	0.000
		2... 0.123	0.004	363.47	0.000
		2... 0.100	-0.03...	364.92	0.000
		2... 0.089	0.006	366.07	0.000
		2... 0.053	-0.03...	366.49	0.000
		2... 0.081	0.071	367.47	0.000
		2... 0.089	0.081	368.68	0.000
		3... 0.098	0.046	370.14	0.000
		3... 0.076	-0.00...	371.03	0.000
		3... 0.080	-0.00...	372.03	0.000
		3... 0.070	-0.00...	372.80	0.000
		3... 0.042	-0.03...	373.09	0.000
		3... 0.024	-0.03...	373.18	0.000
		3... 0.008	-0.02...	373.19	0.000

Tingkat Konsumen

Date: 10/05/24 Time: 06:45
Sample: 6/01/2022 6/26/2024
Included observations: 109

Autocorrelation	Partial Correlation	AC	PAC	Q-Sta...	Prob
		1 0.372	0.372	15.535	0.000
		2 0.363	0.260	30.395	0.000
		3 0.359	0.203	45.146	0.000
		4 0.354	0.162	59.607	0.000
		5 0.328	0.105	72.138	0.000
		6 0.347	0.124	86.273	0.000
		7 0.263	-0.00...	94.473	0.000
		8 0.292	0.057	104.65	0.000
		9 0.295	0.064	115.19	0.000
		1... 0.284	0.049	125.05	0.000
		1... 0.283	0.054	134.96	0.000
		1... 0.272	0.032	144.17	0.000
		1... 0.240	-0.00...	151.40	0.000
		1... 0.213	-0.03...	157.18	0.000
		1... 0.193	-0.03...	162.00	0.000
		1... 0.176	-0.03...	166.05	0.000
		1... 0.162	-0.02...	169.48	0.000
		1... 0.164	-0.00...	173.04	0.000
		1... 0.158	0.009	176.40	0.000
		2... 0.177	0.043	180.66	0.000
		2... 0.161	0.017	184.24	0.000
		2... 0.143	-0.00...	187.06	0.000
		2... 0.188	0.068	192.02	0.000
		2... 0.161	0.018	195.72	0.000
		2... 0.134	-0.01...	198.32	0.000
		2... 0.109	-0.03...	200.05	0.000
		2... 0.159	0.056	203.78	0.000
		2... 0.093	-0.04...	205.06	0.000
		2... 0.086	-0.04...	206.17	0.000
		3... 0.179	0.114	211.06	0.000
		3... 0.061	-0.08...	211.64	0.000
		3... 0.054	-0.06...	212.09	0.000
		3... 0.322	0.334	228.60	0.000
		3... 0.038	-0.19...	228.83	0.000
		3... 0.031	-0.13...	228.99	0.000
		3... 0.050	-0.02...	229.41	0.000

Lampiran 3. Hasil Permodelan ARIMA Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen

Dependent Variable: DAR
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/03/24 Time: 14:07
Sample: 6/01/2022 6/26/2024
Included observations: 109
Convergence achieved after 15 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	21148.02	415.2331	50.93047	0.0000
AR(1)	0.717974	0.102284	7.019421	0.0000
MA(1)	0.483242	0.105988	4.559397	0.0000
SIGMASQ	476754.0	48692.24	9.791168	0.0000
R-squared	0.748703	Mean dependent var	21219.94	
Adjusted R-squared	0.741523	S.D. dependent var	1383.742	
S.E. of regression	703.5027	Akaike info criterion	16.00058	
Sum squared resid	51966181	Schwarz criterion	16.09935	
Log likelihood	-868.0316	Hannan-Quinn criter.	16.04063	
F-statistic	104.2776	Durbin-Watson stat	2.079293	
Prob(F-statistic)	0.000000			
Inverted AR Roots	.72			
Inverted MA Roots	-.48			

Tingkat Pedagang Besar

Dependent Variable: DAR
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/05/24 Time: 06:49
Sample: 6/01/2022 6/26/2024
Included observations: 109
Convergence achieved after 18 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	25159.82	561.5341	44.80551	0.0000
AR(1)	0.850908	0.057196	14.87707	0.0000
MA(1)	0.352348	0.097013	3.631971	0.0004
MA(6)	-0.224745	0.086918	-2.585708	0.0111
SIGMASQ	698135.4	92968.07	7.509410	0.0000
R-squared	0.802552	Mean dependent var	24987.62	
Adjusted R-squared	0.794958	S.D. dependent var	1889.055	
S.E. of regression	855.3944	Akaike info criterion	16.40578	
Sum squared resid	76096757	Schwarz criterion	16.52923	
Log likelihood	-889.1148	Hannan-Quinn criter.	16.45584	
F-statistic	105.6801	Durbin-Watson stat	2.052956	
Prob(F-statistic)	0.000000			
Inverted AR Roots	.85			
Inverted MA Roots	.73	.34-.67i	.34+.67i	-.45+.66i
	-.45-.66i	-.85		

Tingkat Konsumen

Dependent Variable: D(DAR)
 Method: ARMA Maximum Likelihood (OPG - BHHH)
 Date: 10/04/24 Time: 05:57
 Sample: 6/08/2022 6/26/2024
 Included observations: 108
 Convergence achieved after 15 iterations
 Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	14.63233	134.1693	0.109059	0.9134
AR(2)	-0.269680	0.087118	-3.095580	0.0025
MA(1)	0.299756	0.089370	3.354096	0.0011
SIGMASQ	1582162.	188130.6	8.409910	0.0000
R-squared	0.155781	Mean dependent var		12.64815
Adjusted R-squared	0.131428	S.D. dependent var		1375.364
S.E. of regression	1281.801	Akaike info criterion		17.18897
Sum squared resid	1.71E+08	Schwarz criterion		17.28831
Log likelihood	-924.2042	Hannan-Quinn criter.		17.22925
F-statistic	6.396911	Durbin-Watson stat		1.972627
Prob(F-statistic)	0.000508			
Inverted AR Roots	-.00+.52i	-.00-.52i		
Inverted MA Roots	-.30			

2. Telur Ayam Ras

Tingkat Produsen

Dependent Variable: TAR
 Method: ARMA Maximum Likelihood (OPG - BHHH)
 Date: 10/05/24 Time: 06:51
 Sample: 6/01/2022 6/26/2024
 Included observations: 109
 Convergence achieved after 37 iterations
 Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	23670.49	166.3837	142.2644	0.0000
AR(1)	0.748110	0.075115	9.959554	0.0000
MA(1)	0.391014	0.095013	4.115349	0.0001
SIGMASQ	91049.85	9438.670	9.646470	0.0000
R-squared	0.745027	Mean dependent var		23693.40
Adjusted R-squared	0.737743	S.D. dependent var		600.3359
S.E. of regression	307.4385	Akaike info criterion		14.34419
Sum squared resid	9924434.	Schwarz criterion		14.44295
Log likelihood	-777.7583	Hannan-Quinn criter.		14.38424
F-statistic	102.2697	Durbin-Watson stat		2.057917
Prob(F-statistic)	0.000000			
Inverted AR Roots	.75			
Inverted MA Roots	-.39			

Tingkat Pedagang Besar

Dependent Variable: D(TAR)
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/03/24 Time: 19:31
Sample: 6/08/2022 6/26/2024
Included observations: 108
Convergence achieved after 15 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	11.98396	31.00651	0.386498	0.6999
MA(6)	-0.298167	0.089138	-3.345012	0.0011
MA(9)	-0.227285	0.094785	-2.397903	0.0183
MA(15)	0.380465	0.116285	3.271847	0.0015
SIGMASQ	134185.5	17753.56	7.558229	0.0000
R-squared	0.237654	Mean dependent var		13.05556
Adjusted R-squared	0.208048	S.D. dependent var		421.4990
S.E. of regression	375.0991	Akaike info criterion		14.76436
Sum squared resid	14492032	Schwarz criterion		14.88853
Log likelihood	-792.2752	Hannan-Quinn criter.		14.81470
F-statistic	8.027297	Durbin-Watson stat		2.151930
Prob(F-statistic)	0.000011			
Inverted MA Roots	.93+.14i .47-.81i -.34-.87i -.87+.35i	.93-.14i .47+.81i -.34+.87i -.87-.35i	.74+.57i .13-.93i -.59+.73i -.94	.74-.57i .13+.93i -.59-.73i

Tingkat Konsumen

Dependent Variable: D(TAR)
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/05/24 Time: 06:53
Sample: 6/08/2022 6/26/2024
Included observations: 108
Failure to improve objective (non-zero gradients) after 17 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	22.27189	8.649462	2.574945	0.0114
AR(1)	0.847038	0.088228	9.600612	0.0000
MA(1)	-1.000000	432.5256	-0.002312	0.9982
SIGMASQ	221432.2	2130472.	0.103936	0.9174
R-squared	0.078665	Mean dependent var		24.33333
Adjusted R-squared	0.052088	S.D. dependent var		492.5288
S.E. of regression	479.5298	Akaike info criterion		15.24109
Sum squared resid	23914682	Schwarz criterion		15.34043
Log likelihood	-819.0189	Hannan-Quinn criter.		15.28137
F-statistic	2.959896	Durbin-Watson stat		1.934205
Prob(F-statistic)	0.035728			
Inverted AR Roots	.85			
Inverted MA Roots	1.00			

3. Daging Ayam Buras

Tingkat Produsen

Dependent Variable: DBR
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/03/24 Time: 14:28
Sample: 6/01/2022 6/26/2024
Included observations: 109
Convergence achieved after 47 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	49377.31	610.3813	80.89585	0.0000
AR(1)	0.748374	0.064951	11.52208	0.0000
MA(1)	0.239988	0.097376	2.464552	0.0153
SIGMASQ	1330462.	107434.0	12.38400	0.0000
R-squared	0.677503	Mean dependent var	49554.10	
Adjusted R-squared	0.668289	S.D. dependent var	2040.514	
S.E. of regression	1175.222	Akaike info criterion	17.02342	
Sum squared resid	1.45E+08	Schwarz criterion	17.12218	
Log likelihood	-923.7762	Hannan-Quinn criter.	17.06347	
F-statistic	73.52805	Durbin-Watson stat	1.967762	
Prob(F-statistic)	0.000000			
Inverted AR Roots	.75			
Inverted MA Roots	-.24			

Tingkat Pedagang Besar

Dependent Variable: D(DBR)
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/03/24 Time: 18:36
Sample: 6/08/2022 6/26/2024
Included observations: 108
Convergence achieved after 18 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	-36.65507	67.70681	-0.541379	0.5894
MA(3)	-0.333127	0.126235	-2.638950	0.0096
MA(24)	-0.575878	0.140896	-4.087242	0.0001
SIGMASQ	1968599.	271708.8	7.245254	0.0000
R-squared	0.280357	Mean dependent var	-92.59259	
Adjusted R-squared	0.259598	S.D. dependent var	1661.652	
S.E. of regression	1429.795	Akaike info criterion	17.51833	
Sum squared resid	2.13E+08	Schwarz criterion	17.61767	
Log likelihood	-941.9900	Hannan-Quinn criter.	17.55861	
F-statistic	13.50536	Durbin-Watson stat	2.138007	
Prob(F-statistic)	0.000000			
Inverted MA Roots	.99	.96-.24i	.96+.24i	.85-.48i
	.85+.48i	.69+.68i	.69-.68i	.48-.84i
	.48+.84i	.24+.94i	.24-.94i	-.01-.98i
	-.01+.98i	-.27+.95i	-.27-.95i	-.50-.86i
	-.50+.86i	-.69+.71i	-.69-.71i	-.84+.50i
	-.84-.50i	-.93-.26i	-.93+.26i	-.96

Tingkat Konsumen

Dependent Variable: D(DBR)
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/04/24 Time: 06:31
Sample: 6/08/2022 6/26/2024
Included observations: 108
Convergence achieved after 13 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	34.87097	109.2049	0.319317	0.7501
AR(2)	-0.367847	0.086590	-4.248175	0.0000
SIGMASQ	1599595.	130096.9	12.29541	0.0000
R-squared	0.137875	Mean dependent var		32.14815
Adjusted R-squared	0.121454	S.D. dependent var		1368.484
S.E. of regression	1282.691	Akaike info criterion		17.18139
Sum squared resid	1.73E+08	Schwarz criterion		17.25589
Log likelihood	-924.7948	Hannan-Quinn criter.		17.21159
F-statistic	8.396040	Durbin-Watson stat		2.191524
Prob(F-statistic)	0.000414			
Inverted AR Roots	-.00+.61i	-.00-.61i		

4. Telur Ayam Buras

Tingkat Produsen

Dependent Variable: TBR
Method: ARMA Maximum Likelihood (OPG - BHHH)
Date: 10/03/24 Time: 15:04
Sample: 6/01/2022 6/26/2024
Included observations: 109
Convergence achieved after 44 iterations
Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	2295.498	195.8687	11.71957	0.0000
AR(1)	0.979750	0.084368	11.61281	0.0000
MA(1)	-0.781405	0.074507	-10.48772	0.0000
SIGMASQ	15380.62	1221.025	12.59648	0.0000
R-squared	0.509927	Mean dependent var		2316.817
Adjusted R-squared	0.495925	S.D. dependent var		177.9746
S.E. of regression	126.3588	Akaike info criterion		12.56368
Sum squared resid	1676488.	Schwarz criterion		12.66245
Log likelihood	-680.7206	Hannan-Quinn criter.		12.60373
F-statistic	36.41797	Durbin-Watson stat		1.977726
Prob(F-statistic)	0.000000			
Inverted AR Roots	.98			
Inverted MA Roots	.78			

Tingkat Pedagang Besar

Dependent Variable: TBR

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 10/05/24 Time: 07:16

Sample: 6/01/2022 6/26/2024

Included observations: 109

Convergence achieved after 14 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	2476.857	141.4018	17.51645	0.0000
AR(1)	0.975909	0.029844	32.69998	0.0000
MA(1)	-0.771828	0.072519	-10.64312	0.0000
SIGMASQ	10897.59	627.7939	17.35855	0.0000
R-squared	0.450191	Mean dependent var		2466.725
Adjusted R-squared	0.434482	S.D. dependent var		141.4362
S.E. of regression	106.3614	Akaike info criterion		12.21814
Sum squared resid	1187837.	Schwarz criterion		12.31690
Log likelihood	-661.8884	Hannan-Quinn criter.		12.25819
F-statistic	28.65844	Durbin-Watson stat		1.930253
Prob(F-statistic)	0.000000			
Inverted AR Roots	.98			
Inverted MA Roots	.77			

Tingkat Konsumen

Dependent Variable: TBR

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 10/05/24 Time: 05:55

Sample: 6/01/2022 6/26/2024

Included observations: 109

Convergence achieved after 90 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	2849.593	83.02462	34.32226	0.0000
AR(2)	0.261929	0.069173	3.786608	0.0003
AR(33)	0.539172	0.033337	16.17321	0.0000
MA(1)	0.321994	0.081735	3.939469	0.0001
SIGMASQ	21994.63	1787.535	12.30445	0.0000
R-squared	0.439693	Mean dependent var		2840.835
Adjusted R-squared	0.418143	S.D. dependent var		199.0429
S.E. of regression	151.8291	Akaike info criterion		13.04896
Sum squared resid	2397415.	Schwarz criterion		13.17242
Log likelihood	-706.1686	Hannan-Quinn criter.		13.09903
F-statistic	20.40312	Durbin-Watson stat		1.966521
Prob(F-statistic)	0.000000			
Inverted AR Roots	.99	.97+.18i	.97-.18i	.92+.36i
	.92-.36i	.83+.53i	.83-.53i	.72+.67i
	.72-.67i	.57-.79i	.57+.79i	.41-.89i
	.41+.89i	.23-.95i	.23+.95i	.05+.97i
	.05-.97i	-.14+.96i	-.14-.96i	-.32+.92i
	-.32-.92i	-.49+.84i	-.49-.84i	-.65-.74i
	-.65+.74i	-.78+.60i	-.78-.60i	-.88-.44i
	-.88+.44i	-.95+.27i	-.95-.27i	-.99+.09i
	-.99-.09i			
Inverted MA Roots	-.32			

Lampiran 4. Correlogram Q-Stat Uji-Ljung Box Model ARIMA dari Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen

Date: 10/03/24 Time: 13:50

Sample: 6/01/2022 6/26/2024

Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.0...	-0.0...	0.595...	
		2 -0.0...	-0.0...	0.856...	
		3 0.18...	0.17...	4.651...	0.03...
		4 0.04...	0.07...	4.926...	0.08...
		5 -0.0...	-0.0...	5.007...	0.17...
		6 -0.0...	-0.0...	5.058...	0.28...
		7 0.15...	0.12...	7.783...	0.16...
		8 -0.0...	-0.0...	7.953...	0.24...
		9 -0.0...	-0.0...	8.053...	0.32...
		10 0.01...	-0.0...	8.075...	0.42...
		11 -0.0...	-0.0...	8.092...	0.52...
		12 -0.0...	-0.0...	8.675...	0.56...
		13 -0.0...	-0.0...	9.091...	0.61...
		14 -0.0...	-0.0...	9.290...	0.67...
		15 0.02...	0.04...	9.378...	0.74...
		16 -0.0...	-0.0...	10.12...	0.75...
		17 -0.0...	-0.0...	10.64...	0.77...
		18 0.01...	-0.0...	10.67...	0.82...
		19 -0.1...	-0.1...	13.82...	0.67...
		20 0.00...	0.01...	13.82...	0.74...
		21 -0.0...	-0.0...	13.88...	0.79...
		22 -0.0...	-0.0...	14.11...	0.82...
		23 -0.0...	-0.0...	14.60...	0.84...
		24 0.07...	0.08...	15.50...	0.83...
		25 0.03...	0.04...	15.71...	0.86...
		26 -0.0...	0.04...	15.79...	0.89...
		27 0.04...	0.01...	16.09...	0.91...
		28 0.02...	0.00...	16.16...	0.93...
		29 0.00...	-0.0...	16.16...	0.94...
		30 -0.0...	-0.0...	16.62...	0.95...
		31 -0.0...	-0.1...	17.43...	0.95...
		32 -0.0...	-0.1...	18.57...	0.94...
		33 0.01...	-0.0...	18.59...	0.96...
		34 0.07...	0.11...	19.44...	0.96...
		35 -0.0...	0.02...	19.49...	0.96...
		36 0.04...	0.06...	19.88...	0.97...

Tingkat Pedagang Besar

Date: 10/03/24 Time: 13:50

Sample: 6/01/2022 6/26/2024

Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.0...	-0.0...	0.595...	
		2 -0.0...	-0.0...	0.856...	
		3 0.18...	0.17...	4.651...	0.03...
		4 0.04...	0.07...	4.926...	0.08...
		5 -0.0...	-0.0...	5.007...	0.17...
		6 -0.0...	-0.0...	5.058...	0.28...
		7 0.15...	0.12...	7.783...	0.16...
		8 -0.0...	-0.0...	7.953...	0.24...
		9 -0.0...	-0.0...	8.053...	0.32...
		10 0.01...	-0.0...	8.075...	0.42...
		11 -0.0...	-0.0...	8.092...	0.52...
		12 -0.0...	-0.0...	8.675...	0.56...
		13 -0.0...	-0.0...	9.091...	0.61...
		14 -0.0...	-0.0...	9.290...	0.67...
		15 0.02...	0.04...	9.378...	0.74...
		16 -0.0...	-0.0...	10.12...	0.75...
		17 -0.0...	-0.0...	10.64...	0.77...
		18 0.01...	-0.0...	10.67...	0.82...
		19 -0.1...	-0.1...	13.82...	0.67...
		20 0.00...	0.01...	13.82...	0.74...
		21 -0.0...	-0.0...	13.88...	0.79...
		22 -0.0...	-0.0...	14.11...	0.82...
		23 -0.0...	-0.0...	14.60...	0.84...
		24 0.07...	0.08...	15.50...	0.83...
		25 0.03...	0.04...	15.71...	0.86...
		26 -0.0...	0.04...	15.79...	0.89...
		27 0.04...	0.01...	16.09...	0.91...
		28 0.02...	0.00...	16.16...	0.93...
		29 0.00...	-0.0...	16.16...	0.94...
		30 -0.0...	-0.0...	16.62...	0.95...
		31 -0.0...	-0.1...	17.43...	0.95...
		32 -0.0...	-0.1...	18.57...	0.94...
		33 0.01...	-0.0...	18.59...	0.96...
		34 0.07...	0.11...	19.44...	0.96...
		35 -0.0...	0.02...	19.49...	0.96...
		36 0.04...	0.06...	19.88...	0.97...

Tingkat Konsumen

Date: 10/04/24 Time: 05:57
Sample (adjusted): 6/08/2022 6/26/2024
Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.00...	0.00...	0.005...	
		2 0.01...	0.01...	0.028...	
		3 -0.0...	-0.0...	0.893...	0.34...
		4 -0.0...	-0.0...	0.894...	0.63...
		5 -0.0...	-0.0...	1.768...	0.62...
		6 -0.0...	-0.1...	2.826...	0.58...
		7 0.09...	0.10...	3.931...	0.55...
		8 0.07...	0.05...	4.517...	0.60...
		9 -0.0...	-0.0...	4.890...	0.67...
		10 -0.0...	-0.0...	5.618...	0.68...
		11 -0.0...	-0.1...	6.746...	0.66...
		12 -0.0...	-0.0...	6.755...	0.74...
		13 -0.1...	-0.1...	10.61...	0.47...
		14 0.04...	0.01...	10.82...	0.54...
		15 0.02...	-0.0...	10.89...	0.62...
		16 -0.0...	-0.0...	11.05...	0.68...
		17 -0.0...	-0.0...	11.44...	0.72...
		18 -0.0...	-0.0...	11.46...	0.77...
		19 -0.0...	-0.0...	11.55...	0.82...
		20 -0.0...	-0.0...	11.57...	0.86...
		21 -0.0...	-0.0...	11.69...	0.89...
		22 -0.0...	-0.1...	11.99...	0.91...
		23 -0.0...	-0.1...	12.55...	0.92...
		24 -0.0...	-0.0...	12.58...	0.94...
		25 0.08...	0.04...	13.59...	0.93...
		26 0.19...	0.14...	19.27...	0.73...
		27 0.10...	0.07...	20.81...	0.70...
		28 -0.0...	-0.0...	20.89...	0.74...
		29 0.00...	-0.0...	20.89...	0.79...
		30 -0.1...	-0.1...	23.99...	0.68...
		31 -0.1...	-0.1...	27.34...	0.55...
		32 -0.1...	-0.1...	29.31...	0.50...
		33 0.09...	-0.0...	30.88...	0.47...
		34 0.12...	0.02...	33.32...	0.40...
		35 -0.0...	-0.1...	33.59...	0.43...
		36 0.03...	-0.0...	33.79...	0.47...

2. Telur Ayam Ras

Tingkat Produsen

Date: 10/03/24 Time: 13:20
Sample: 6/01/2022 6/26/2024
Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.0...	-0.0...	0.261...	
		2 -0.0...	-0.0...	0.443...	
		3 0.14...	0.13...	2.704...	0.10...
		4 -0.0...	-0.0...	2.847...	0.24...
		5 -0.0...	-0.0...	3.086...	0.37...
		6 -0.0...	-0.0...	3.105...	0.54...
		7 -0.0...	-0.0...	3.111...	0.68...
		8 0.01...	0.02...	3.148...	0.78...
		9 -0.0...	-0.0...	3.301...	0.85...
		10 0.06...	0.05...	3.767...	0.87...
		11 0.03...	0.03...	3.943...	0.91...
		12 0.05...	0.07...	4.323...	0.93...
		13 -0.0...	-0.0...	5.243...	0.91...
		14 0.16...	0.15...	8.657...	0.73...
		15 0.12...	0.12...	10.69...	0.63...
		16 0.00...	0.06...	10.69...	0.70...
		17 -0.0...	-0.0...	10.70...	0.77...
		18 0.04...	0.02...	11.02...	0.80...
		19 -0.1...	-0.1...	13.36...	0.71...
		20 -0.0...	-0.0...	13.63...	0.75...
		21 -0.0...	-0.0...	13.71...	0.79...
		22 -0.0...	-0.0...	13.94...	0.83...
		23 0.03...	0.05...	14.12...	0.86...
		24 -0.0...	-0.0...	14.12...	0.89...
		25 0.04...	0.04...	14.46...	0.91...
		26 -0.0...	-0.1...	14.65...	0.93...
		27 -0.0...	0.01...	14.69...	0.94...
		28 -0.0...	-0.1...	15.41...	0.94...
		29 0.04...	0.05...	15.69...	0.95...
		30 -0.0...	-0.0...	15.70...	0.96...
		31 -0.0...	0.03...	15.76...	0.97...
		32 -9.2...	-0.0...	15.76...	0.98...
		33 -0.0...	-0.0...	16.87...	0.98...
		34 -0.0...	-0.0...	17.40...	0.98...
		35 -0.0...	-0.0...	17.64...	0.98...
		36 -0.0...	-0.0...	18.71...	0.98...

Tingkat Pedagang Besar

Date: 10/03/24 Time: 19:27
Sample (adjusted): 6/08/2022 6/26/2024
Q-statistic probabilities adjusted for 3 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
█	█	1 -0.0...	-0.0...	0.729...	
█	█	2 0.07...	0.06...	1.318...	
█	█	3 -0.0...	-0.0...	1.861...	
█	█	4 0.00...	-0.0...	1.863...	0.17...
█	█	5 0.06...	0.07...	2.300...	0.31...
█	█	6 -0.0...	0.00...	2.302...	0.51...
█	█	7 0.04...	0.03...	2.520...	0.64...
█	█	8 0.00...	0.02...	2.525...	0.77...
█	█	9 -0.0...	-0.0...	2.525...	0.86...
█	█	10 -0.0...	-0.0...	3.550...	0.82...
█	█	11 -0.0...	-0.0...	4.070...	0.85...
█	█	12 -0.0...	-0.0...	4.071...	0.90...
█	█	13 -0.0...	-0.0...	4.093...	0.94...
█	█	14 0.13...	0.13...	6.514...	0.83...
█	█	15 -0.0...	-0.0...	7.036...	0.85...
█	█	16 0.05...	0.03...	7.380...	0.88...
█	█	17 -0.1...	-0.0...	9.085...	0.82...
█	█	18 -0.0...	-0.0...	9.116...	0.87...
█	█	19 -0.0...	-0.0...	9.178...	0.90...
█	█	20 -0.1...	-0.1...	10.55...	0.87...
█	█	21 0.00...	-0.0...	10.56...	0.91...
█	█	22 -0.0...	-0.0...	11.09...	0.92...
█	█	23 0.06...	0.05...	11.67...	0.92...
█	█	24 -0.1...	-0.0...	13.41...	0.89...
█	█	25 -0.0...	-0.0...	13.47...	0.91...
█	█	26 0.02...	0.05...	13.57...	0.93...
█	█	27 0.00...	-0.0...	13.57...	0.95...
█	█	28 0.00...	-0.0...	13.57...	0.96...
█	█	29 -0.0...	-0.0...	14.01...	0.97...
█	█	30 -0.0...	-0.0...	14.13...	0.97...
█	█	31 -0.0...	-0.0...	14.35...	0.98...
█	█	32 0.00...	-0.0...	14.35...	0.98...
█	█	33 -0.1...	-0.1...	16.67...	0.97...
█	█	34 -0.0...	-0.0...	16.72...	0.98...
█	█	35 -0.0...	-0.1...	18.00...	0.97...
█	█	36 -0.1...	-0.1...	20.20...	0.96...

Tingkat Konsumen

Date: 10/04/24 Time: 09:47
Sample (adjusted): 6/08/2022 6/26/2024
Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
█	█	1 0.02...	0.02...	0.095...	
█	█	2 0.08...	0.08...	0.841...	
█	█	3 -0.0...	-0.0...	0.966...	0.32...
█	█	4 0.06...	0.06...	1.439...	0.48...
█	█	5 -0.0...	-0.0...	2.186...	0.53...
█	█	6 -0.0...	-0.1...	3.243...	0.51...
█	█	7 -0.0...	-0.0...	4.344...	0.50...
█	█	8 -0.0...	-0.0...	4.446...	0.61...
█	█	9 -0.0...	-0.0...	4.757...	0.68...
█	█	10 -0.1...	-0.1...	6.052...	0.64...
█	█	11 -0.0...	-0.0...	6.857...	0.65...
█	█	12 0.08...	0.08...	7.737...	0.65...
█	█	13 0.03...	0.02...	7.929...	0.71...
█	█	14 0.08...	0.06...	8.830...	0.71...
█	█	15 0.07...	0.06...	9.549...	0.73...
█	█	16 0.14...	0.09...	12.20...	0.58...
█	█	17 0.08...	0.05...	13.12...	0.59...
█	█	18 -0.0...	-0.0...	13.42...	0.64...
█	█	19 -0.0...	-0.0...	13.70...	0.68...
█	█	20 -0.1...	-0.1...	16.29...	0.57...
█	█	21 -0.0...	-0.0...	16.70...	0.60...
█	█	22 -0.0...	0.07...	16.70...	0.67...
█	█	23 0.04...	0.09...	16.93...	0.71...
█	█	24 -0.0...	-0.0...	17.73...	0.72...
█	█	25 0.08...	0.08...	18.70...	0.71...
█	█	26 0.01...	0.02...	18.74...	0.76...
█	█	27 0.04...	0.01...	19.04...	0.79...
█	█	28 0.04...	0.02...	19.31...	0.82...
█	█	29 -0.0...	-0.1...	19.67...	0.84...
█	█	30 0.02...	-0.0...	19.78...	0.87...
█	█	31 0.05...	0.02...	20.21...	0.88...
█	█	32 -0.0...	-0.0...	20.30...	0.90...
█	█	33 -0.0...	-0.0...	21.09...	0.90...
█	█	34 -0.1...	-0.1...	24.46...	0.82...
█	█	35 0.01...	0.05...	24.52...	0.85...
█	█	36 -0.0...	0.01...	25.28...	0.86...

3. Daging Ayam Buras

Tingkat Produsen

Date: 10/03/24 Time: 14:27

Sample: 6/01/2022 6/26/2024

Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.0...	-0.0...	0.180...	
		2 -0.1...	-0.1...	1.485...	
		3 -0.0...	-0.0...	1.487...	0.22...
		4 0.00...	-0.0...	1.487...	0.47...
		5 0.03...	0.03...	1.655...	0.64...
		6 0.13...	0.14...	3.823...	0.43...
		7 0.01...	0.04...	3.862...	0.56...
		8 0.08...	0.12...	4.756...	0.57...
		9 0.04...	0.06...	4.952...	0.66...
		10 0.03...	0.06...	5.112...	0.74...
		11 0.12...	0.13...	6.917...	0.64...
		12 0.00...	0.01...	6.917...	0.73...
		13 0.06...	0.08...	7.435...	0.76...
		14 0.05...	0.04...	7.793...	0.80...
		15 -0.0...	-0.0...	7.796...	0.85...
		16 0.04...	0.02...	8.075...	0.88...
		17 0.13...	0.09...	10.33...	0.79...
		18 0.04...	0.04...	10.55...	0.83...
		19 0.01...	0.00...	10.60...	0.87...
		20 -0.0...	-0.0...	10.70...	0.90...
		21 -0.0...	-0.0...	10.75...	0.93...
		22 0.09...	0.03...	12.11...	0.91...
		23 -0.0...	-0.0...	12.26...	0.93...
		24 -0.0...	-0.1...	13.00...	0.93...
		25 0.06...	-0.0...	13.70...	0.93...
		26 -0.0...	-0.1...	13.93...	0.94...
		27 -0.0...	-0.0...	14.03...	0.96...
		28 0.04...	-0.0...	14.28...	0.96...
		29 -0.0...	-0.0...	14.62...	0.97...
		30 0.03...	0.00...	14.83...	0.98...
		31 0.00...	-0.0...	14.84...	0.98...
		32 -0.0...	0.02...	14.85...	0.99...
		33 -0.0...	-0.0...	14.89...	0.99...
		34 -0.0...	0.01...	14.93...	0.99...
		35 -0.0...	-0.0...	15.59...	0.99...
		36 0.01...	0.01...	15.65...	0.99...

Tingkat Pedagang Besar

Date: 10/03/24 Time: 17:08

Sample (adjusted): 6/08/2022 6/26/2024

Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.0...	-0.0...	0.672...	
		2 0.03...	0.02...	0.784...	
		3 -0.0...	-0.0...	0.799...	0.37...
		4 -0.0...	-0.0...	0.844...	0.65...
		5 0.07...	0.07...	1.575...	0.66...
		6 0.04...	0.05...	1.771...	0.77...
		7 0.08...	0.09...	2.689...	0.74...
		8 -0.0...	-0.0...	2.923...	0.81...
		9 0.04...	0.04...	3.200...	0.86...
		10 -0.0...	-0.0...	3.232...	0.91...
		11 0.09...	0.09...	4.432...	0.88...
		12 -0.0...	-0.0...	4.565...	0.91...
		13 -0.0...	-0.0...	4.944...	0.93...
		14 -0.0...	-0.0...	5.064...	0.95...
		15 0.00...	0.01...	5.072...	0.97...
		16 0.07...	0.05...	5.816...	0.97...
		17 -0.0...	-0.0...	6.101...	0.97...
		18 0.12...	0.11...	8.121...	0.94...
		19 -0.0...	0.02...	8.177...	0.96...
		20 0.08...	0.08...	9.066...	0.95...
		21 -0.1...	-0.1...	12.95...	0.84...
		22 0.04...	0.01...	13.26...	0.86...
		23 -0.0...	-0.0...	13.80...	0.87...
		24 -0.0...	0.00...	13.80...	0.90...
		25 -0.0...	-0.0...	13.92...	0.92...
		26 -0.0...	-0.0...	13.99...	0.94...
		27 -0.0...	-0.0...	14.07...	0.96...
		28 -0.0...	0.00...	14.46...	0.96...
		29 0.10...	0.08...	16.21...	0.94...
		30 -0.0...	-0.0...	17.16...	0.94...
		31 -0.0...	-0.0...	17.30...	0.95...
		32 -0.0...	-0.0...	18.05...	0.95...
		33 0.04...	0.06...	18.44...	0.96...
		34 0.02...	-0.0...	18.51...	0.97...
		35 0.05...	0.05...	18.99...	0.97...
		36 -0.0...	-0.0...	19.29...	0.97...

Tingkat Konsumen

Date: 10/04/24 Time: 06:27

Sample (adjusted): 6/08/2022 6/26/2024

Q-statistic probabilities adjusted for 1 ARMA term

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.1...	-0.1...	1.116...	
		2 -0.0...	-0.0...	1.128...	0.28...
		3 -0.0...	-0.0...	1.651...	0.43...
		4 -0.0...	-0.0...	2.093...	0.55...
		5 -0.0...	-0.0...	2.527...	0.63...
		6 -0.0...	-0.1...	3.636...	0.60...
		7 -0.1...	-0.1...	5.820...	0.44...
		8 0.04...	-0.0...	6.052...	0.53...
		9 -0.0...	-0.0...	6.211...	0.62...
		10 0.02...	-0.0...	6.316...	0.70...
		11 0.05...	0.00...	6.722...	0.75...
		12 0.08...	0.04...	7.538...	0.75...
		13 0.03...	0.01...	7.716...	0.80...
		14 0.02...	0.01...	7.792...	0.85...
		15 0.03...	0.06...	7.957...	0.89...
		16 0.01...	0.05...	8.008...	0.92...
		17 -4.6...	0.05...	8.008...	0.94...
		18 -0.0...	0.04...	8.104...	0.96...
		19 -0.1...	-0.0...	10.27...	0.92...
		20 -0.0...	-0.0...	11.14...	0.91...
		21 -0.0...	-0.0...	11.15...	0.94...
		22 -0.1...	-0.2...	15.39...	0.80...
		23 0.14...	0.05...	18.38...	0.68...
		24 -0.1...	-0.1...	20.91...	0.58...
		25 0.11...	-0.0...	22.66...	0.53...
		26 0.00...	-0.0...	22.67...	0.59...
		27 0.10...	0.01...	24.14...	0.56...
		28 0.01...	-0.0...	24.20...	0.61...
		29 0.02...	-0.0...	24.33...	0.66...
		30 -0.0...	-0.0...	25.00...	0.67...
		31 0.01...	-0.0...	25.04...	0.72...
		32 -0.0...	-0.0...	25.75...	0.73...
		33 -0.0...	0.00...	25.78...	0.77...
		34 -0.0...	-0.0...	26.49...	0.78...
		35 0.06...	0.07...	27.11...	0.79...
		36 -0.0...	0.00...	27.28...	0.82...

4. Telur Ayam Buras

Tingkat Produsen

Date: 10/03/24 Time: 15:54

Sample: 6/01/2022 6/26/2024

Q-statistic probabilities adjusted for 2 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 0.00...	0.00...	0.000...	
		2 -0.0...	-0.0...	0.000...	
		3 0.00...	0.00...	0.003...	0.95...
		4 0.00...	0.00...	0.012...	0.99...
		5 -0.0...	-0.0...	0.051...	0.99...
		6 -0.0...	-0.0...	0.722...	0.94...
		7 -0.0...	-0.0...	1.423...	0.92...
		8 -0.0...	-0.0...	1.832...	0.93...
		9 -0.0...	-0.0...	2.752...	0.90...
		10 0.02...	0.02...	2.837...	0.94...
		11 0.06...	0.06...	3.351...	0.94...
		12 0.05...	0.05...	3.794...	0.95...
		13 0.05...	0.04...	4.152...	0.96...
		14 0.06...	0.04...	4.671...	0.96...
		15 0.04...	0.03...	4.988...	0.97...
		16 0.04...	0.03...	5.210...	0.98...
		17 0.03...	0.04...	5.360...	0.98...
		18 -0.0...	-0.0...	5.391...	0.99...
		19 -0.0...	0.02...	5.391...	0.99...
		20 0.01...	0.05...	5.439...	0.99...
		21 0.01...	0.04...	5.457...	0.99...
		22 0.01...	0.03...	5.484...	0.99...
		23 0.00...	0.02...	5.486...	0.99...
		24 0.00...	0.00...	5.486...	0.99...
		25 0.00...	0.00...	5.495...	0.99...
		26 -7.3...	-0.0...	5.495...	0.99...
		27 0.00...	-0.0...	5.495...	0.99...
		28 -0.0...	-0.0...	5.499...	0.99...
		29 -0.0...	-0.0...	5.511...	0.99...
		30 -0.0...	-0.0...	5.524...	0.99...
		31 -0.0...	-0.0...	5.556...	0.99...
		32 -0.0...	-0.0...	5.579...	0.99...
		33 -0.0...	-0.0...	5.605...	0.99...
		34 -0.0...	-0.0...	5.641...	0.99...
		35 -0.0...	-0.0...	5.671...	0.99...
		36 -0.0...	-0.0...	5.715...	0.99...

Tingkat Pedagang Besar

Date: 10/03/24 Time: 19:27
Sample (adjusted): 6/08/2022 6/26/2024
Q-statistic probabilities adjusted for 3 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.0...	-0.0...	0.729...	
		2 0.07...	0.06...	1.318...	
		3 -0.0...	-0.0...	1.861...	
		4 0.00...	-0.0...	1.863...	0.17...
		5 0.06...	0.07...	2.300...	0.31...
		6 -0.0...	0.00...	2.302...	0.51...
		7 0.04...	0.03...	2.520...	0.64...
		8 0.00...	0.02...	2.525...	0.77...
		9 -0.0...	-0.0...	2.525...	0.86...
		10 -0.0...	-0.0...	3.550...	0.82...
		11 -0.0...	-0.0...	4.070...	0.85...
		12 -0.0...	-0.0...	4.071...	0.90...
		13 -0.0...	-0.0...	4.093...	0.94...
		14 0.13...	0.13...	6.514...	0.83...
		15 -0.0...	-0.0...	7.036...	0.85...
		16 0.05...	0.03...	7.380...	0.88...
		17 -0.1...	-0.0...	9.085...	0.82...
		18 -0.0...	-0.0...	9.116...	0.87...
		19 -0.0...	-0.0...	9.178...	0.90...
		20 -0.1...	-0.1...	10.55...	0.87...
		21 0.00...	-0.0...	10.56...	0.91...
		22 -0.0...	-0.0...	11.09...	0.92...
		23 0.06...	0.05...	11.67...	0.92...
		24 -0.1...	-0.0...	13.41...	0.89...
		25 -0.0...	-0.0...	13.47...	0.91...
		26 0.02...	0.05...	13.57...	0.93...
		27 0.00...	-0.0...	13.57...	0.95...
		28 0.00...	-0.0...	13.57...	0.96...
		29 -0.0...	-0.0...	14.01...	0.97...
		30 -0.0...	-0.0...	14.13...	0.97...
		31 -0.0...	-0.0...	14.35...	0.98...
		32 0.00...	-0.0...	14.35...	0.98...
		33 -0.1...	-0.1...	16.67...	0.97...
		34 -0.0...	-0.0...	16.72...	0.98...
		35 -0.0...	-0.1...	18.00...	0.97...
		36 -0.1...	-0.1...	20.20...	0.96...

Tingkat Konsumen

Date: 10/05/24 Time: 05:55
Sample: 6/01/2022 6/26/2024
Q-statistic probabilities adjusted for 3 ARMA terms

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob
		1 -0.0...	-0.0...	0.082...	
		2 0.01...	0.01...	0.112...	
		3 0.07...	0.07...	0.803...	
		4 0.17...	0.18...	4.430...	0.03...
		5 0.12...	0.13...	6.152...	0.04...
		6 0.17...	0.18...	9.623...	0.02...
		7 0.07...	0.07...	10.22...	0.03...
		8 0.08...	0.04...	11.01...	0.05...
		9 0.12...	0.07...	12.98...	0.04...
		10 0.10...	0.04...	14.27...	0.04...
		11 0.14...	0.09...	16.84...	0.03...
		12 0.13...	0.09...	19.13...	0.02...
		13 0.10...	0.06...	20.41...	0.02...
		14 0.08...	0.03...	21.38...	0.02...
		15 0.08...	-0.0...	22.24...	0.03...
		16 0.08...	-0.0...	23.21...	0.03...
		17 0.06...	-0.0...	23.74...	0.04...
		18 0.05...	-0.0...	24.08...	0.06...
		19 0.07...	-0.0...	24.78...	0.07...
		20 0.08...	0.00...	25.80...	0.07...
		21 0.07...	0.01...	26.54...	0.08...
		22 0.03...	-0.0...	26.74...	0.11...
		23 0.12...	0.06...	28.78...	0.09...
		24 0.10...	0.06...	30.32...	0.08...
		25 0.04...	0.00...	30.57...	0.10...
		26 0.03...	-0.0...	30.74...	0.12...
		27 0.14...	0.08...	33.76...	0.08...
		28 -0.0...	-0.0...	33.82...	0.11...
		29 0.00...	-0.0...	33.82...	0.13...
		30 0.12...	0.05...	36.06...	0.11...
		31 0.00...	-0.0...	36.07...	0.14...
		32 -0.0...	-0.0...	36.21...	0.16...
		33 0.12...	0.05...	38.53...	0.13...
		34 0.00...	-0.0...	38.55...	0.16...
		35 -0.1...	-0.1...	40.59...	0.14...
		36 0.08...	0.00...	41.93...	0.13...

Lampiran 5. Hasil Uji Heteroksidesitas Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.908810	Prob. F(1,106)	0.3426
Obs*R-squared	0.918086	Prob. Chi-Square(1)	0.3380

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 13:57

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	435760.2	115846.4	3.761533	0.0003
RESID^2(-1)	0.094732	0.099371	0.953315	0.3426
R-squared	0.008501	Mean dependent var		478616.8
Adjusted R-squared	-0.000853	S.D. dependent var		1109093.
S.E. of regression	1109566.	Akaike info criterion		30.69518
Sum squared resid	1.31E+14	Schwarz criterion		30.74485
Log likelihood	-1655.540	Hannan-Quinn criter.		30.71532
F-statistic	0.908810	Durbin-Watson stat		1.939463
Prob(F-statistic)	0.342599			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	6.785794	Prob. F(1,106)	0.0105
Obs*R-squared	6.497855	Prob. Chi-Square(1)	0.0108

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 16:51

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	503830.7	117917.9	4.272725	0.0000
RESID^2(-1)	0.236675	0.090856	2.604956	0.0105
R-squared	0.060165	Mean dependent var		670242.9
Adjusted R-squared	0.051299	S.D. dependent var		1057505.
S.E. of regression	1030024.	Akaike info criterion		30.54641
Sum squared resid	1.12E+14	Schwarz criterion		30.59608
Log likelihood	-1647.506	Hannan-Quinn criter.		30.56655
F-statistic	6.785794	Durbin-Watson stat		1.987818
Prob(F-statistic)	0.010508			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	3.819572	Prob. F(1,105)	0.0533
Obs*R-squared	3.755705	Prob. Chi-Square(1)	0.0526

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/04/24 Time: 05:56

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	1292981.	297329.7	4.348644	0.0000
RESID^2(-1)	0.187277	0.095824	1.954372	0.0533
R-squared	0.035100	Mean dependent var	1589368.	
Adjusted R-squared	0.025911	S.D. dependent var	2680414.	
S.E. of regression	2645461.	Akaike info criterion	32.43310	
Sum squared resid	7.35E+14	Schwarz criterion	32.48306	
Log likelihood	-1733.171	Hannan-Quinn criter.	32.45336	
F-statistic	3.819572	Durbin-Watson stat	2.003051	
Prob(F-statistic)	0.053317			

2. Telur Ayam Ras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.005360	Prob. F(1,106)	0.9418
Obs*R-squared	0.005461	Prob. Chi-Square(1)	0.9411

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 13:21

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	90825.81	22936.64	3.959858	0.0001
RESID^2(-1)	-0.007110	0.097110	-0.073215	0.9418
R-squared	0.000051	Mean dependent var	90184.00	
Adjusted R-squared	-0.009383	S.D. dependent var	219242.7	
S.E. of regression	220268.9	Akaike info criterion	27.46143	
Sum squared resid	5.14E+12	Schwarz criterion	27.51110	
Log likelihood	-1480.917	Hannan-Quinn criter.	27.48157	
F-statistic	0.005360	Durbin-Watson stat	1.989789	
Prob(F-statistic)	0.941773			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	16.79412	Prob. F(1,105)	0.0001
Obs*R-squared	14.75417	Prob. Chi-Square(1)	0.0001

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 19:27

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	84161.37	23555.77	3.572856	0.0005
RESID^2(-1)	0.371669	0.090694	4.098063	0.0001
R-squared	0.137889	Mean dependent var	134378.4	
Adjusted R-squared	0.129679	S.D. dependent var	223063.3	
S.E. of regression	208098.0	Akaike info criterion	27.34792	
Sum squared resid	4.55E+12	Schwarz criterion	27.39788	
Log likelihood	-1461.114	Hannan-Quinn criter.	27.36817	
F-statistic	16.79412	Durbin-Watson stat	1.859099	
Prob(F-statistic)	0.000082			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	21.27214	Prob. F(1,105)	0.0000
Obs*R-squared	18.02550	Prob. Chi-Square(1)	0.0000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/04/24 Time: 09:47

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	131974.6	57478.28	2.296077	0.0237
RESID^2(-1)	0.410339	0.088969	4.612173	0.0000
R-squared	0.168463	Mean dependent var	223489.6	
Adjusted R-squared	0.160543	S.D. dependent var	609035.4	
S.E. of regression	558009.7	Akaike info criterion	29.32065	
Sum squared resid	3.27E+13	Schwarz criterion	29.37061	
Log likelihood	-1566.655	Hannan-Quinn criter.	29.34091	
F-statistic	21.27214	Durbin-Watson stat	1.741786	
Prob(F-statistic)	0.000011			

3. Daging Ayam Buras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.277840	Prob. F(1,106)	0.5992
Obs*R-squared	0.282342	Prob. Chi-Square(1)	0.5952

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 14:27

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	1246832.	400974.6	3.109503	0.0024
RESID^2(-1)	0.053092	0.100724	0.527105	0.5992
R-squared	0.002614	Mean dependent var		1311994.
Adjusted R-squared	-0.006795	S.D. dependent var		3950661.
S.E. of regression	3964061.	Akaike info criterion		33.24178
Sum squared resid	1.67E+15	Schwarz criterion		33.29145
Log likelihood	-1793.056	Hannan-Quinn criter.		33.26192
F-statistic	0.277840	Durbin-Watson stat		1.968906
Prob(F-statistic)	0.599222			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	0.027427	Prob. F(1,105)	0.8688
Obs*R-squared	0.027942	Prob. Chi-Square(1)	0.8672

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 18:36

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	2018530.	684953.4	2.946960	0.0040
RESID^2(-1)	-0.016159	0.097570	-0.165611	0.8688
R-squared	0.000261	Mean dependent var		1986989.
Adjusted R-squared	-0.009260	S.D. dependent var		6774513.
S.E. of regression	6805807.	Akaike info criterion		34.32297
Sum squared resid	4.86E+15	Schwarz criterion		34.37292
Log likelihood	-1834.279	Hannan-Quinn criter.		34.34322
F-statistic	0.027427	Durbin-Watson stat		2.002000
Prob(F-statistic)	0.868782			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	0.315848	Prob. F(1,105)	0.5753
Obs*R-squared	0.320899	Prob. Chi-Square(1)	0.5711

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/04/24 Time: 06:28

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	1522246.	567378.5	2.682946	0.0085
RESID^2(-1)	0.054755	0.097429	0.562004	0.5753
R-squared	0.002999	Mean dependent var		1610093.
Adjusted R-squared	-0.006496	S.D. dependent var		5623652.
S.E. of regression	5641888.	Akaike info criterion		33.94785
Sum squared resid	3.34E+15	Schwarz criterion		33.99781
Log likelihood	-1814.210	Hannan-Quinn criter.		33.96810
F-statistic	0.315848	Durbin-Watson stat		2.009094
Prob(F-statistic)	0.575311			

4. Telur Ayam Buras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.041298	Prob. F(1,106)	0.8394
Obs*R-squared	0.042061	Prob. Chi-Square(1)	0.8375

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 16:22

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	15117.88	13039.49	1.159392	0.2489
RESID^2(-1)	0.019736	0.097115	0.203220	0.8394
R-squared	0.000389	Mean dependent var		15424.11
Adjusted R-squared	-0.009041	S.D. dependent var		133998.1
S.E. of regression	134602.5	Akaike info criterion		26.47638
Sum squared resid	1.92E+12	Schwarz criterion		26.52605
Log likelihood	-1427.725	Hannan-Quinn criter.		26.49652
F-statistic	0.041298	Durbin-Watson stat		2.000175
Prob(F-statistic)	0.839353			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	0.142756	Prob. F(1,106)	0.7063
Obs*R-squared	0.145254	Prob. Chi-Square(1)	0.7031

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/03/24 Time: 20:31

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	10578.71	5917.926	1.787571	0.0767
RESID^2(-1)	0.036675	0.097067	0.377830	0.7063
R-squared	0.001345	Mean dependent var	10981.96	
Adjusted R-squared	-0.008076	S.D. dependent var	60249.65	
S.E. of regression	60492.46	Akaike info criterion	24.87677	
Sum squared resid	3.88E+11	Schwarz criterion	24.92644	
Log likelihood	-1341.346	Hannan-Quinn criter.	24.89691	
F-statistic	0.142756	Durbin-Watson stat	2.001507	
Prob(F-statistic)	0.706312			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	1.328195	Prob. F(1,106)	0.2517
Obs*R-squared	1.336509	Prob. Chi-Square(1)	0.2477

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 10/05/24 Time: 05:56

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	19490.07	8163.819	2.387372	0.0187
RESID^2(-1)	0.111248	0.096529	1.152474	0.2517
R-squared	0.012375	Mean dependent var	21946.18	
Adjusted R-squared	0.003058	S.D. dependent var	82024.56	
S.E. of regression	81899.05	Akaike info criterion	25.48271	
Sum squared resid	7.11E+11	Schwarz criterion	25.53238	
Log likelihood	-1374.066	Hannan-Quinn criter.	25.50285	
F-statistic	1.328195	Durbin-Watson stat	2.011352	
Prob(F-statistic)	0.251719			

Lampiran 6. Hasil Model ARCH-GARCH Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen

Dependent Variable: DAR

Method: ML - ARCH

Date: 10/03/24 Time: 14:03

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Failure to improve likelihood (non-zero gradients) after 13 iterations

Coefficient covariance computed using outer product of gradients

MA Backcast: 6/01/2022

Presample variance: backcast (parameter = 0.7)

GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	21175.10	1222.421	17.32227	0.0000
AR(1)	0.721627	0.252900	2.853407	0.0043
MA(1)	0.518156	0.282241	1.835860	0.0664
Variance Equation				
C	1250570.	308329.7	4.055952	0.0000
RESID(-1)^2	0.112983	0.368001	0.307017	0.7588
R-squared	0.750870	Mean dependent var	21230.30	
Adjusted R-squared	0.746125	S.D. dependent var	1385.939	
S.E. of regression	698.3196	Akaike info criterion	16.36474	
Sum squared resid	51203272	Schwarz criterion	16.48891	
Log likelihood	-878.6960	Hannan-Quinn criter.	16.41509	
Durbin-Watson stat	2.102353			
Inverted AR Roots	.72			
Inverted MA Roots	-.52			

Tingkat Pedagang Besar

Dependent Variable: DAR

Method: ML ARCH - Normal distribution (OPG - BHHH / Marquardt steps...

Date: 10/14/24 Time: 19:32

Sample: 6/01/2022 6/26/2024

Included observations: 109

Convergence achieved after 66 iterations

Coefficient covariance computed using outer product of gradients

Presample variance: backcast (parameter = 0.7)

GARCH = C(5) + C(6)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	25088.60	506.3884	49.54419	0.0000
AR(1)	0.803050	0.065714	12.22033	0.0000
MA(1)	0.548979	0.081203	6.760588	0.0000
MA(6)	-0.109422	0.069586	-1.572470	0.1158
Variance Equation				
C	449291.9	105814.1	4.246049	0.0000
RESID(-1)^2	0.391360	0.212303	1.843402	0.0653
R-squared	0.791527	Mean dependent var	24987.62	
Adjusted R-squared	0.785570	S.D. dependent var	1889.055	
S.E. of regression	874.7564	Akaike info criterion	16.34343	
Sum squared resid	80345866	Schwarz criterion	16.49158	
Log likelihood	-884.7170	Hannan-Quinn criter.	16.40351	
Durbin-Watson stat	2.382670			
Inverted AR Roots	.80			
Inverted MA Roots	.62	.27+.58i	.27-.58i	-.44+.56i
	-.44-.56i	-.83		

Tingkat Konsumen

Dependent Variable: D(DAR)
 Method: ML - ARCH
 Date: 10/04/24 Time: 05:58
 Sample (adjusted): 6/22/2022 6/26/2024
 Included observations: 106 after adjustments
 Failure to improve likelihood (non-zero gradients) after 8 iterations
 Coefficient covariance computed using outer product of gradients
 MA Backcast: 6/15/2022
 Presample variance: backcast (parameter = 0.7)
 GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	-5.585491	138.3354	-0.040376	0.9678
AR(2)	-0.238044	0.081969	-2.904078	0.0037
MA(1)	0.336338	0.111264	3.022868	0.0025
Variance Equation				
C	1231573.	210106.4	5.861663	0.0000
RESID(-1)^2	0.171429	0.114121	1.502160	0.1331
R-squared	0.161368	Mean dependent var	19.16038	
Adjusted R-squared	0.145084	S.D. dependent var	1375.493	
S.E. of regression	1271.804	Akaike info criterion	17.13566	
Sum squared resid	1.67E+08	Schwarz criterion	17.26129	
Log likelihood	-903.1898	Hannan-Quinn criter.	17.18658	
Durbin-Watson stat	2.010094			
Inverted AR Roots	-.00+.49i	-.00-.49i		
Inverted MA Roots	-.34			

2. Telur Ayam Ras

Tingkat Produsen

Dependent Variable: TAR
 Method: ML ARCH - Normal distribution (OPG - BHHH / Marquardt steps...
 Date: 10/05/24 Time: 08:58
 Sample (adjusted): 6/08/2022 6/26/2024
 Included observations: 108 after adjustments
 Failure to improve likelihood (non-zero gradients) after 29 iterations
 Coefficient covariance computed using outer product of gradients
 MA Backcast: 6/01/2022
 Presample variance: backcast (parameter = 0.7)
 GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	23730.85	456.1810	52.02069	0.0000
AR(1)	0.736811	0.179704	4.100142	0.0000
MA(1)	0.409542	0.224983	1.820328	0.0687
Variance Equation				
C	232119.4	50255.59	4.618778	0.0000
RESID(-1)^2	0.030104	0.262401	0.114727	0.9087
R-squared	0.745523	Mean dependent var	23701.52	
Adjusted R-squared	0.740676	S.D. dependent var	597.0985	
S.E. of regression	304.0655	Akaike info criterion	14.67953	
Sum squared resid	9707863.	Schwarz criterion	14.80370	
Log likelihood	-787.6947	Hannan-Quinn criter.	14.72988	
Durbin-Watson stat	2.075428			
Inverted AR Roots	.74			
Inverted MA Roots	-.41			

Tingkat Pedagang Besar

Dependent Variable: D(TAR)
Method: ML - ARCH
Date: 10/03/24 Time: 19:27
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments
Failure to improve likelihood (non-zero gradients) after 196 iterations
Coefficient covariance computed using outer product of gradients
MA Backcast: 2/23/2022 6/01/2022
Presample variance: backcast (parameter = 0.7)
GARCH = C(5) + C(6)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	7.820202	52.14173	0.149980	0.8808
MA(6)	-0.377071	0.036825	-10.23941	0.0000
MA(9)	-0.199705	0.022322	-8.946506	0.0000
MA(15)	0.822617	0.046783	17.58353	0.0000
Variance Equation				
C	115668.1	40359.54	2.865941	0.0042
RESID(-1)^2	0.291121	0.318564	0.913856	0.3608
R-squared	0.381122	Mean dependent var		13.05556
Adjusted R-squared	0.363270	S.D. dependent var		421.4990
S.E. of regression	336.3368	Akaike info criterion		14.53158
Sum squared resid	11764733	Schwarz criterion		14.68059
Log likelihood	-778.7053	Hannan-Quinn criter.		14.59200
Durbin-Watson stat	2.160997			
Inverted MA Roots	.98+.17i .50-.87i -.34+.93i -.90-.38i	.98-.17i .50+.87i -.34-.93i -.90+.38i	.78-.59i .13-.97i -.63+.76i -1.00	.78+.59i .13+.97i -.63-.76i

Tingkat Konsumen

Dependent Variable: D(TAR)
Method: ML - ARCH
Date: 10/04/24 Time: 09:54
Sample (adjusted): 6/15/2022 6/26/2024
Included observations: 107 after adjustments
Failure to improve likelihood (non-zero gradients) after 47 iterations
Coefficient covariance computed using outer product of gradients
MA Backcast: 6/08/2022
Presample variance: backcast (parameter = 0.7)
GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	26.40171	11.55114	2.285637	0.0223
AR(1)	0.839035	0.052279	16.04919	0.0000
MA(1)	-0.985167	0.010432	-94.43559	0.0000
Variance Equation				
C	159405.1	39625.63	4.022776	0.0001
RESID(-1)^2	0.353757	0.273211	1.294815	0.1954
R-squared	0.065331	Mean dependent var		24.00000
Adjusted R-squared	0.047356	S.D. dependent var		494.8344
S.E. of regression	482.9755	Akaike info criterion		15.07907
Sum squared resid	24259594	Schwarz criterion		15.20397
Log likelihood	-801.7303	Hannan-Quinn criter.		15.12970
Durbin-Watson stat	1.870296			
Inverted AR Roots	.84			
Inverted MA Roots	.99			

3. Daging Ayam Buras

Tingkat Produsen

Dependent Variable: DBR
Method: ML - ARCH
Date: 10/03/24 Time: 14:28
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments
Failure to improve likelihood (non-zero gradients) after 16 iterations
Coefficient covariance computed using outer product of gradients
MA Backcast: 6/01/2022
Presample variance: backcast (parameter = 0.7)
GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	49132.94	1838.125	26.72992	0.0000
AR(1)	0.774135	0.223390	3.465395	0.0005
MA(1)	0.458071	0.132009	3.470004	0.0005
Variance Equation				
C	2663090.	625169.6	4.259788	0.0000
RESID(-1)^2	0.661619	0.690243	0.958531	0.3378
R-squared	0.659510	Mean dependent var	49586.04	
Adjusted R-squared	0.653024	S.D. dependent var	2022.474	
S.E. of regression	1191.331	Akaike info criterion	17.28831	
Sum squared resid	1.49E+08	Schwarz criterion	17.41249	
Log likelihood	-928.5689	Hannan-Quinn criter.	17.33866	
Durbin-Watson stat	2.334843			
Inverted AR Roots	.77			
Inverted MA Roots	-.46			

Tingkat Pedagang Besar

Dependent Variable: D(DBR)
Method: ML - ARCH
Date: 10/03/24 Time: 17:07
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments
Failure to improve likelihood (non-zero gradients) after 64 iterations
Coefficient covariance computed using outer product of gradients
MA Backcast: 12/22/2021 6/01/2022
Presample variance: backcast (parameter = 0.7)
GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	106.4196	99.48589	1.069695	0.2848
MA(3)	-0.302821	0.080438	-3.764645	0.0002
MA(24)	-0.590244	0.071338	-8.273896	0.0000
Variance Equation				
C	1797629.	273213.9	6.579568	0.0000
RESID(-1)^2	0.932988	0.498264	1.872477	0.0611
R-squared	0.311672	Mean dependent var	-92.59259	
Adjusted R-squared	0.298561	S.D. dependent var	1661.652	
S.E. of regression	1391.666	Akaike info criterion	17.41128	
Sum squared resid	2.03E+08	Schwarz criterion	17.53546	
Log likelihood	-935.2093	Hannan-Quinn criter.	17.46163	
Durbin-Watson stat	2.095007			
Inverted MA Roots	.99	.96+.24i	.96-.24i	.85-.48i
	.85+.48i	.69-.68i	.69+.68i	.48-.84i
	.48+.84i	.24+.94i	.24-.94i	-.01-.98i
	-.01+.98i	-.27+.95i	-.27-.95i	-.50-.86i
	-.50+.86i	-.69+.71i	-.69-.71i	-.84+.50i
	-.84-.50i	-.93-.26i	-.93+.26i	-.97

Tingkat Konsumen

Dependent Variable: D(DBR)

Method: ML - ARCH

Date: 10/04/24 Time: 06:40

Sample (adjusted): 6/22/2022 6/26/2024

Included observations: 106 after adjustments

Failure to improve likelihood (non-zero gradients) after 68 iterations

Coefficient covariance computed using outer product of gradients

Presample variance: backcast (parameter = 0.7)

GARCH = C(3) + C(4)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	68.49429	107.5379	0.636931	0.5242
AR(2)	-0.247683	0.068168	-3.633408	0.0003
Variance Equation				
C	1225478.	206866.7	5.923998	0.0000
RESID(-1)^2	0.171429	0.114162	1.501631	0.1332
R-squared	0.122138	Mean dependent var	38.95283	
Adjusted R-squared	0.113697	S.D. dependent var	1372.085	
S.E. of regression	1291.732	Akaike info criterion	17.14234	
Sum squared resid	1.74E+08	Schwarz criterion	17.24285	
Log likelihood	-904.5442	Hannan-Quinn criter.	17.18308	
Durbin-Watson stat	2.102548			
Inverted AR Roots	-.00+.50i	-.00-.50i		

4. Telur Ayam Buras

Tingkat Produsen

Dependent Variable: TBR

Method: ML - ARCH

Date: 10/05/24 Time: 11:38

Sample (adjusted): 6/08/2022 6/26/2024

Included observations: 108 after adjustments

Failure to improve likelihood (non-zero gradients) after 152 iterations

Coefficient covariance computed using outer product of gradients

MA Backcast: 6/01/2022

Presample variance: backcast (parameter = 0.7)

GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	2473.553	1183.192	2.090577	0.0366
AR(1)	0.950040	0.324779	2.925193	0.0034
MA(1)	-0.281684	0.715828	-0.393507	0.6939
Variance Equation				
C	20644.10	2945.743	7.008113	0.0000
RESID(-1)^2	0.183654	0.644206	0.285086	0.7756
R-squared	0.393397	Mean dependent var	2318.361	
Adjusted R-squared	0.381842	S.D. dependent var	178.0688	
S.E. of regression	140.0031	Akaike info criterion	12.56510	
Sum squared resid	2058090.	Schwarz criterion	12.68927	
Log likelihood	-673.5153	Hannan-Quinn criter.	12.61544	
Durbin-Watson stat	2.646390			
Inverted AR Roots	.95			
Inverted MA Roots	.28			

Tingkat Pedagang Besar

Dependent Variable: TBR
Method: ML - ARCH
Date: 10/03/24 Time: 20:44
Sample (adjusted): 6/08/2022 6/26/2024
Included observations: 108 after adjustments
Convergence achieved after 51 iterations
Coefficient covariance computed using outer product of gradients
MA Backcast: 6/01/2022
Presample variance: backcast (parameter = 0.7)
GARCH = C(4) + C(5)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	2451.483	5.890692	416.1621	0.0000
AR(1)	0.836207	0.021642	38.63857	0.0000
MA(1)	-0.204922	0.062787	-3.263756	0.0011
Variance Equation				
C	823.9628	140.0610	5.882886	0.0000
RESID(-1)^2	7.706525	0.965068	7.985475	0.0000
R-squared	0.347753	Mean dependent var	2467.167	
Adjusted R-squared	0.335329	S.D. dependent var	142.0200	
S.E. of regression	115.7851	Akaike info criterion	11.67949	
Sum squared resid	1407650.	Schwarz criterion	11.80366	
Log likelihood	-625.6922	Hannan-Quinn criter.	11.72983	
Durbin-Watson stat	2.566882			
Inverted AR Roots	.84			
Inverted MA Roots	.20			

Tingkat Konsumen

Dependent Variable: TBR
Method: ML - ARCH
Date: 10/05/24 Time: 05:55
Sample (adjusted): 1/18/2023 6/26/2024
Included observations: 76 after adjustments
Failure to improve likelihood (non-zero gradients) after 291 iterations
Coefficient covariance computed using outer product of gradients
MA Backcast: 1/11/2023
Presample variance: backcast (parameter = 0.7)
GARCH = C(5) + C(6)*RESID(-1)^2

Variable	Coefficien...	Std. Error	z-Statistic	Prob.
C	3235.257	265.5095	12.18509	0.0000
AR(2)	0.268778	0.127152	2.113830	0.0345
AR(33)	0.512745	0.047133	10.87861	0.0000
MA(1)	0.298208	0.325416	0.916391	0.3595
Variance Equation				
C	18342.38	3044.612	6.024536	0.0000
RESID(-1)^2	0.171429	0.492363	0.348175	0.7277
R-squared	0.548743	Mean dependent var	2898.632	
Adjusted R-squared	0.529941	S.D. dependent var	168.1799	
S.E. of regression	115.3056	Akaike info criterion	12.52257	
Sum squared resid	957267.8	Schwarz criterion	12.70658	
Log likelihood	-469.8577	Hannan-Quinn criter.	12.59611	
Durbin-Watson stat	2.198110			
Inverted AR Roots	.99	.97-.18i	.97+.18i	.92-.36i
	.92+.36i	.83+.52i	.83-.52i	.71-.67i
	.71+.67i	.57+.79i	.57-.79i	.41-.88i
	.41+.88i	.23-.94i	.23+.94i	.05-.97i
	.05+.97i	-.14-.96i	-.14+.96i	-.32-.92i
	-.32+.92i	-.49+.84i	-.49-.84i	-.65-.73i
	-.65+.73i	-.78+.60i	-.78-.60i	-.88+.44i
	-.88+.44i	-.95+.27i	-.95-.27i	-.98-.09i
	-.98+.09i			
Inverted MA Roots	-.30			

Lampiran 7. Hasil Uji ARCH-LM Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.549911	Prob. F(1,105)	0.4600
Obs*R-squared	0.557466	Prob. Chi-Square(1)	0.4553

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/05/24 Time: 18:03

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.329704	0.087969	3.747967	0.0003
WGT_RESID^2(-1)	0.074162	0.100009	0.741560	0.4600
R-squared	0.005210	Mean dependent var		0.354903
Adjusted R-squared	-0.004264	S.D. dependent var		0.837546
S.E. of regression	0.839330	Akaike info criterion		2.506090
Sum squared resid	73.96991	Schwarz criterion		2.556049
Log likelihood	-132.0758	Hannan-Quinn criter.		2.526343
F-statistic	0.549911	Durbin-Watson stat		1.946021
Prob(F-statistic)	0.460010			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	0.487062	Prob. F(1,105)	0.4868
Obs*R-squared	0.494048	Prob. Chi-Square(1)	0.4821

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/03/24 Time: 16:54

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.236103	0.048021	4.916690	0.0000
WGT_RESID^2(-1)	0.067037	0.096055	0.697898	0.4868
R-squared	0.004617	Mean dependent var		0.253700
Adjusted R-squared	-0.004863	S.D. dependent var		0.421720
S.E. of regression	0.422744	Akaike info criterion		1.134414
Sum squared resid	18.76479	Schwarz criterion		1.184373
Log likelihood	-58.69113	Hannan-Quinn criter.		1.154667
F-statistic	0.487062	Durbin-Watson stat		1.969965
Prob(F-statistic)	0.486783			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	0.585079	Prob. F(1,103)	0.4461
Obs*R-squared	0.593071	Prob. Chi-Square(1)	0.4412

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/04/24 Time: 06:02

Sample (adjusted): 6/29/2022 6/26/2024

Included observations: 105 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.946241	0.190720	4.961413	0.0000
WGT_RESID^2(-1)	0.075079	0.098155	0.764904	0.4461
R-squared	0.005648	Mean dependent var	1.022371	
Adjusted R-squared	-0.004006	S.D. dependent var	1.663749	
S.E. of regression	1.667078	Akaike info criterion	3.878886	
Sum squared resid	286.2524	Schwarz criterion	3.929437	
Log likelihood	-201.6415	Hannan-Quinn criter.	3.899370	
F-statistic	0.585079	Durbin-Watson stat	2.005036	
Prob(F-statistic)	0.446077			

2. Telur Ayam Ras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.002454	Prob. F(1,105)	0.9606
Obs*R-squared	0.002501	Prob. Chi-Square(1)	0.9601

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/03/24 Time: 13:28

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.388326	0.097326	3.989944	0.0001
WGT_RESID^2(-1)	-0.004835	0.097594	-0.049540	0.9606
R-squared	0.000023	Mean dependent var	0.386492	
Adjusted R-squared	-0.009500	S.D. dependent var	0.926717	
S.E. of regression	0.931108	Akaike info criterion	2.713633	
Sum squared resid	91.03109	Schwarz criterion	2.763592	
Log likelihood	-143.1793	Hannan-Quinn criter.	2.733885	
F-statistic	0.002454	Durbin-Watson stat	1.996193	
Prob(F-statistic)	0.960583			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	1.017348	Prob. F(1,105)	0.3155
Obs*R-squared	1.026777	Prob. Chi-Square(1)	0.3109

Test Equation:

Dependent Variable: WGT RESID^2

Method: Least Squares

Date: 10/03/24 Time: 19:28

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.652383	0.126117	5.172833	0.0000
WGT RESID^2(-1)	0.097960	0.097122	1.008637	0.3155
R-squared	0.009596	Mean dependent var	0.723233	
Adjusted R-squared	0.000164	S.D. dependent var	1.083577	
S.E. of regression	1.083489	Akaike info criterion	3.016764	
Sum squared resid	123.2645	Schwarz criterion	3.066723	
Log likelihood	-159.3969	Hannan-Quinn criter.	3.037017	
F-statistic	1.017348	Durbin-Watson stat	1.966941	
Prob(F-statistic)	0.315468			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	0.313966	Prob. F(1,104)	0.5765
Obs*R-squared	0.319041	Prob. Chi-Square(1)	0.5722

Test Equation:

Dependent Variable: WGT RESID^2

Method: Least Squares

Date: 10/04/24 Time: 09:54

Sample (adjusted): 6/22/2022 6/26/2024

Included observations: 106 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.821240	0.256314	3.204034	0.0018
WGT RESID^2(-1)	0.054564	0.097379	0.560327	0.5765
R-squared	0.003010	Mean dependent var	0.870387	
Adjusted R-squared	-0.006577	S.D. dependent var	2.471484	
S.E. of regression	2.479598	Akaike info criterion	4.672758	
Sum squared resid	639.4343	Schwarz criterion	4.723011	
Log likelihood	-245.6562	Hannan-Quinn criter.	4.693126	
F-statistic	0.313966	Durbin-Watson stat	1.984661	
Prob(F-statistic)	0.576462			

3. Daging Ayam Buras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.055468	Prob. F(1,106)	0.8143
Obs*R-squared	0.056485	Prob. Chi-Square(1)	0.8121

Test Equation:

Dependent Variable: WGT RESID^2

Method: Least Squares

Date: 10/05/24 Time: 18:10

Sample: 6/08/2022 6/26/2024

Included observations: 108

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.395957	0.117078	3.381986	0.0010
WGT RESID^2(-1)	-0.023691	0.100590	-0.235517	0.8143
R-squared	0.000523	Mean dependent var		0.387425
Adjusted R-squared	-0.008906	S.D. dependent var		1.151886
S.E. of regression	1.157004	Akaike info criterion		3.147890
Sum squared resid	141.8978	Schwarz criterion		3.197559
Log likelihood	-167.9860	Hannan-Quinn criter.		3.168029
F-statistic	0.055468	Durbin-Watson stat		1.915156
Prob(F-statistic)	0.814262			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	0.118642	Prob. F(1,105)	0.7312
Obs*R-squared	0.120766	Prob. Chi-Square(1)	0.7282

Test Equation:

Dependent Variable: WGT RESID^2

Method: Least Squares

Date: 10/03/24 Time: 18:41

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.744424	0.249693	2.981363	0.0036
WGT RESID^2(-1)	-0.033582	0.097497	-0.344445	0.7312
R-squared	0.001129	Mean dependent var		0.720462
Adjusted R-squared	-0.008384	S.D. dependent var		2.470238
S.E. of regression	2.480572	Akaike info criterion		4.673370
Sum squared resid	646.0901	Schwarz criterion		4.723330
Log likelihood	-248.0253	Hannan-Quinn criter.		4.693623
F-statistic	0.118642	Durbin-Watson stat		2.004102
Prob(F-statistic)	0.731201			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	0.001280	Prob. F(1,103)	0.9715
Obs*R-squared	0.001305	Prob. Chi-Square(1)	0.9712

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/04/24 Time: 06:31

Sample (adjusted): 6/29/2022 6/26/2024

Included observations: 105 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	1.064187	0.394140	2.700023	0.0081
WGT_RESID^2(-1)	-0.003525	0.098511	-0.035783	0.9715
R-squared	0.000012	Mean dependent var	1.060384	
Adjusted R-squared	-0.009696	S.D. dependent var	3.870422	
S.E. of regression	3.889141	Akaike info criterion	5.573117	
Sum squared resid	1557.918	Schwarz criterion	5.623669	
Log likelihood	-290.5887	Hannan-Quinn criter.	5.593602	
F-statistic	0.001280	Durbin-Watson stat	1.996949	
Prob(F-statistic)	0.971525			

4. Telur Ayam Buras

Tingkat Produsen

Heteroskedasticity Test: ARCH

F-statistic	0.077788	Prob. F(1,105)	0.7809
Obs*R-squared	0.079211	Prob. Chi-Square(1)	0.7784

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/05/24 Time: 18:13

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.635558	0.589188	1.078703	0.2832
WGT_RESID^2(-1)	0.027208	0.097553	0.278905	0.7809
R-squared	0.000740	Mean dependent var	0.653311	
Adjusted R-squared	-0.008776	S.D. dependent var	6.032517	
S.E. of regression	6.058932	Akaike info criterion	6.459459	
Sum squared resid	3854.619	Schwarz criterion	6.509418	
Log likelihood	-343.5810	Hannan-Quinn criter.	6.479712	
F-statistic	0.077788	Durbin-Watson stat	1.999710	
Prob(F-statistic)	0.780867			

Tingkat Pedagang Besar

Heteroskedasticity Test: ARCH

F-statistic	0.133194	Prob. F(1,105)	0.7159
Obs*R-squared	0.135559	Prob. Chi-Square(1)	0.7127

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/05/24 Time: 18:16

Sample (adjusted): 6/15/2022 6/26/2024

Included observations: 107 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	1.045169	0.411638	2.539047	0.0126
WGT_RESID^2(-1)	-0.035589	0.097515	-0.364958	0.7159
R-squared	0.001267	Mean dependent var	1.009345	
Adjusted R-squared	-0.008245	S.D. dependent var	4.118243	
S.E. of regression	4.135185	Akaike info criterion	5.695456	
Sum squared resid	1795.474	Schwarz criterion	5.745415	
Log likelihood	-302.7069	Hannan-Quinn criter.	5.715709	
F-statistic	0.133194	Durbin-Watson stat	1.920261	
Prob(F-statistic)	0.715877			

Tingkat Konsumen

Heteroskedasticity Test: ARCH

F-statistic	0.039925	Prob. F(1,73)	0.8422
Obs*R-squared	0.040997	Prob. Chi-Square(1)	0.8395

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Date: 10/05/24 Time: 05:56

Sample (adjusted): 1/25/2023 6/26/2024

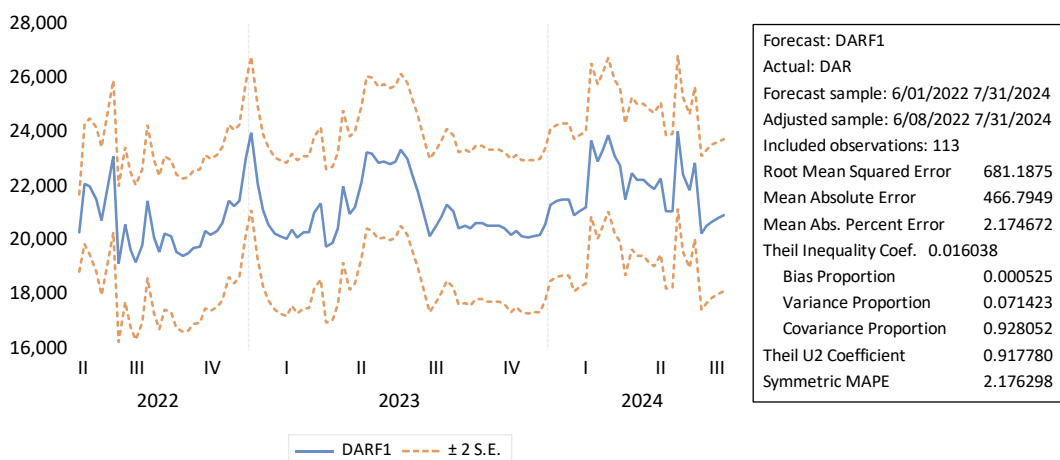
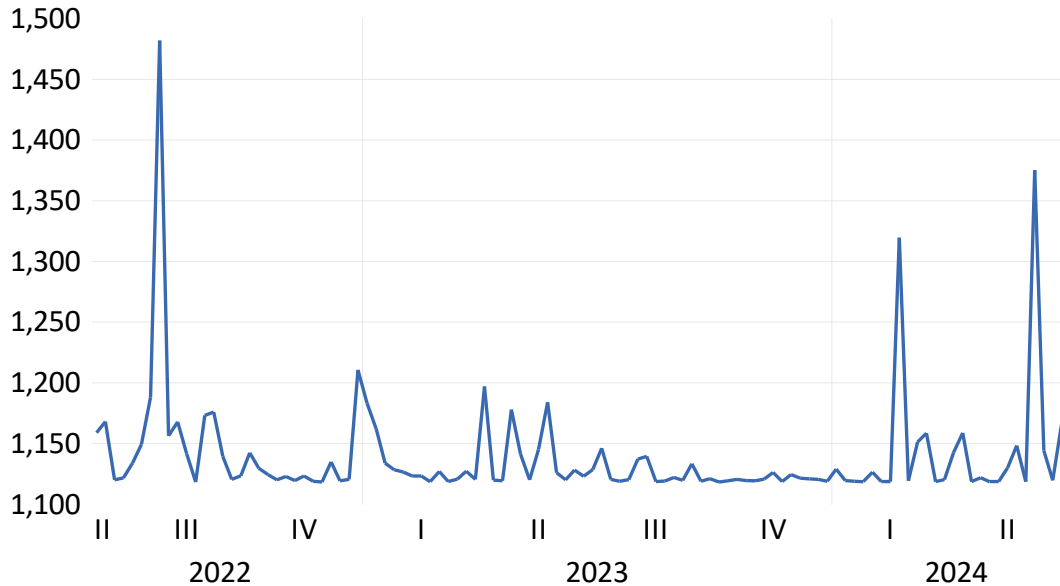
Included observations: 75 after adjustments

Variable	Coefficien...	Std. Error	t-Statistic	Prob.
C	0.646993	0.261377	2.475323	0.0156
WGT_RESID^2(-1)	-0.023386	0.117038	-0.199813	0.8422
R-squared	0.000547	Mean dependent var	0.632143	
Adjusted R-squared	-0.013145	S.D. dependent var	2.156028	
S.E. of regression	2.170151	Akaike info criterion	4.413776	
Sum squared resid	343.7977	Schwarz criterion	4.475575	
Log likelihood	-163.5166	Hannan-Quinn criter.	4.438452	
F-statistic	0.039925	Durbin-Watson stat	1.998077	
Prob(F-statistic)	0.842182			

Lampiran 8. Conditional Standar Deviation, Nilai Volatilitas dan Hasil Model Peramalan Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tingkat Produsen



GARCH = Variance + ARCH

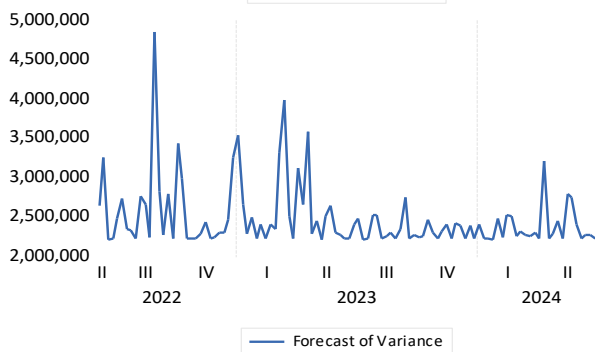
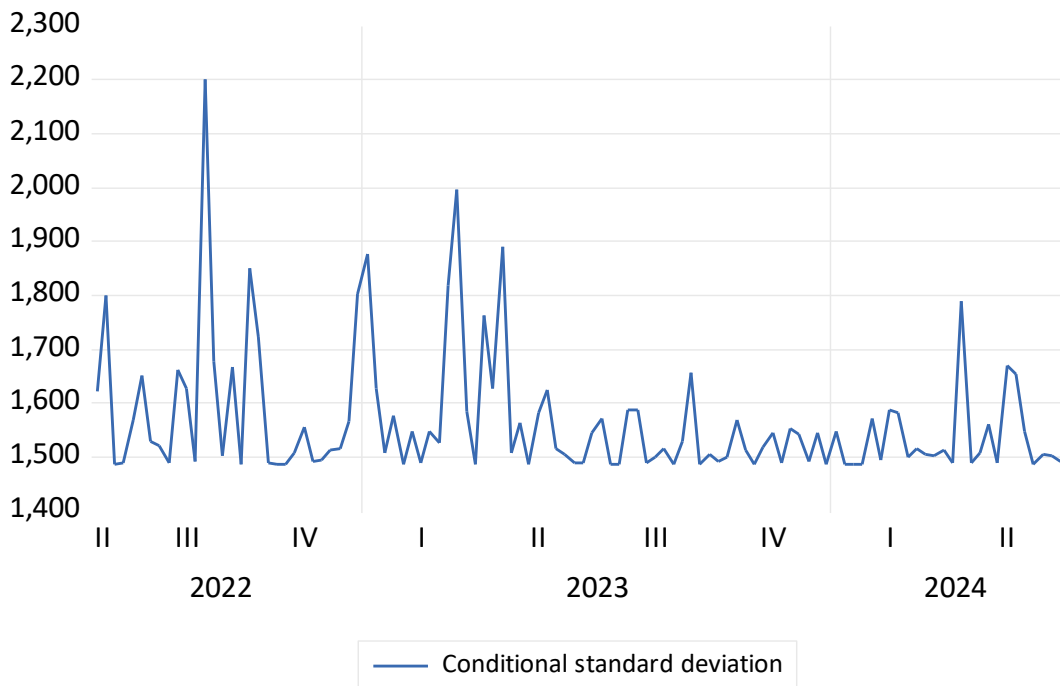
GARCH = 1250570.41402 + 0.112982671448 * RESID(-1)^2

Volatilitas = SQRT(Variance)

Volatilitas = Rp.1.118,289057

Tingkat Volatilitas = 0.112982671448 Rendah (Koefisien ARCH < 1)

Tingkat Pedagang Besar



GARCH = Variance + ARCH

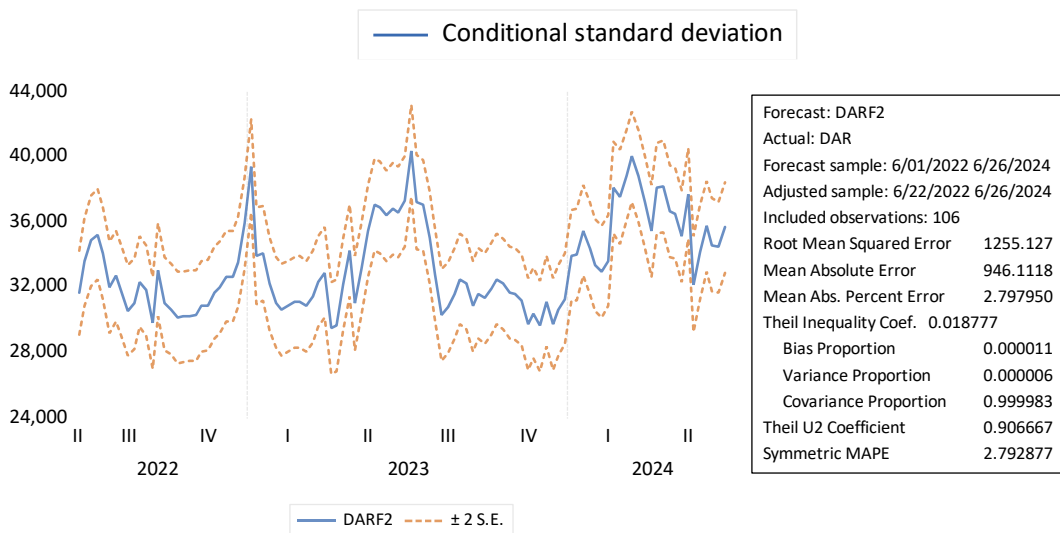
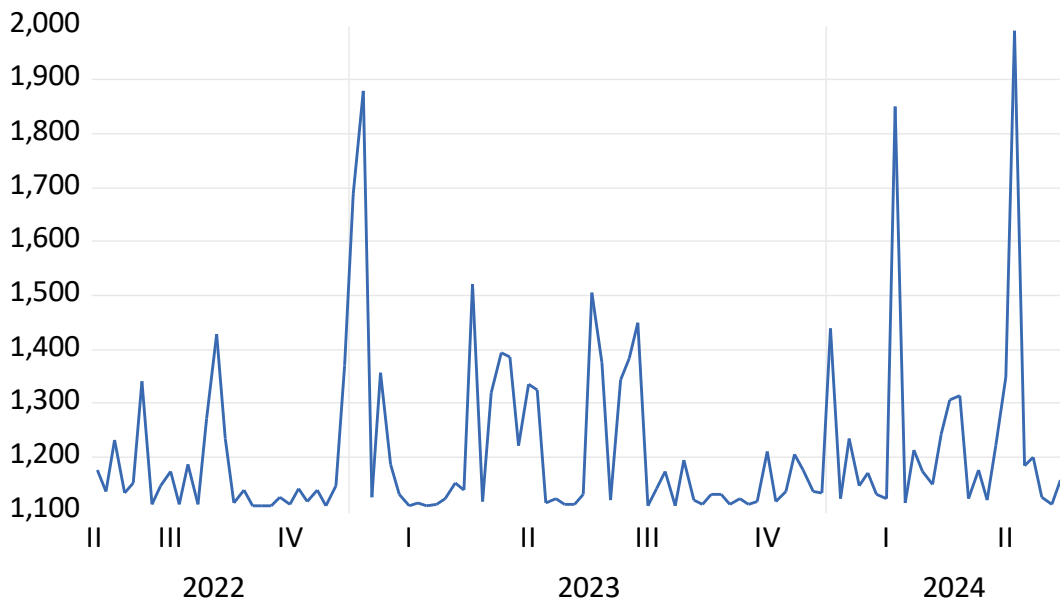
GARCH = 2208663.052 + 0.39147201088*RESID(-1)^2

Volatilitas = SQRT(Variance)

Volatilitas = Rp. 1.486,157142

Tingkat Volatilitas = 0.39147201088 Rendah (Koefisien ARCH < 1)

Tingkat Konsumen



GARCH = Variance + ARCH

GARCH = 1231572.8928 + 0.171428571429*RESID(-1)^2

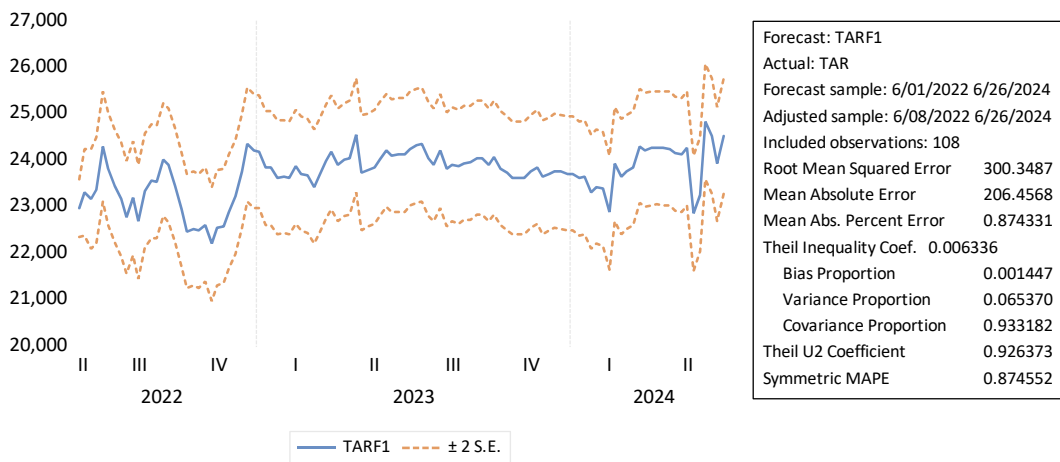
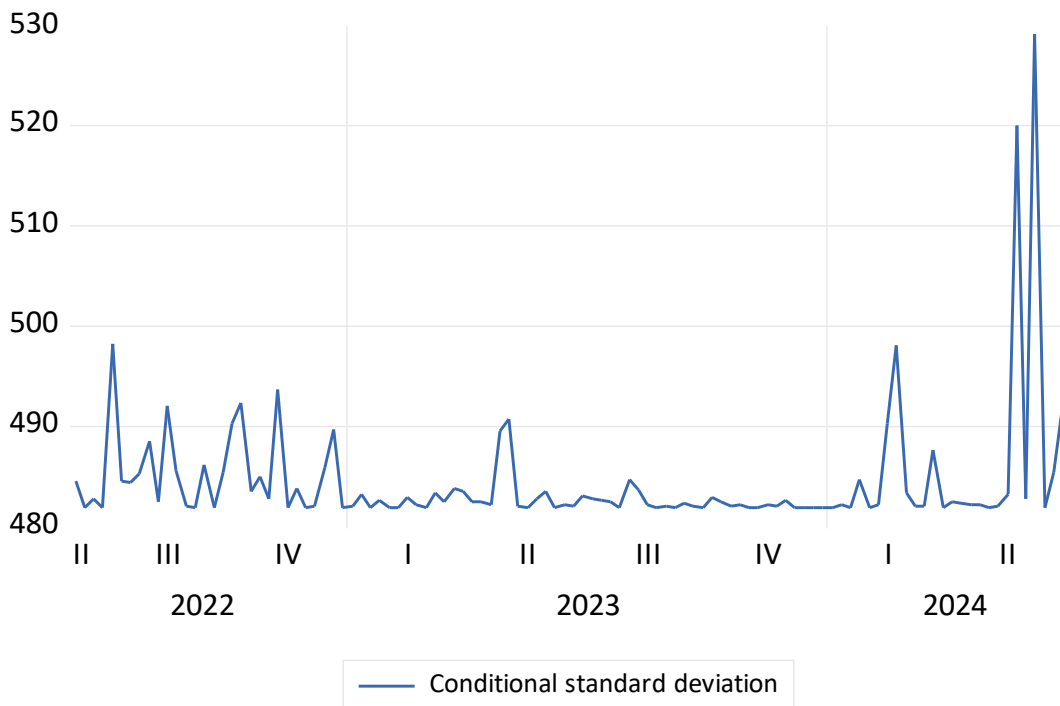
Volatilitas = SQRT(Variance)

Volatilitas = Rp. 1.109,762539

Tingkat Volatilitas = 0.171428571429 Rendah (Koefisien ARCH < 1)

2. Telur Ayam Ras

Tingkat Produsen



GARCH = Variance + ARCH

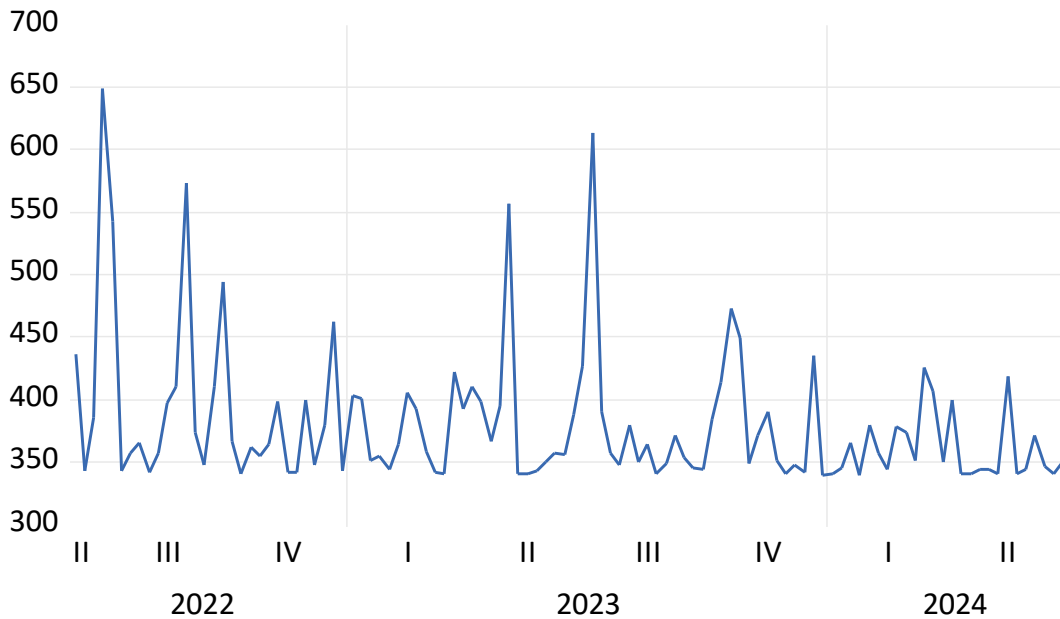
GARCH = 232119.430144 + 0.0301043801843*RESID(-1)^2

Volatilitas = SQRT(Variance)

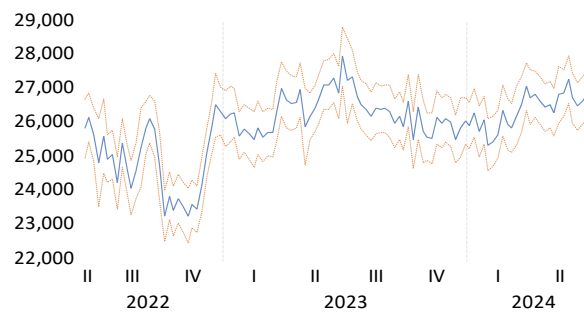
Volatilitas = Rp. 481,7877439

Tingkat Volatilitas = 0.0301043801843Rendah (Koefisien ARCH < 1)

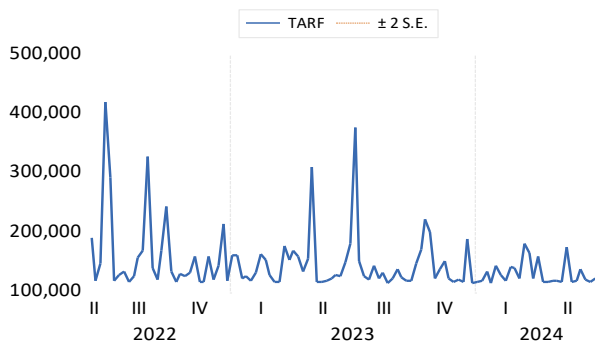
Tingkat Pedagang Besar



— Conditional standard deviation



Forecast: TARF	
Actual: TAR	
Forecast sample: 6/01/2022 6/26/2024	
Adjusted sample: 6/08/2022 6/26/2024	
Included observations: 108	
Root Mean Squared Error	330.0496
Mean Absolute Error	257.8850
Mean Abs. Percent Error	0.995219
Theil Inequality Coef.	0.006358
Bias Proportion	0.000609
Variance Proportion	0.004646
Covariance Proportion	0.994745
Theil U2 Coefficient	0.772978
Symmetric MAPE	0.995134



— Forecast of Variance

GARCH = Variance + ARCH

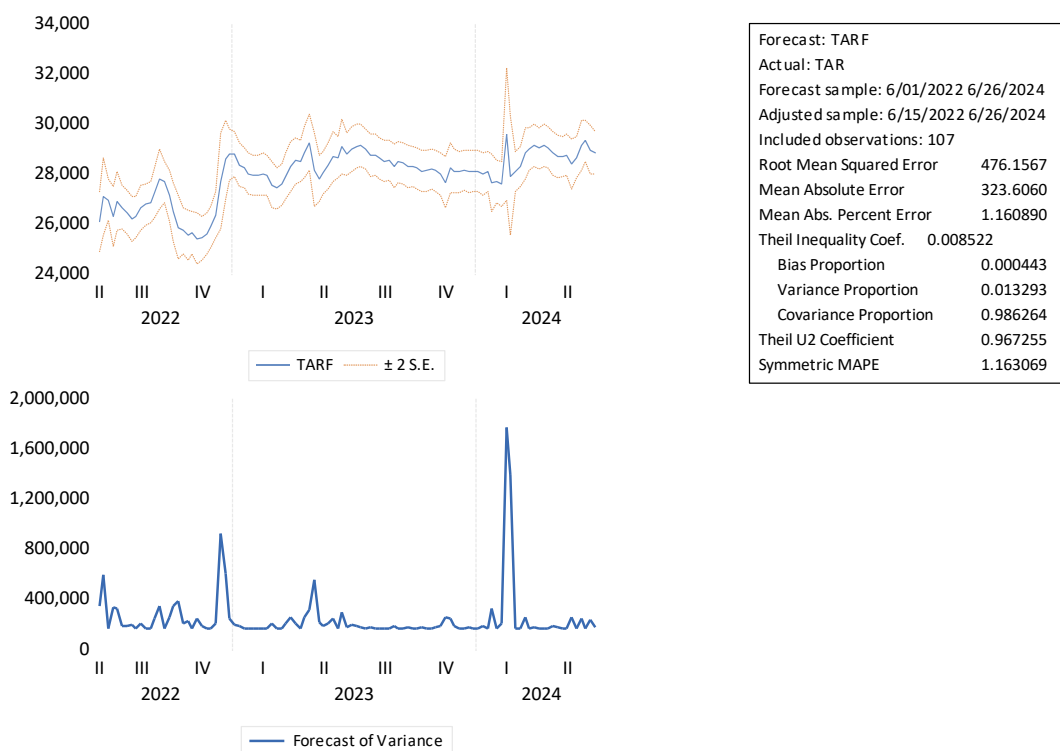
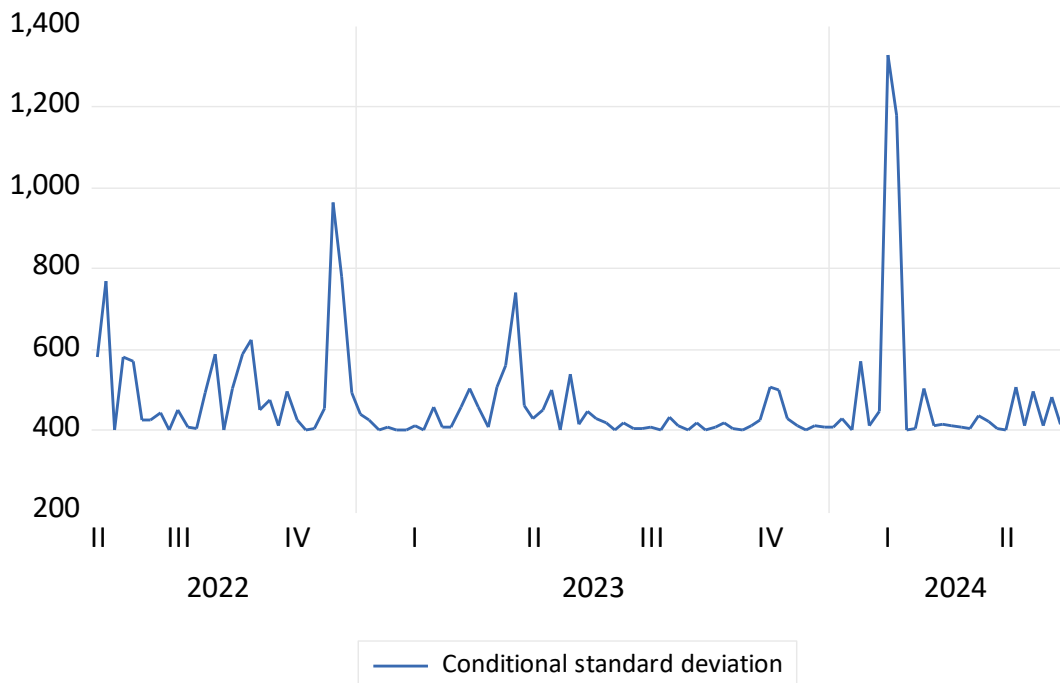
GARCH = 115668.054702 + 0.291121340858*RESID(-1)^2

Volatilitas = SQRT(Variance)

Volatilitas = Rp. 340,1000657

Tingkat Volatilitas = 0.291121340858 Rendah (Koefisien ARCH < 1)

Tingkat Konsumen



GARCH = Variance + ARCH

GARCH = 159405.057095 + 0.353757245421*RESID(-1)^2

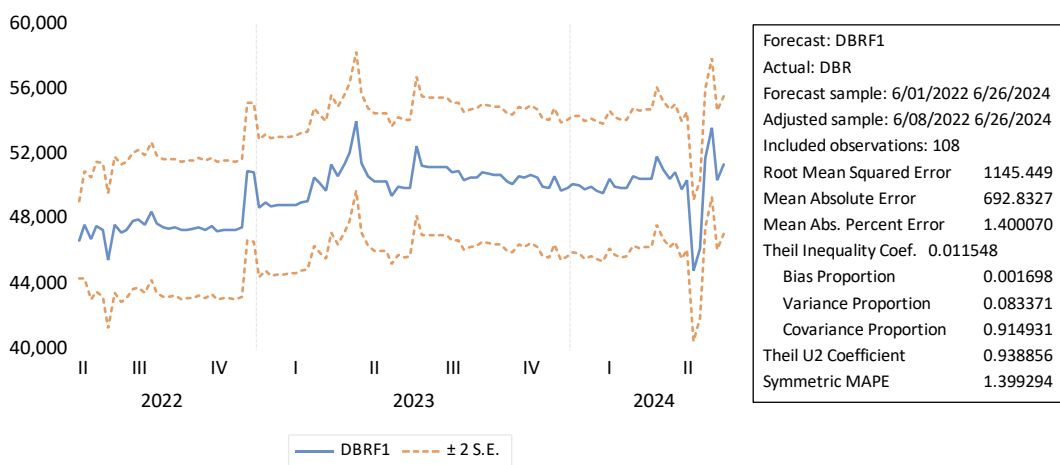
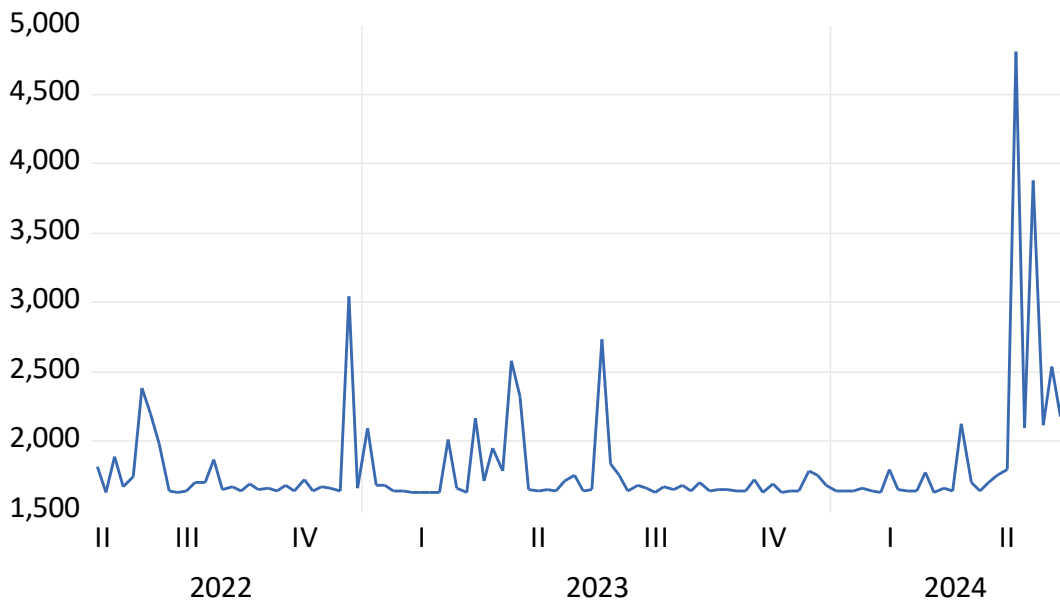
Volatilitas = SQRT(Variance)

Volatilitas = Rp. 399,2556288

Tingkat Volatilitas = 0.353757245421 Rendah (Koefisien ARCH < 1)

3. Daging Ayam Buras

Tingkat Produsen



$$\text{GARCH} = \text{Variance} + \text{ARCH}$$

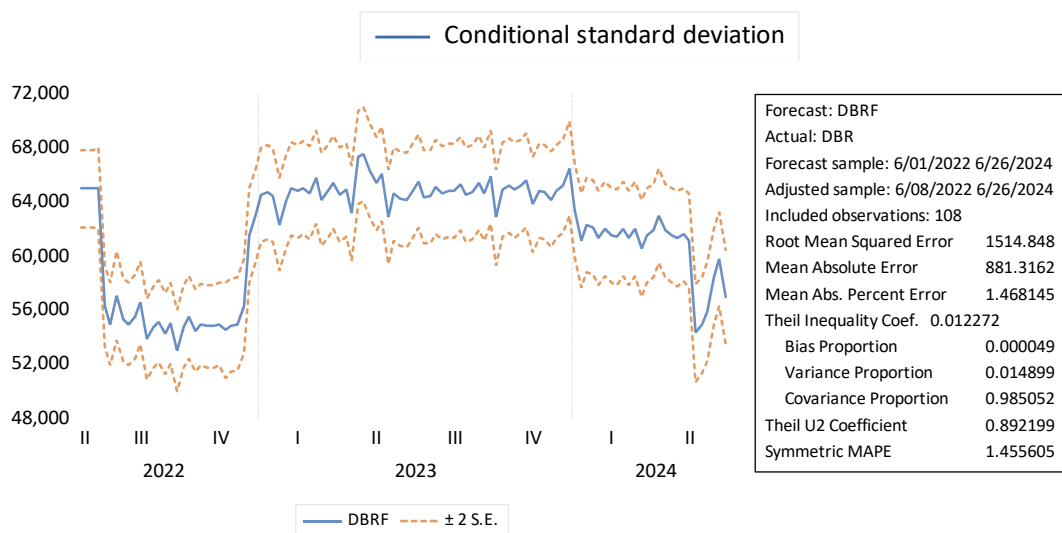
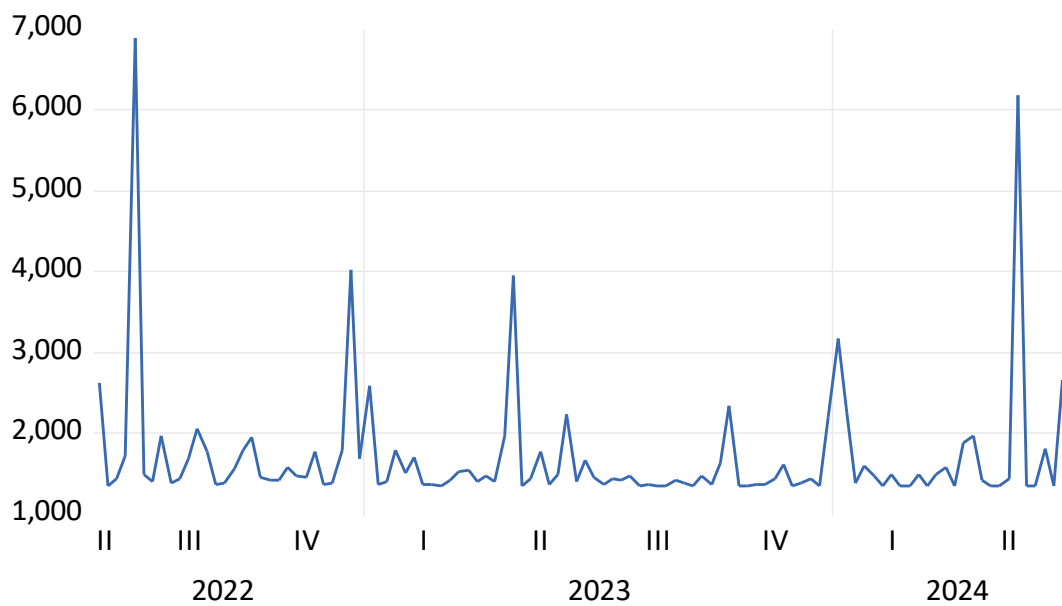
$$\text{GARCH} = 2663089.79458 + 0.661619214604 * \text{RESID}(-1)^2$$

$$\text{Volatilitas} = \text{SQRT}(\text{Variance})$$

$$\text{Volatilitas} = \text{Rp. } 1.631,897605$$

$$\text{Tingkat Volatilitas} = 0.661619214604 \text{ Rendah (Koefisien ARCH} < 1)$$

Tingkat Pedagang Besar



GARCH = Variance + ARCH

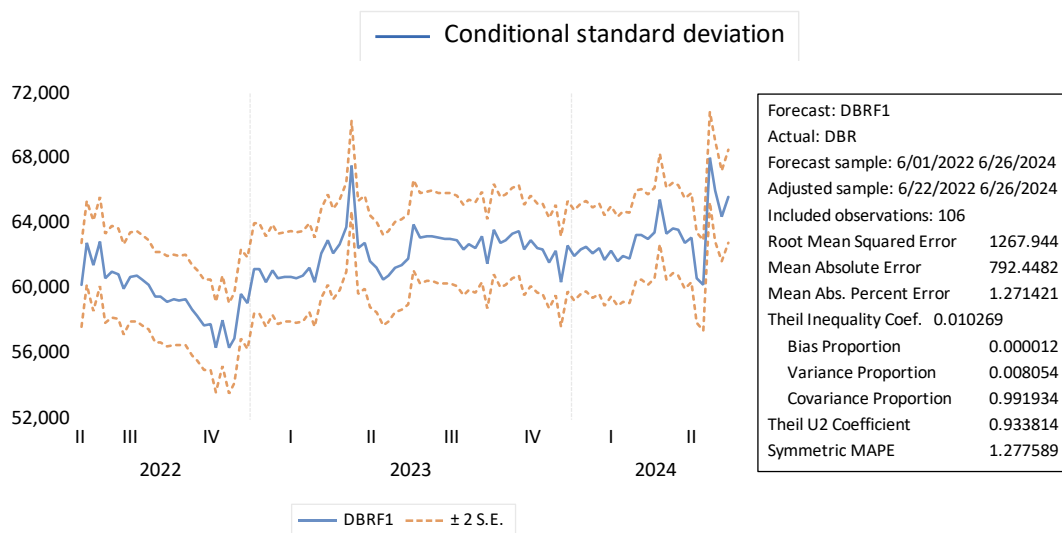
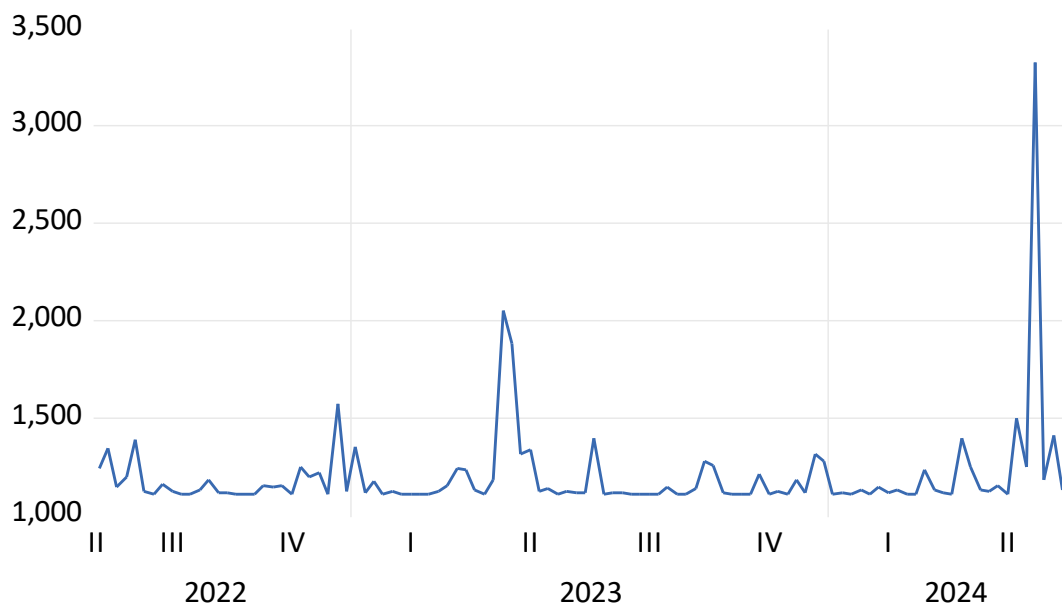
GARCH = 1797629.1763 + 0.932987665138*RESID(-1)^2

Volatilitas = SQRT(Variance)

Volatilitas = Rp. 1.340,756942

Tingkat Volatilitas = 0.932987665138 Rendah (Koefisien ARCH < 1)

Tingkat Konsumen



GARCH = Variance + ARCH

GARCH = 1225477.73466 + 0.171428571429*RESID(-1)^2

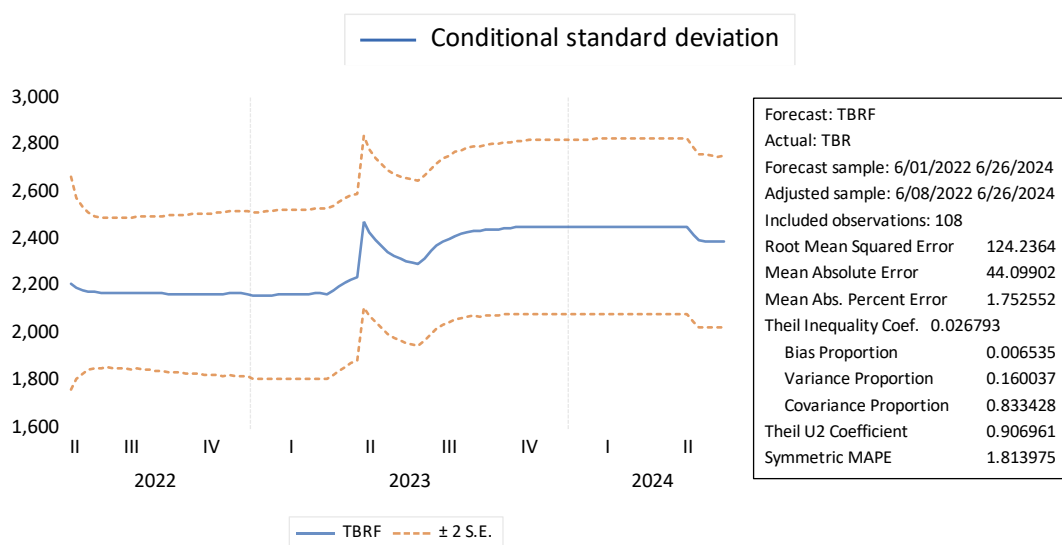
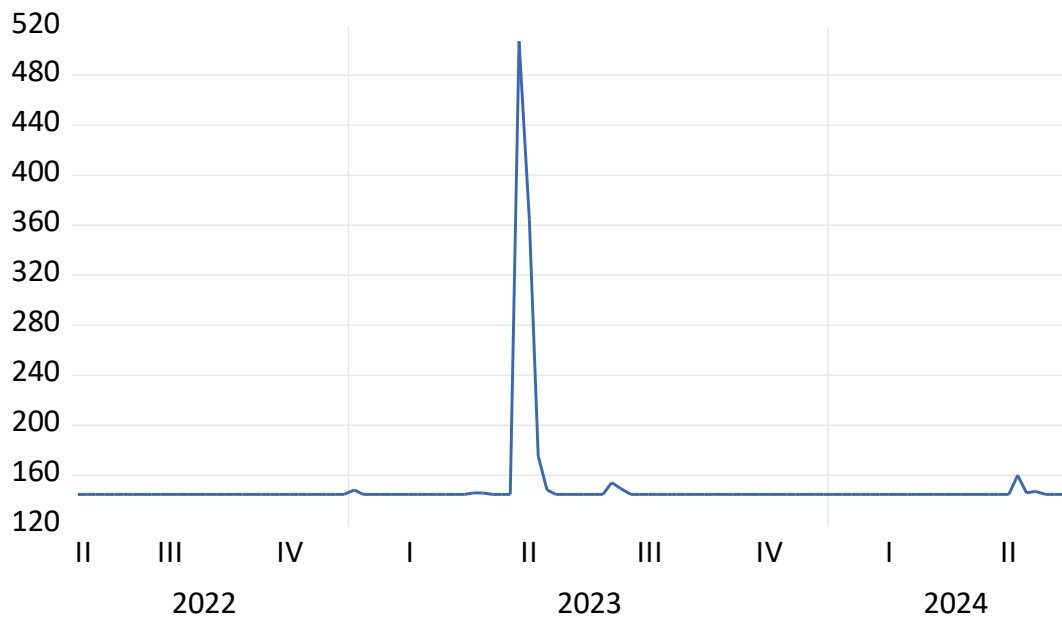
Volatilitas = SQRT(Variance)

Volatilitas = Rp. 1.107,012979

Tingkat Volatilitas = Rendah (Koefisien ARCH < 1)

4. Telur Ayam Buras

Tingkat Produsen



GARCH = Variance + ARCH

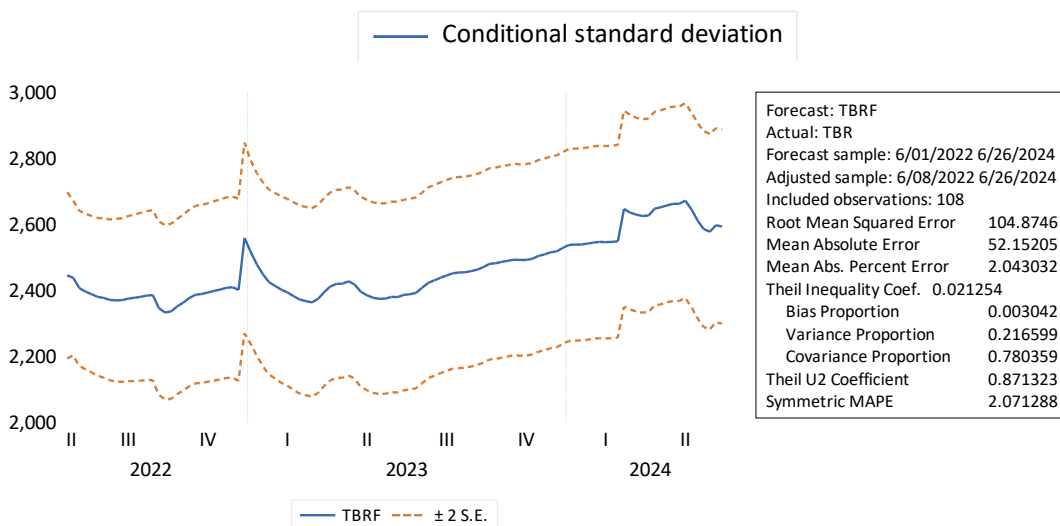
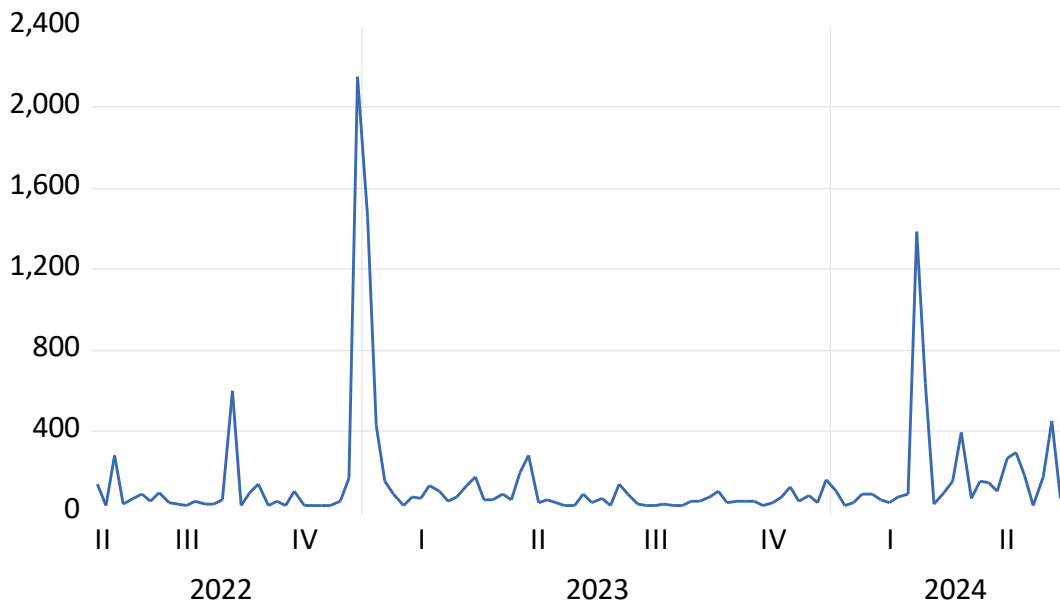
GARCH = $20644.0998138 + 0.183654203287 \cdot \text{RESID}(-1)^2$

Volatilitas = $\text{SQRT}(\text{Variance})$

Volatilitas = Rp. 143,6805478

Tingkat Volatilitas = 0.183654203287 Rendah (Koefisien ARCH < 1)

Tingkat Pedagang Besar



GARCH = Variance + ARCH

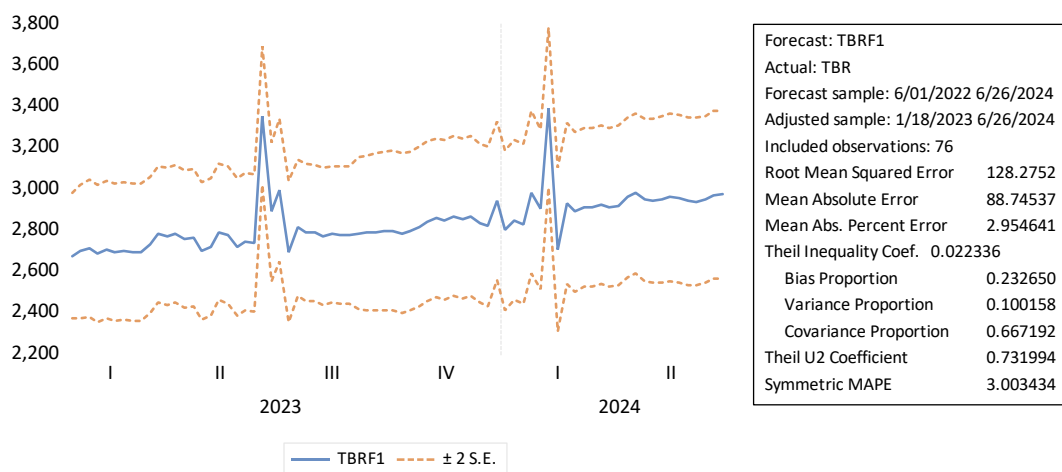
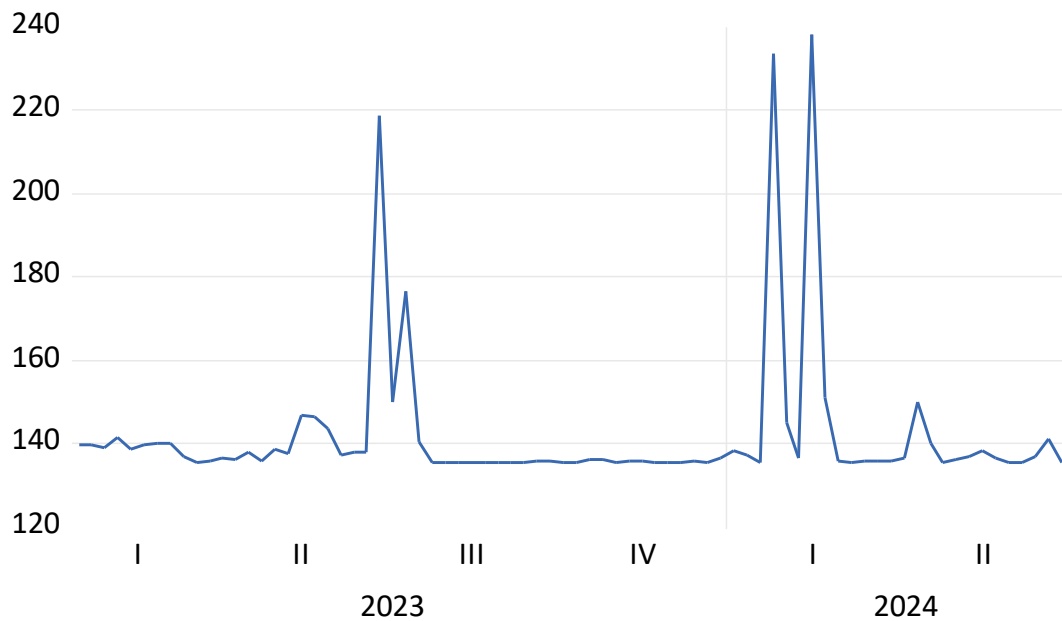
GARCH = $823.962794377 + 7.70652457414 \cdot \text{RESID}(-1)^2$

Volatilitas = $\text{SQRT}(\text{Variance})$

Volatilitas = Rp. 28,70475212

Tingkat Volatilitas = 7.70652457414 Sangat Tinggi (Koefisien ARCH >1)

Tingkat Konsumen



$$\text{GARCH} = \text{Variance} + \text{ARCH}$$

$$\text{GARCH} = 18342.3762169 + 0.171428571429 \cdot \text{RESID}(-1)^2$$

$$\text{Volatilitas} = \text{SQRT}(\text{Variance})$$

$$\text{Volatilitas} = \text{Rp. } 135,434029$$

$$\text{Tingkat Volatilitas} = 0.171428571429 \text{ Rendah (Koefisien ARCH} < 1)$$

Lampiran 9. Nilai Volatilitas Harian Berdasarkan *Conditional Standar Deviation*
 Harga Produk Unggas di Provinsi Jambi

1. Daging Ayam Ras

Tanggal	Volatilitas Harian Harga Daging Ayam Ras Berdasarkan Nilai Conditional Standar Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jun 2022 M-22			
Jun 2022 M-23	1158,906	1621,791	
Jun 2022 M-24	1167,997	1800,577	
Jun 2022 M-25	1120,126	1486,218	1175,915
Jun 2022 M-26	1121,52	1489,033	1135,773
Jul 2022 M-27	1133,892	1569,791	1232,394
Jul 2022 M-28	1149,316	1651,295	1132,344
Jul 2022 M-29	1188,068	1528,783	1150,493
Jul 2022 M-30	1482,015	1521,123	1340,711
Aug 2022 M-31	1156,43	1489,731	1111,763
Aug 2022 M-32	1167,743	1660,874	1145,865
Aug 2022 M-33	1141,768	1625,824	1173,877
Aug 2022 M-34	1118,348	1491,274	1111,091
Aug 2022 M-35	1173,142	2199,37	1186,864
Sep 2022 M-36	1175,854	1678,661	1111,831
Sep 2022 M-37	1139,326	1502,353	1271,378
Sep 2022 M-38	1120,344	1667,156	1428,869
Sep 2022 M-39	1123,338	1486,27	1234,549
Oct 2022 M-40	1142,242	1849,138	1115,536
Oct 2022 M-41	1129,457	1723,608	1137,717
Oct 2022 M-42	1124,341	1488,922	1109,864
Oct 2022 M-43	1120,126	1487,479	1109,9
Nov 2022 M-44	1122,764	1487,248	1110,251
Nov 2022 M-45	1119,384	1507,04	1124,867
Nov 2022 M-46	1123,203	1556,482	1110,791
Nov 2022 M-47	1118,836	1490,816	1141,353
Nov 2022 M-48	1118,346	1493,772	1118,394
Dec 2022 M-49	1134,75	1512,155	1137,443
Dec 2022 M-50	1119,28	1515,878	1110,527
Dec 2022 M-51	1120,51	1566,561	1147,024
Dec 2022 M-52	1210,599	1801,271	1370,183
Jan 2023 M-1	1183,223	1877,183	1688,565
Jan 2023 M-2	1161,827	1626,931	1878,485
Jan 2023 M-3	1133,779	1506,552	1125,427
Jan 2023 M-4	1128,317	1576,001	1355,662
Feb 2023 M-5	1126,611	1486,409	1186,624
Feb 2023 M-6	1123,145	1548,019	1129,315
Feb 2023 M-7	1123,269	1488,888	1110,492
Feb 2023 M-8	1118,374	1546,838	1113,886
Mar 2023 M-9	1126,89	1526,694	1110,41

Tanggal	Volatilitas Harian Harga Daging Ayam Ras Berdasarkan Nilai Conditional Standar Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Mar 2023 M-10	1118,733	1819,084	1112,965
Mar 2023 M-11	1120,588	1995,2	1123,336
Mar 2023 M-12	1127,098	1583,253	1152,696
Mar 2023 M-13	1120,42	1487,406	1138,876
Apr 2023 M-14	1196,946	1762,486	1521,046
Apr 2023 M-15	1119,77	1628,154	1117,126
Apr 2023 M-16	1119,309	1889,312	1320,351
Apr 2023 M-17	1177,844	1508,208	1393,545
May 2023 M-18	1141,362	1564,509	1385,42
May 2023 M-19	1119,985	1486,158	1221,957
May 2023 M-20	1145,151	1582,081	1335,196
May 2023 M-21	1183,945	1623,069	1324,858
May 2023 M-22	1125,92	1514,904	1114,028
Jun 2023 M-23	1120,019	1505,363	1121,576
Jun 2023 M-24	1128,087	1488,313	1112,161
Jun 2023 M-25	1123,071	1488,293	1111,347
Jun 2023 M-26	1128,565	1545,606	1131,206
Jul 2023 M-27	1146,015	1571,036	1504,193
Jul 2023 M-28	1120,33	1486,18	1374,971
Jul 2023 M-29	1118,856	1486,368	1120,973
Jul 2023 M-30	1120,258	1586,964	1342,495
Aug 2023 M-31	1137,102	1586,37	1382,432
Aug 2023 M-32	1139,399	1490,149	1448,365
Aug 2023 M-33	1118,674	1499,885	1110,008
Aug 2023 M-34	1119,092	1514,38	1141,914
Aug 2023 M-35	1122,078	1486,534	1172,758
Sep 2023 M-36	1119,654	1527,562	1109,921
Sep 2023 M-37	1133,253	1656,91	1194,604
Sep 2023 M-38	1118,751	1487,511	1120,26
Sep 2023 M-39	1121,006	1504,66	1113,057
Oct 2023 M-40	1118,328	1492,329	1129,928
Oct 2023 M-41	1119,181	1500,677	1130,925
Oct 2023 M-42	1120,414	1568,392	1110,831
Oct 2023 M-43	1119,508	1512,36	1123,391
Nov 2023 M-44	1119,31	1486,758	1111,928
Nov 2023 M-45	1120,622	1517,846	1117,747
Nov 2023 M-46	1126,17	1545,503	1209,089
Nov 2023 M-47	1118,681	1487,631	1117,166
Nov 2023 M-48	1124,438	1553,841	1136,466
Dec 2023 M-49	1121,466	1541,721	1204,793
Dec 2023 M-50	1120,765	1491,069	1174,609
Dec 2023 M-51	1120,457	1544,226	1135,79
Dec 2023 M-52	1118,819	1487,511	1133,647

Tanggal	Volatilitas Harian Harga Daging Ayam Ras Berdasarkan Nilai Conditional Standar Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jan 2024 M-1	1128,856	1548,151	1438,316
Jan 2024 M-2	1119,404	1487,303	1122,703
Jan 2024 M-3	1118,886	1486,489	1234,423
Jan 2024 M-4	1118,478	1486,173	1146,718
Jan 2024 M-5	1126,329	1571,415	1171,501
Feb 2024 M-6	1118,587	1493,868	1130,98
Feb 2024 M-7	1118,55	1586,497	1123,529
Feb 2024 M-8	1319,579	1582,167	1850,875
Feb 2024 M-9	1119,282	1500,729	1113,785
Mar 2024 M-10	1151,263	1516,221	1212,863
Mar 2024 M-11	1158,517	1505,452	1173,681
Mar 2024 M-12	1118,438	1501,141	1149,707
Mar 2024 M-13	1120,268	1512,832	1242,312
Apr 2024 M-14	1142,483	1488,793	1306,348
Apr 2024 M-15	1158,698	1789,399	1314,154
Apr 2024 M-16	1118,385	1489,87	1122,213
Apr 2024 M-17	1121,787	1507,999	1174,604
May 2024 M-18	1118,4	1560,789	1119,102
May 2024 M-19	1118,626	1489,83	1219,758
May 2024 M-20	1129,972	1668,281	1348,489
May 2024 M-21	1148,28	1652,847	1989,944
May 2024 M-22	1118,367	1547,712	1184,186
Jun 2024 M-23	1375,158	1487,534	1198,733
Jun 2024 M-24	1144,175	1505,294	1124,921
Jun 2024 M-25	1119,649	1501,635	1111,127
Jun 2024 M-26	1167,269	1490,364	1156,292

2. Telur Ayam Ras

Tanggal	Volatilitas Harian Telur Ayam Ras Berdasarkan Nilai Conditional Standar Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jun 2022 M-22			
Jun 2022 M-23	484,5415	436,5969	
Jun 2022 M-24	481,801	343,1831	581,7251
Jun 2022 M-25	482,7814	385,0656	767,2234
Jun 2022 M-26	481,7969	648,2856	400,6029
Jul 2022 M-27	498,248	542,2389	580,5872
Jul 2022 M-28	484,5437	343,4431	570,4543
Jul 2022 M-29	484,3766	357,477	425,464
Jul 2022 M-30	485,1743	365,951	423,644
Aug 2022 M-31	488,4802	342,0888	443,0249
Aug 2022 M-32	482,4366	356,8172	399,4108
Aug 2022 M-33	491,9931	397,6759	450,4436
Aug 2022 M-34	485,5746	410,8783	407,8846
Aug 2022 M-35	481,978	573,7307	402,9049
Sep 2022 M-36	481,868	373,9276	490,3312
Sep 2022 M-37	486,0943	347,4108	586,6102
Sep 2022 M-38	481,8851	410,6898	399,2631
Sep 2022 M-39	485,4526	493,5495	503,4344
Oct 2022 M-40	490,2374	367,2332	587,7967
Oct 2022 M-41	492,3097	340,5802	622,18
Oct 2022 M-42	483,4685	362,1021	449,679
Oct 2022 M-43	484,9449	354,5887	475,9318
Nov 2022 M-44	482,7664	363,8307	409,1104
Nov 2022 M-45	493,6795	398,599	495,5308
Nov 2022 M-46	481,8422	341,559	423,6581
Nov 2022 M-47	483,705	341,7006	400,9276
Nov 2022 M-48	481,7932	399,4128	402,468
Dec 2022 M-49	482,0137	348,3313	452,9913
Dec 2022 M-50	485,8321	379,8904	961,1142
Dec 2022 M-51	489,7152	462,5171	777,3976
Dec 2022 M-52	481,796	343,4934	492,0002
Jan 2023 M-1	482,0313	402,8697	437,3968
Jan 2023 M-2	483,126	401,0462	425,3163
Jan 2023 M-3	481,8053	351,3787	400,4868
Jan 2023 M-4	482,6191	354,6283	405,6532
Feb 2023 M-5	481,7877	344,8097	399,9644
Feb 2023 M-6	481,867	364,642	401,2952
Feb 2023 M-7	482,9422	405,0699	409,3226
Feb 2023 M-8	482,1678	392,3739	399,4045
Mar 2023 M-9	481,8583	358,3686	455,3446
Mar 2023 M-10	483,3393	342,1751	408,7626
Mar 2023 M-11	482,386	340,3626	408,8378

Tanggal	Volatilitas Harian Telur Ayam Ras Berdasarkan Nilai Conditional Standar Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Mar 2023 M-12	483,7922	422,3115	456,6681
Mar 2023 M-13	483,4105	392,1179	501,0447
Apr 2023 M-14	482,4417	410,7737	456,7679
Apr 2023 M-15	482,4188	398,6667	405,826
Apr 2023 M-16	482,0652	366,8605	507,1104
Apr 2023 M-17	489,4547	394,9752	557,6515
May 2023 M-18	490,6638	556,8975	741,1799
May 2023 M-19	481,9241	340,9207	460,6609
May 2023 M-20	481,8966	340,5757	427,0826
May 2023 M-21	482,7839	343,1805	449,9992
May 2023 M-22	483,4082	350,5992	497,4984
Jun 2023 M-23	481,7889	357,644	401,3526
Jun 2023 M-24	482,1347	356,3599	539,643
Jun 2023 M-25	481,9775	387,9283	415,0653
Jun 2023 M-26	483,0381	426,2836	444,6457
Jul 2023 M-27	482,7255	613,7097	429,577
Jul 2023 M-28	482,5569	389,7726	417,4195
Jul 2023 M-29	482,3925	356,9051	400,1117
Jul 2023 M-30	481,84	347,4003	416,4791
Aug 2023 M-31	484,6895	380,2046	403,7843
Aug 2023 M-32	483,6795	350,5731	402,6384
Aug 2023 M-33	482,1476	364,67	406,0262
Aug 2023 M-34	481,7877	340,1219	400,8141
Aug 2023 M-35	482,0555	349,0917	431,8475
Sep 2023 M-36	481,8796	371,1584	410,1148
Sep 2023 M-37	482,3413	353,1026	401,4864
Sep 2023 M-38	481,9463	345,45	417,4715
Sep 2023 M-39	481,9037	343,8867	400,2572
Oct 2023 M-40	482,8528	384,7588	405,8126
Oct 2023 M-41	482,3812	413,8961	418,1981
Oct 2023 M-42	481,9397	472,4827	401,935
Oct 2023 M-43	482,0754	449,2595	399,6173
Nov 2023 M-44	481,8121	348,9377	411,8515
Nov 2023 M-45	481,8132	371,8417	426,0521
Nov 2023 M-46	482,1046	389,7759	505,5441
Nov 2023 M-47	481,9964	351,2769	498,7322
Nov 2023 M-48	482,6535	340,3278	427,154
Dec 2023 M-49	481,83	347,8399	410,829
Dec 2023 M-50	481,8723	341,3295	400,166
Dec 2023 M-51	481,7906	434,5204	412,1858
Dec 2023 M-52	481,8163	340,1137	405,3864
Jan 2024 M-1	481,7883	340,1564	406,2609
Jan 2024 M-2	482,0761	345,1211	427,8392

Tanggal	Volatilitas Harian Telur Ayam Ras Berdasarkan Nilai Conditional Standar Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jan 2024 M-3	481,7881	365,2101	399,9184
Jan 2024 M-4	484,7068	340,111	569,7313
Jan 2024 M-5	481,7898	379,5958	409,298
Feb 2024 M-6	482,2116	357,0677	446,1382
Feb 2024 M-7	490,2117	344,7967	1327,656
Feb 2024 M-8	498,0506	378,0764	1179,702
Feb 2024 M-9	483,2828	374,2012	399,2852
Mar 2024 M-10	482,0118	351,1774	402,2391
Mar 2024 M-11	481,9294	425,8692	502,0984
Mar 2024 M-12	487,6535	406,6549	409,1159
Mar 2024 M-13	481,8714	349,8428	414,6061
Apr 2024 M-14	482,4949	399,4052	409,5482
Apr 2024 M-15	482,2482	341,0853	406,0559
Apr 2024 M-16	482,1941	340,9108	402,8647
Apr 2024 M-17	482,1691	344,2695	434,7651
May 2024 M-18	481,8058	343,8697	420,9738
May 2024 M-19	481,9246	340,4135	403,4779
May 2024 M-20	483,2445	418,1082	399,304
May 2024 M-21	520,0037	340,5951	505,9504
May 2024 M-22	482,7699	343,9117	408,9946
Jun 2024 M-23	529,2116	371,4449	493,9015
Jun 2024 M-24	481,8606	346,8068	411,2012
Jun 2024 M-25	485,3128	341,1391	480,2869
Jun 2024 M-26	491,9968	350,4736	414,5727

3. Daging Ayam Buras

Tanggal	Volatilitas Harian Harga Daging Ayam Buras Berdasarkan Nilai Conditional Standard Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jun 2022 M-22			
Jun 2022 M-23	1812,866	2624,012	
Jun 2022 M-24	1632,145	1349,653	
Jun 2022 M-25	1885,335	1425,814	1236,296
Jun 2022 M-26	1670,149	1715,673	1343,823
Jul 2022 M-27	1743,507	6888,531	1142,525
Jul 2022 M-28	2377,8	1479,888	1195,593
Jul 2022 M-29	2200,916	1406,562	1387,784
Jul 2022 M-30	1984,771	1962,057	1123,733
Aug 2022 M-31	1635,698	1379,171	1110,109
Aug 2022 M-32	1631,918	1430,735	1159,699
Aug 2022 M-33	1636,975	1687,127	1119,532
Aug 2022 M-34	1697,933	2053,744	1109,796
Aug 2022 M-35	1701,47	1771,463	1110,419
Sep 2022 M-36	1866,662	1368,578	1127,279
Sep 2022 M-37	1650,162	1376,242	1183,21
Sep 2022 M-38	1672,158	1561,458	1116,659
Sep 2022 M-39	1644,523	1794,027	1114,355
Oct 2022 M-40	1691,05	1951,661	1107,205
Oct 2022 M-41	1649,167	1456,904	1107,489
Oct 2022 M-42	1655,027	1411,56	1107,196
Oct 2022 M-43	1642,885	1416,878	1148,215
Nov 2022 M-44	1680,652	1569,922	1142,224
Nov 2022 M-45	1634,606	1465,288	1152,373
Nov 2022 M-46	1718,674	1451,502	1109,584
Nov 2022 M-47	1641,366	1764,452	1248,582
Nov 2022 M-48	1666,559	1354,221	1197,976
Dec 2022 M-49	1664,412	1386,175	1215,352
Dec 2022 M-50	1640,386	1795,055	1107,606
Dec 2022 M-51	3040,992	4015,807	1570,915
Dec 2022 M-52	1658,621	1681,206	1124,207
Jan 2023 M-1	2091,413	2577,66	1349,869
Jan 2023 M-2	1685,029	1355,295	1113,161
Jan 2023 M-3	1677,837	1397,775	1174,161
Jan 2023 M-4	1634,608	1783,153	1110,153
Feb 2023 M-5	1635,859	1496,175	1118,3
Feb 2023 M-6	1632,028	1690,99	1107,038
Feb 2023 M-7	1632,409	1359,437	1107,329
Feb 2023 M-8	1633,3	1365,797	1108,595
Mar 2023 M-9	1632,155	1341,009	1107,013
Mar 2023 M-10	2009,321	1410,364	1121,949
Mar 2023 M-11	1660,609	1525,432	1152,366

Tanggal	Volatilitas Harian Harga Daging Ayam Buras Berdasarkan Nilai Conditional Standard Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Mar 2023 M-12	1632,871	1532,464	1241,346
Mar 2023 M-13	2167,845	1389,863	1235,02
Apr 2023 M-14	1710,035	1462,291	1127,953
Apr 2023 M-15	1948,387	1396,994	1107,014
Apr 2023 M-16	1787,862	1968,765	1179,325
Apr 2023 M-17	2574,385	3952,507	2053,315
May 2023 M-18	2320,221	1340,758	1881,136
May 2023 M-19	1646,236	1425,259	1313,338
May 2023 M-20	1642,122	1772,421	1332,008
May 2023 M-21	1654,743	1362,133	1119,966
May 2023 M-22	1637,021	1494,79	1137,353
Jun 2023 M-23	1710,106	2228,827	1107,023
Jun 2023 M-24	1750,963	1405,934	1124,194
Jun 2023 M-25	1637,181	1670,53	1114,904
Jun 2023 M-26	1646,593	1450,408	1116,895
Jul 2023 M-27	2736,912	1365,463	1397,631
Jul 2023 M-28	1840,267	1429,184	1109,529
Jul 2023 M-29	1752,838	1416,394	1113,728
Jul 2023 M-30	1639,816	1462,314	1114,302
Aug 2023 M-31	1678,235	1346,125	1110,131
Aug 2023 M-32	1656,765	1354,034	1107,364
Aug 2023 M-33	1632,922	1343,728	1107,393
Aug 2023 M-34	1670,296	1346,039	1110,516
Aug 2023 M-35	1647,029	1422,39	1143,641
Sep 2023 M-36	1683,392	1388,848	1107,015
Sep 2023 M-37	1640,759	1349,057	1108,302
Sep 2023 M-38	1697,392	1465,281	1133,534
Sep 2023 M-39	1637,184	1361,809	1274,21
Oct 2023 M-40	1647,061	1619,557	1255,558
Oct 2023 M-41	1649,579	2335,921	1111,007
Oct 2023 M-42	1635,863	1341,126	1107,015
Oct 2023 M-43	1638,207	1343,947	1109,611
Nov 2023 M-44	1720,102	1356,762	1110,394
Nov 2023 M-45	1632,722	1364,641	1209,439
Nov 2023 M-46	1689,051	1438,389	1107,144
Nov 2023 M-47	1631,908	1606,61	1119,754
Nov 2023 M-48	1641,701	1342,581	1109,12
Dec 2023 M-49	1634,676	1380,213	1177,314
Dec 2023 M-50	1779,76	1428,109	1117,197
Dec 2023 M-51	1747,97	1342,636	1316,449
Dec 2023 M-52	1685,123	2194,706	1279,21
Jan 2024 M-1	1642,959	3172,896	1107,177
Jan 2024 M-2	1636,161	2243,642	1113,518

Tanggal	Volatilitas Harian Harga Daging Ayam Buras Berdasarkan Nilai Conditional Standard Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jan 2024 M-3	1635,543	1386,318	1107,103
Jan 2024 M-4	1656,753	1593,93	1125,41
Jan 2024 M-5	1634,629	1466,79	1107,252
Feb 2024 M-6	1631,949	1342,812	1147,155
Feb 2024 M-7	1791,554	1487,463	1112,015
Feb 2024 M-8	1654,197	1342,535	1128,109
Feb 2024 M-9	1636,745	1340,78	1107,283
Mar 2024 M-10	1635,06	1488,597	1108,551
Mar 2024 M-11	1777,952	1340,866	1235,057
Mar 2024 M-12	1632,174	1484,225	1125,712
Mar 2024 M-13	1660,521	1577,079	1115,208
Apr 2024 M-14	1639,017	1345,783	1107,035
Apr 2024 M-15	2121,479	1871,268	1393,861
Apr 2024 M-16	1705,542	1964,888	1244,136
Apr 2024 M-17	1634,503	1424,494	1126,489
May 2024 M-18	1696,253	1340,84	1120,556
May 2024 M-19	1756,982	1340,844	1151,741
May 2024 M-20	1792,381	1441,292	1107,851
May 2024 M-21	4810,239	6178,283	1501,266
May 2024 M-22	2094,816	1353,17	1245,28
Jun 2024 M-23	3879,38	1352,211	3324,426
Jun 2024 M-24	2110,17	1797,559	1183,459
Jun 2024 M-25	2534,929	1347,594	1407,328
Jun 2024 M-26	2171,251	2654,435	1127,895

4. Telur Ayam Buras

Tanggal	Volatilitas Harian Harga Telur Ayam Buras Berdasarkan Nilai Conditional Standard Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jun 2022 M-22			
Jun 2022 M-23	143,9322	140,4138047	139,5499
Jun 2022 M-24	143,8127	28,95306375	139,7057
Jun 2022 M-25	143,9415	282,1471833	139,0929
Jun 2022 M-26	143,9856	42,46445084	141,4976
Jul 2022 M-27	143,9986	64,85503293	138,7501
Jul 2022 M-28	144,0024	91,83567527	139,8158
Jul 2022 M-29	143,7164	53,75514899	140,0427
Jul 2022 M-30	144,3551	95,94129033	140,0319
Aug 2022 M-31	144,0899	42,95091096	136,9495
Aug 2022 M-32	144,0271	41,54103248	135,4398
Aug 2022 M-33	144,0103	29,06154861	135,8443
Aug 2022 M-34	143,6807	54,5293277	136,5985
Aug 2022 M-35	144,5953	38,56485266	136,0421
Sep 2022 M-36	144,1402	37,35231529	137,9261
Sep 2022 M-37	144,0398	61,65013287	135,6333
Sep 2022 M-38	144,0138	594,9463797	138,6976
Sep 2022 M-39	144,0066	30,15935704	137,6337
Oct 2022 M-40	144,0046	98,05021026	146,6673
Oct 2022 M-41	144,0041	139,0844862	146,2267
Oct 2022 M-42	144,0039	28,93176272	143,5236
Oct 2022 M-43	144,0039	49,86519075	137,0378
Nov 2022 M-44	144,0038	34,11086103	137,7778
Nov 2022 M-45	144,0038	105,7505252	137,9419
Nov 2022 M-46	144,0038	29,57565985	139,5499
Nov 2022 M-47	144,0038	31,83448705	139,7057
Nov 2022 M-48	144,0038	32,90324185	139,0929
Dec 2022 M-49	143,7165	30,32854884	141,4976
Dec 2022 M-50	144,3552	51,95070156	138,7501
Dec 2022 M-51	144,0279	164,4208326	139,8158
Dec 2022 M-52	144,0679	2151,820638	140,0427
Jan 2023 M-1	147,2414	1454,369539	139,5499
Jan 2023 M-2	143,7738	425,2355472	139,7057
Jan 2023 M-3	143,7846	152,3273704	139,5499
Jan 2023 M-4	143,9299	90,99495127	139,7057
Feb 2023 M-5	143,7095	31,37675767	139,0929
Feb 2023 M-6	144,3462	72,67073806	141,4976
Feb 2023 M-7	144,088	66,35505091	138,7501
Feb 2023 M-8	144,0266	128,2818667	139,8158
Mar 2023 M-9	144,0102	100,7347778	140,0427
Mar 2023 M-10	144,0056	51,72443893	140,0319
Mar 2023 M-11	143,7167	71,06781922	136,9495

Tanggal	Volatilitas Harian Harga Telur Ayam Buras Berdasarkan Nilai Conditional Standard Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Mar 2023 M-12	144,3554	127,6217938	135,4398
Mar 2023 M-13	144,09	174,6968889	135,8443
Apr 2023 M-14	145,3141	56,68329639	136,5985
Apr 2023 M-15	144,9022	62,53750049	136,0421
Apr 2023 M-16	143,683	88,04308323	137,9261
Apr 2023 M-17	143,7421	57,73338377	135,6333
May 2023 M-18	143,7907	196,9833899	138,6976
May 2023 M-19	507,5632	276,9893309	137,6337
May 2023 M-20	364,9985	46,0790332	146,6673
May 2023 M-21	174,4607	57,78948253	146,2267
May 2023 M-22	147,2704	47,10514705	143,5236
Jun 2023 M-23	144,3178	28,70491016	137,0378
Jun 2023 M-24	143,9178	31,87431516	137,7778
Jun 2023 M-25	143,84	90,3675699	137,9419
Jun 2023 M-26	143,8208	49,09136211	218,438
Jul 2023 M-27	143,6886	64,12708183	150,0709
Jul 2023 M-28	143,9845	29,39799082	176,5578
Jul 2023 M-29	153,5652	135,2430776	140,261
Jul 2023 M-30	148,7012	85,9100037	135,4517
Aug 2023 M-31	144,0733	40,90666565	135,4348
Aug 2023 M-32	143,7085	34,81573201	135,4393
Aug 2023 M-33	143,682	34,94166643	135,4393
Aug 2023 M-34	143,6805	37,78037224	135,4639
Aug 2023 M-35	143,6806	34,64825187	135,4362
Sep 2023 M-36	143,6807	33,47104836	135,5263
Sep 2023 M-37	143,6807	50,52513992	135,5344
Sep 2023 M-38	144,1995	50,43541596	135,7453
Sep 2023 M-39	143,8918	73,57870591	135,6492
Oct 2023 M-40	143,6949	101,6566679	135,5377
Oct 2023 M-41	143,7039	43,77715868	135,4357
Oct 2023 M-42	143,6939	51,82039582	136,0302
Oct 2023 M-43	143,6811	50,87703665	136,2684
Nov 2023 M-44	143,7026	49,89869851	135,5179
Nov 2023 M-45	143,693	34,49941605	135,8008
Nov 2023 M-46	143,6822	43,07363236	135,6409
Nov 2023 M-47	143,681	71,26940205	135,5587
Nov 2023 M-48	143,6808	123,4112192	135,438
Dec 2023 M-49	143,6807	50,64673875	135,4452
Dec 2023 M-50	143,6807	82,70620895	135,6451
Dec 2023 M-51	143,6807	43,03880113	135,5297
Dec 2023 M-52	143,6807	157,3206667	136,5895
Jan 2024 M-1	143,6807	102,1704397	138,3445
Jan 2024 M-2	143,6807	28,71028384	137,264

Tanggal	Volatilitas Harian Harga Telur Ayam Buras Berdasarkan Nilai Conditional Standard Deviation di Provinsi Jambi		
	Produsen	Pedagang Besar	Konsumen
Jan 2024 M-3	143,6807	48,1620997	135,4351
Jan 2024 M-4	143,6807	86,77825476	233,4
Jan 2024 M-5	143,6807	89,38201713	145,0441
Feb 2024 M-6	143,6807	59,66461296	136,4214
Feb 2024 M-7	143,6807	44,97381886	237,8914
Feb 2024 M-8	143,6807	76,88247883	151,0927
Feb 2024 M-9	143,6807	86,90411705	135,8023
Mar 2024 M-10	143,6807	1384,121919	135,4459
Mar 2024 M-11	143,6807	635,7621833	135,8664
Mar 2024 M-12	143,6883	39,46252222	135,8897
Mar 2024 M-13	143,6871	93,17290679	135,6399
Apr 2024 M-14	143,6816	153,872949	136,4123
Apr 2024 M-15	143,6809	392,9837645	150,0769
Apr 2024 M-16	143,6808	64,99994855	140,0798
Apr 2024 M-17	143,6807	153,1993707	135,4362
May 2024 M-18	143,6807	146,6746233	135,9462
May 2024 M-19	143,6807	99,51292222	136,7257
May 2024 M-20	143,727	262,3980301	138,0843
May 2024 M-21	159,4214	292,3440496	136,621
May 2024 M-22	145,5372	183,7382739	135,5626
Jun 2024 M-23	146,4462	32,44766674	135,436
Jun 2024 M-24	143,7795	174,0275208	136,652
Jun 2024 M-25	143,7018	446,8299506	141,0741
Jun 2024 M-26	143,8619	69,17571411	135,5275

Lampiran 10. Uji Normalitas Distribusi Data Volatilitas Harga Produk Unggas

Tests of Normality

		Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Tingkatan Pasar	Statistic	df	Sig.	Statistic	df	Sig.
Daging Ayam Ras	Produsen	.454	109	.000	.258	109	.000
	Pedagang Besar	.356	109	.000	.506	109	.000
	Konsumen	.364	109	.000	.615	109	.000
Telur Ayam Ras	Produsen	.505	109	.000	.124	109	.000
	Pedagang Besar	.505	109	.000	.124	109	.000
	Konsumen	.323	109	.000	.592	109	.000
Daging Ayam Buras	Produsen	.351	109	.000	.505	109	.000
	Pedagang Besar	.328	109	.000	.488	109	.000
	Konsumen	.395	109	.000	.489	109	.000
Telur Ayam Buras	Produsen	.457	109	.000	.189	109	.000
	Pedagang Besar	.335	109	.000	.386	109	.000
	Konsumen	.442	109	.000	.589	109	.000

a. Lilliefors Significance Correction

Lampiran 11. Uji Perbedaan Volatilitas Harga Produk Unggas

1. Hasil Uji Kruskal Wallis

Test Statistics^{a,b}

	Daging Ayam Ras	Telur Ayam Ras	Daging Ayam Buras	Telur Ayam Buras
Kruskal-Wallis H	196.032	53.869	200.375	90.951
df	2	2	2	2
Asymp. Sig.	.000	.000	.000	.000

a. Kruskal Wallis Test

b. Grouping Variable: Tingkatan Pasar

2. Hasil Uji Mann Whitney

Volatilitas Produk Unggas Pada Tingkat Produsen dengan Tingkat Pedagang Besar

Test Statistics^a

	Daging Ayam Ras	Telur Ayam Ras	Daging Ayam Buras	Telur Ayam Buras
Mann-Whitney U	108.500	5940.500	2811.500	2435.500
Wilcoxon W	6103.500	11935.500	8806.500	8430.500
Z	-12.524	.000	-6.720	-7.528
Asymp. Sig. (2-tailed)	.000	1.000	.000	.000

a. Grouping Variable: Tingkatan Pasar

Volatilitas Produk Unggas Pada Tingkat Produsen dengan Tingkat Konsumen

Test Statistics^a

	Daging Ayam Ras	Telur Ayam Ras	Daging Ayam Buras	Telur Ayam Buras
Mann-Whitney U	4723.500	2983.000	395.500	4593.500
Wilcoxon W	10718.500	8978.000	6390.500	10588.500
Z	-2.614	-6.351	-11.908	-2.893
Asymp. Sig. (2-tailed)	.009	.000	.000	.004

a. Grouping Variable: Tingkatan Pasar

Volatilitas Produk Unggas Pada Tingkat Pedagang Besar dengan Tingkat Konsumen

Test Statistics^a

	Daging Ayam Ras	Telur Ayam Ras	Daging Ayam Buras	Telur Ayam Buras
Mann-Whitney U	617.500	2983.000	731.500	1857.500
Wilcoxon W	6612.500	8978.000	6726.500	7852.500
Z	-11.431	-6.351	-11.187	-8.768
Asymp. Sig. (2-tailed)	.000	.000	.000	.000

a. Grouping Variable: Tingkatan Pasar