

# Persamaan Ekspor Industri Manufaktur dan Pertumbuhan GDP: Penerapan Model Simultan dan Vector Autoregressive

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## Abstract

*There are three aims of this research, these are: (1) to analyze the influence of independent variables on export and economy growth function; (2) to find the optimal lag of growth and export variation on independent variable variations; and (3) to find causality relation pattern among variables in the growth function. Based on these aims, two estimation method were use in this research, i.e. two stage least square method (TSLS) and vector autoregressive method (VAR), Simultaneous analysis using TSLS method give result that manpower, capital and export have a positive influence to PDB growth. Manpower on industry sector is the most contributor of PDB growth. Meanwhile, past periode export is the most important factor in improving export, followed by PDB and then REER. A dummy variable as a proxy of government policy (export oriented policy) influence export of industry sector significantly. Analysis of causality patterns by VAR method shown the result that there are two way causality between manpower and growth; capital and manpower; also between export and capital. The influence of growth to manpower is sooner and stronger than otherwise. Meanwhile, the causality relation between capital and PDB growth is shown a result that PDB growth is influence capital variations stronger than otherwise. But, the influence of manpower to capital is stronger than others. Like this one, the influence of export to capital is sooner and stronger than otherwise. The last result is shown a one way causality that just happened between PDB growth and export, while export contribute to PDB growth is shown by absorption on manpower.*

**Keywords:** *Pattern of causality, optimal lag, export oriented policy*