

Appendix C

Dependent Variable: LOG(PA_COFFEE_C)

Method: Least Squares

Date: 02/27/14 Time: 14:12

Sample (adjusted): 1993 2012

Included observations: 20 after adjustments

Convergence achieved after 9 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-7.164638	0.256423	-27.94068	0.0000
LOG(YIELD_COFFEE_C(-1)*PRICE_COFFEE(-1))	0.005048	0.023879	0.211392	0.8356
LOG(YIELD_PALM_C(-1)*PRICE_PALM(-1))*D2005	-0.019045	0.004395	-4.333653	0.0007
D2011	-0.607296	0.045323	-13.39937	0.0000
@TREND	-0.016670	0.005676	-2.937013	0.0108
AR(1)	0.531387	0.189931	2.797785	0.0142
R-squared	0.990134	Mean dependent var	-7.437385	
Adjusted R-squared	0.986610	S.D. dependent var	0.341975	
S.E. of regression	0.039572	Akaike info criterion	-3.378076	
Sum squared resid	0.021923	Schwarz criterion	-3.079356	
Log likelihood	39.78076	Hannan-Quinn criter.	-3.319763	
F-statistic	280.9931	Durbin-Watson stat	1.964815	
Prob(F-statistic)	0.000000			
Inverted AR Roots	.53			

Dependent Variable: LOG(PA_COFFEE_S)

Method: Least Squares

Date: 02/27/14 Time: 14:12

Sample (adjusted): 1992 2012

Included observations: 21 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.057715	0.179503	-11.46343	0.0000
LOG(YIELD_COFFEE_S(-1)*PRICE_COFFEE(-1))	-0.049453	0.017588	-2.811732	0.0125
LOG(YIELD_PALM_S(-1)*PRICE_PALM(-1))*D2005	-0.007060	0.002637	-2.676931	0.0165
D2011	-0.246985	0.029619	-8.338789	0.0000
@TREND	-0.009499	0.002473	-3.841547	0.0014
R-squared	0.963476	Mean dependent var	-2.731693	
Adjusted R-squared	0.954345	S.D. dependent var	0.157189	
S.E. of regression	0.033587	Akaike info criterion	-3.745126	
Sum squared resid	0.018049	Schwarz criterion	-3.496431	
Log likelihood	44.32383	Hannan-Quinn criter.	-3.691153	
F-statistic	105.5175	Durbin-Watson stat	1.699829	
Prob(F-statistic)	0.000000			

Dependent Variable: LOG(PRICE_COFFEE)

Method: Least Squares

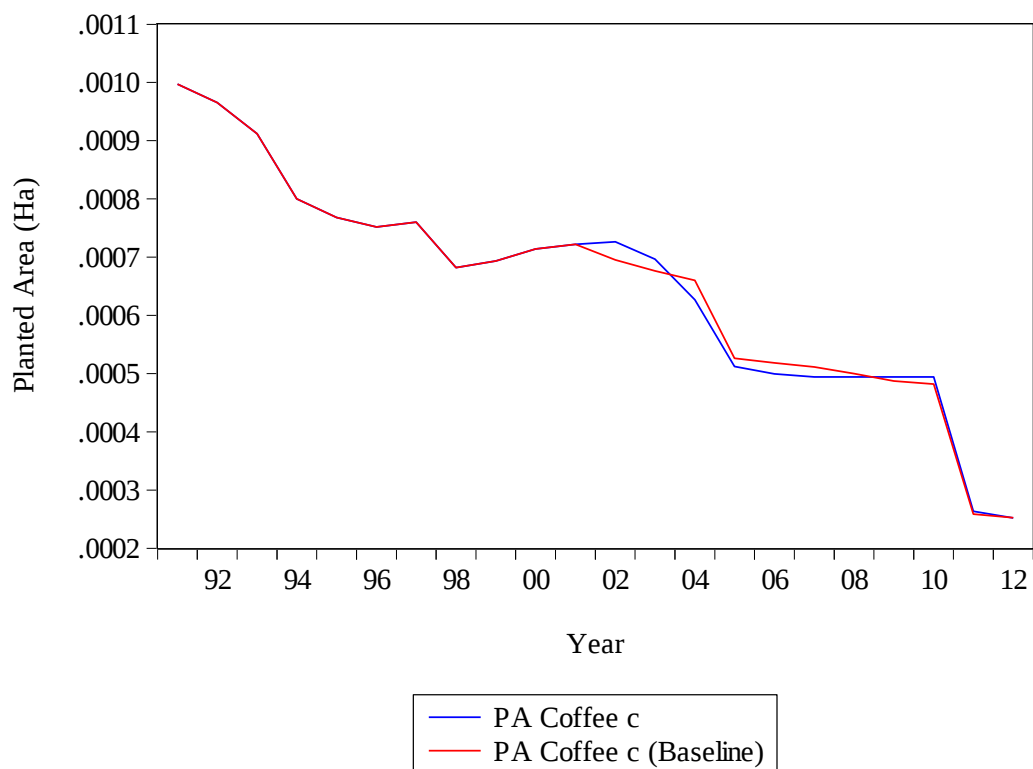
Date: 02/27/14 Time: 14:13

Sample (adjusted): 1995 2012

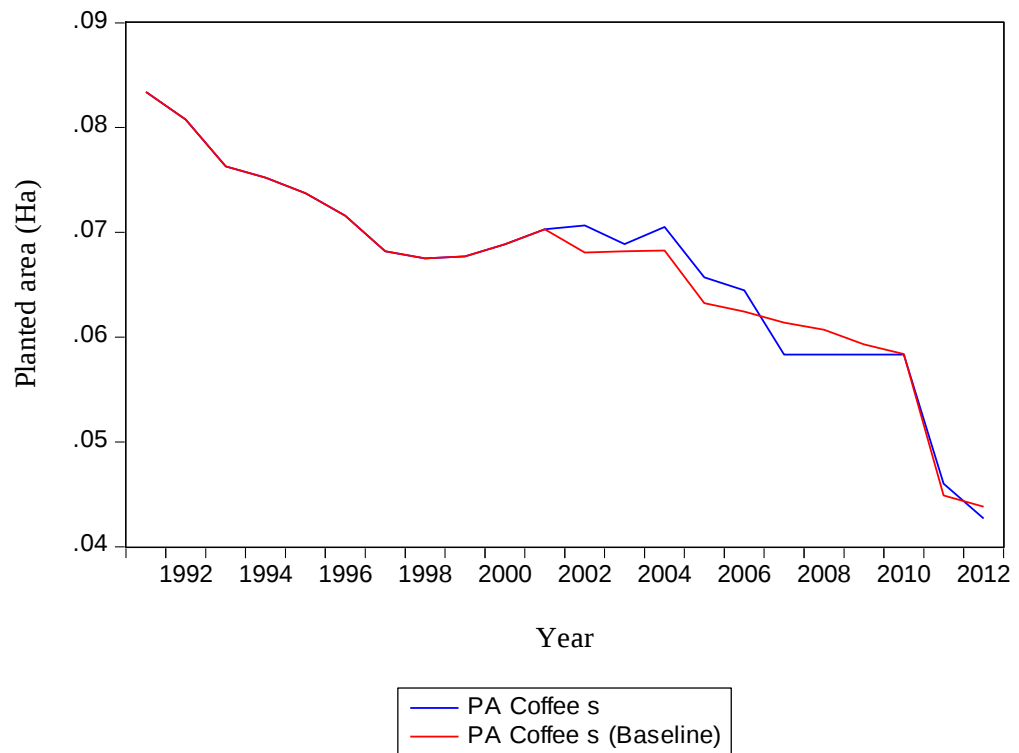
Included observations: 18 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.11143	2.624809	5.376175	0.0001
LOG(PRICE_COFFEE_WORLD(-1))	0.523699	0.158042	3.313672	0.0051
LOG(PROD_COFFEE)	-1.134296	0.408887	-2.774110	0.0149
LOG(COFFEE_DEMAND)	0.397283	0.504141	0.788040	0.4438
R-squared	0.507324	Mean dependent var		10.62675
Adjusted R-squared	0.401751	S.D. dependent var		0.408593
S.E. of regression	0.316033	Akaike info criterion		0.727187
Sum squared resid	1.398272	Schwarz criterion		0.925048
Log likelihood	-2.544684	Hannan-Quinn criter.		0.754469
F-statistic	4.805420	Durbin-Watson stat		1.584000
Prob(F-statistic)	0.016680			

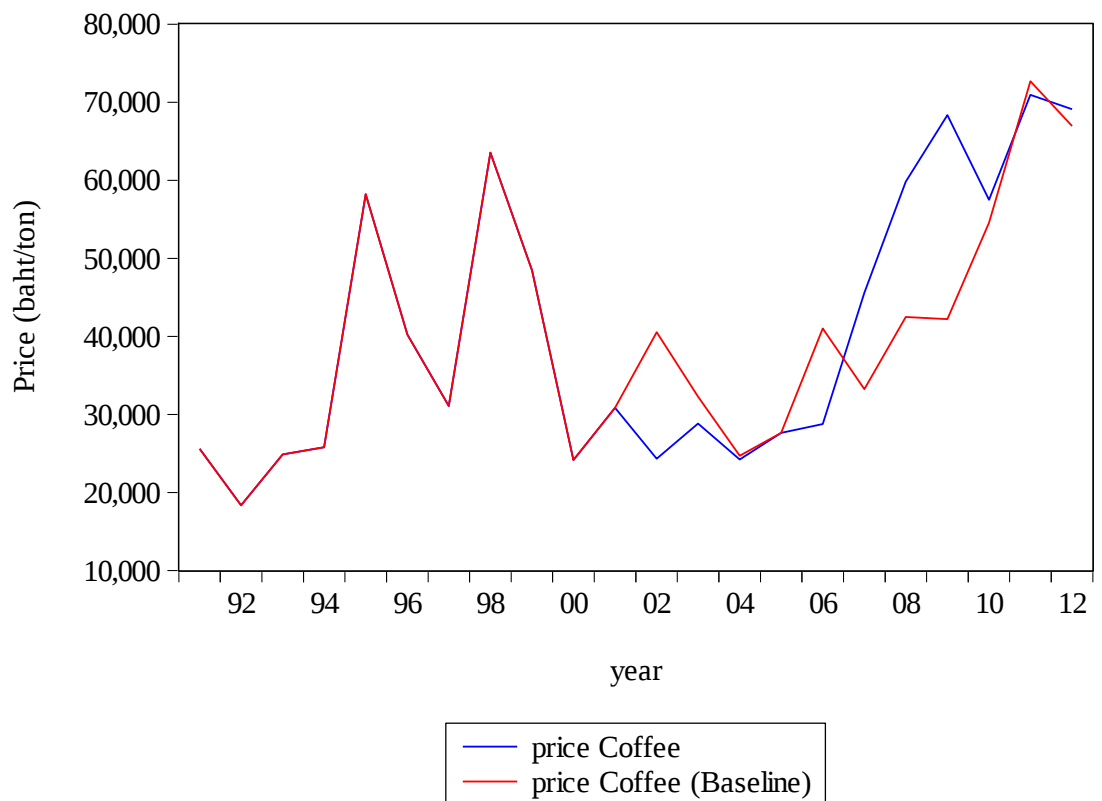
Coffee Planted Area in Central



Coffee Planted Area in South



Coffee Price



Dependent Variable: LOG(PA_RAMBUTAN_C)

Method: Least Squares

Date: 02/27/14 Time: 14:12

Sample: 1997 2012

Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.835757	0.373032	-2.240442	0.0467
LOG(YIELD_RAMBUTAN_C(-1)*PRICE_RAMBUTAN(-1))	-0.170638	0.030598	-5.576758	0.0002
LOG(YIELD_PALM_C(-1)*PRICE_PALM(-1))*D2005	-0.131207	0.067953	-1.930847	0.0797
D2005	1.325012	0.714265	1.855071	0.0906
@TREND	-0.030416	0.006001	-5.068240	0.0004
R-squared	0.965498	Mean dependent var	-3.238816	
Adjusted R-squared	0.952952	S.D. dependent var	0.204443	
S.E. of regression	0.044345	Akaike info criterion	-3.143340	
Sum squared resid	0.021631	Schwarz criterion	-2.901906	
Log likelihood	30.14672	Hannan-Quinn criter.	-3.130976	
F-statistic	76.95622	Durbin-Watson stat	2.134960	
Prob(F-statistic)	0.000000			

Dependent Variable: LOG(PA_RAMBUTAN_S)

Method: Least Squares

Date: 02/27/14 Time: 14:12

Sample: 1997 2012

Included observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.017664	0.426284	-4.733143	0.0006
LOG(YIELD_RAMBUTAN_S(-1)*PRICE_RAMBUTAN(-1))	-0.110382	0.035861	-3.078013	0.0105
LOG(YIELD_PALM_S(-1)*PRICE_PALM(-1))*D2005	-0.356255	0.069255	-5.144094	0.0003
D2005	3.880744	0.739227	5.249732	0.0003
@TREND	-0.016257	0.006356	-2.557668	0.0266
R-squared	0.904415	Mean dependent var	-3.459962	
Adjusted R-squared	0.869657	S.D. dependent var	0.125191	
S.E. of regression	0.045198	Akaike info criterion	-3.105228	
Sum squared resid	0.022471	Schwarz criterion	-2.863794	
Log likelihood	29.84182	Hannan-Quinn criter.	-3.092865	
F-statistic	26.02025	Durbin-Watson stat	1.803318	
Prob(F-statistic)	0.000015			

Dependent Variable: LOG(PRICE_RAMBUTAN)

Method: Least Squares

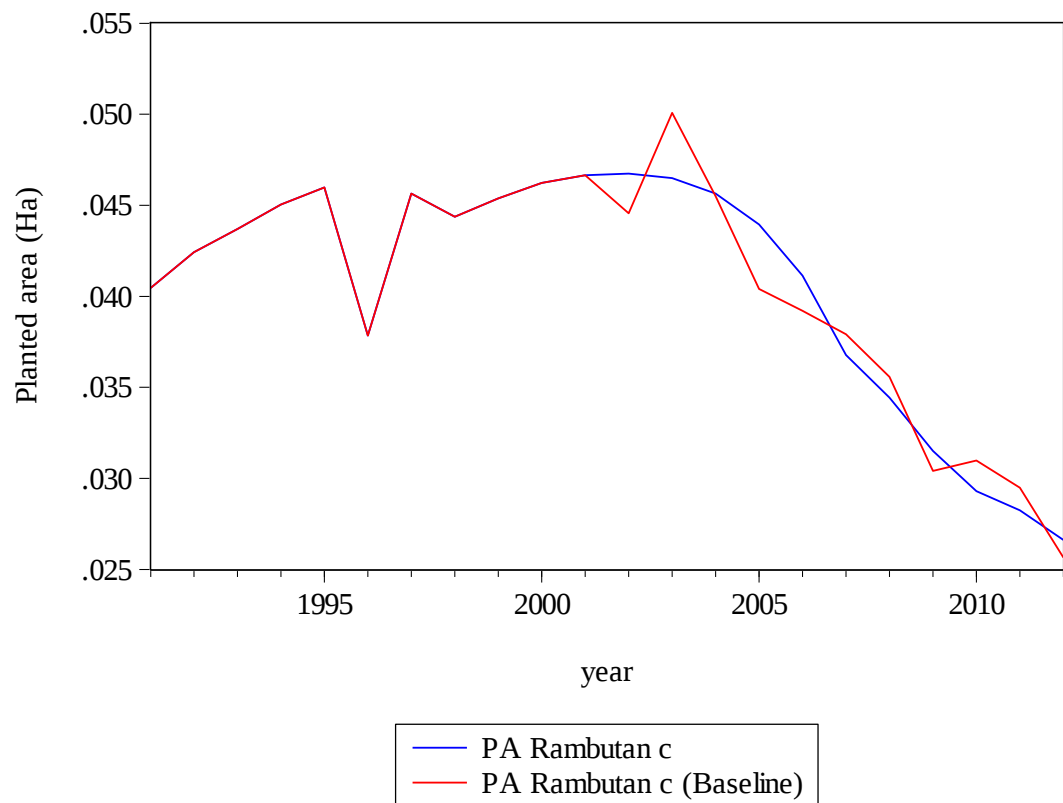
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Sample (adjusted): 1998 2012

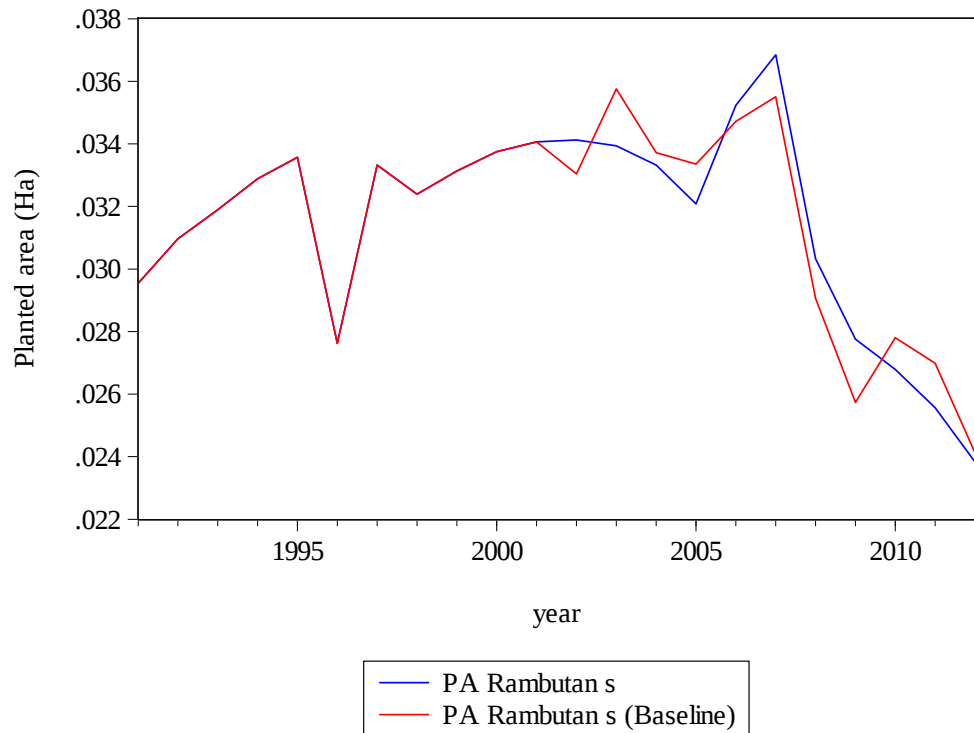
Included observations: 15 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	17.73026	2.050489	8.646845	0.0000
LOG(PROD_RAMBUTAN)	-1.400515	0.336368	-4.163643	0.0016
LOG(RAMBUTAN_DEMAND)	0.058133	0.021634	2.687051	0.0211
D2002	-0.858120	0.271854	-3.156549	0.0091
R-squared	0.704928	Mean dependent var		9.138503
Adjusted R-squared	0.624454	S.D. dependent var		0.396928
S.E. of regression	0.243245	Akaike info criterion		0.233681
Sum squared resid	0.650848	Schwarz criterion		0.422494
Log likelihood	2.247393	Hannan-Quinn criter.		0.231670
F-statistic	8.759673	Durbin-Watson stat		2.183557
Prob(F-statistic)	0.002969			

Rambutan Planted Area in Central



Rambutan Planted Area in South



Rambutan Price



Dependent Variable: LOG(PA_RICE_C)
Method: Least Squares
Date: 02/27/14 Time: 12:11
Sample (adjusted): 1992 2012
Included observations: 21 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.900712	0.160359	5.616847	0.0000
LOG(YIELD_RICE_C(-1)*PRICE_RICE(-1))	-0.046740	0.016887	-2.767805	0.0137
LOG(YIELD_PALM_S(-1)*PRICE_PALM(-1))*D2005	-0.005380	0.023732	-0.226698	0.8235
D2005	0.086391	0.255342	0.338334	0.7395
D2010	-0.047530	0.018055	-2.632441	0.0181
R-squared	0.634835	Mean dependent var		0.448925
Adjusted R-squared	0.543544	S.D. dependent var		0.024633
S.E. of regression	0.016642	Akaike info criterion		-5.149464
Sum squared resid	0.004432	Schwarz criterion		-4.900769
Log likelihood	59.06938	Hannan-Quinn criter.		-5.095491
F-statistic	6.953965	Durbin-Watson stat		2.084375
Prob(F-statistic)	0.001922			

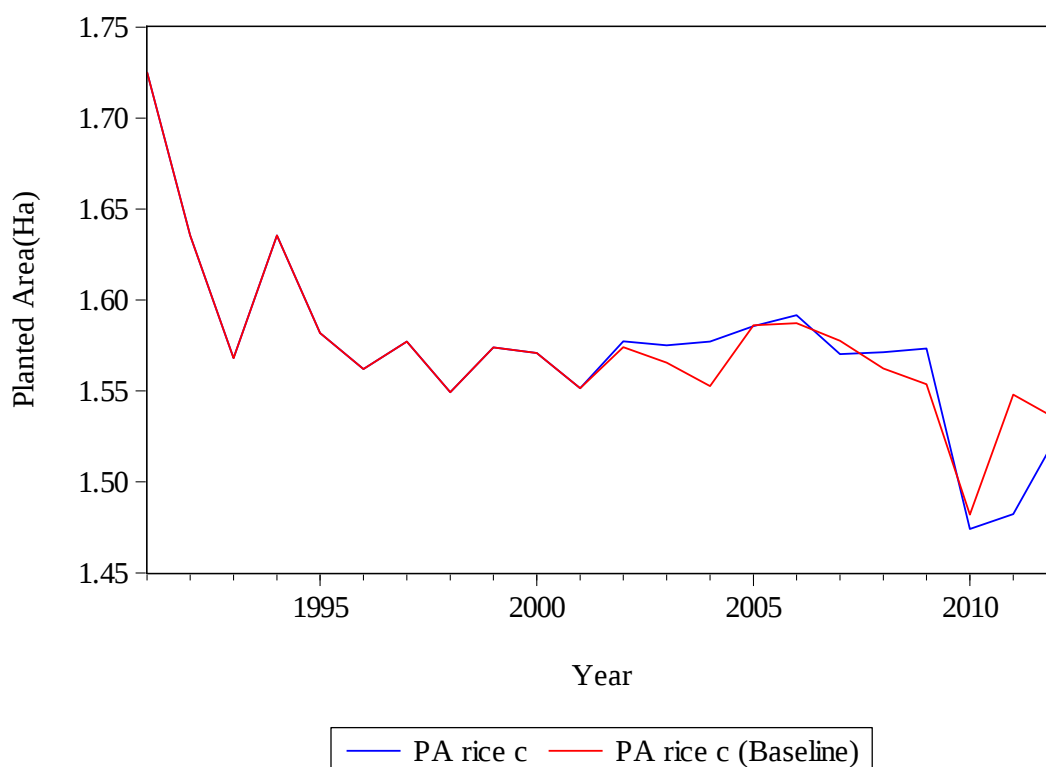
Dependent Variable: LOG(PA_RICE_S)
Method: Least Squares
Date: 02/26/14 Time: 20:34
Sample (adjusted): 1992 2012
Included observations: 21 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.637807	0.531166	-3.083420	0.0076
LOG(YIELD_RICE_S(-1)*PRICE_RICE(-1))	0.112745	0.060079	1.876611	0.0802
LOG(YIELD_PALM_S(-1)*PRICE_PALM(-1))*D2005	-0.124296	0.063941	-1.943904	0.0709
D2005	1.347750	0.687989	1.958969	0.0690
DAF2010	-0.435013	0.034405	-12.64407	0.0000
@TREND	-0.037858	0.004156	-9.108867	0.0000
R-squared	0.987964	Mean dependent var		-1.054123
Adjusted R-squared	0.983951	S.D. dependent var		0.319929
S.E. of regression	0.040530	Akaike info criterion		-3.338608
Sum squared resid	0.024640	Schwarz criterion		-3.040173
Log likelihood	41.05538	Hannan-Quinn criter.		-3.273840
F-statistic	246.2421	Durbin-Watson stat		1.709470
Prob(F-statistic)	0.000000			

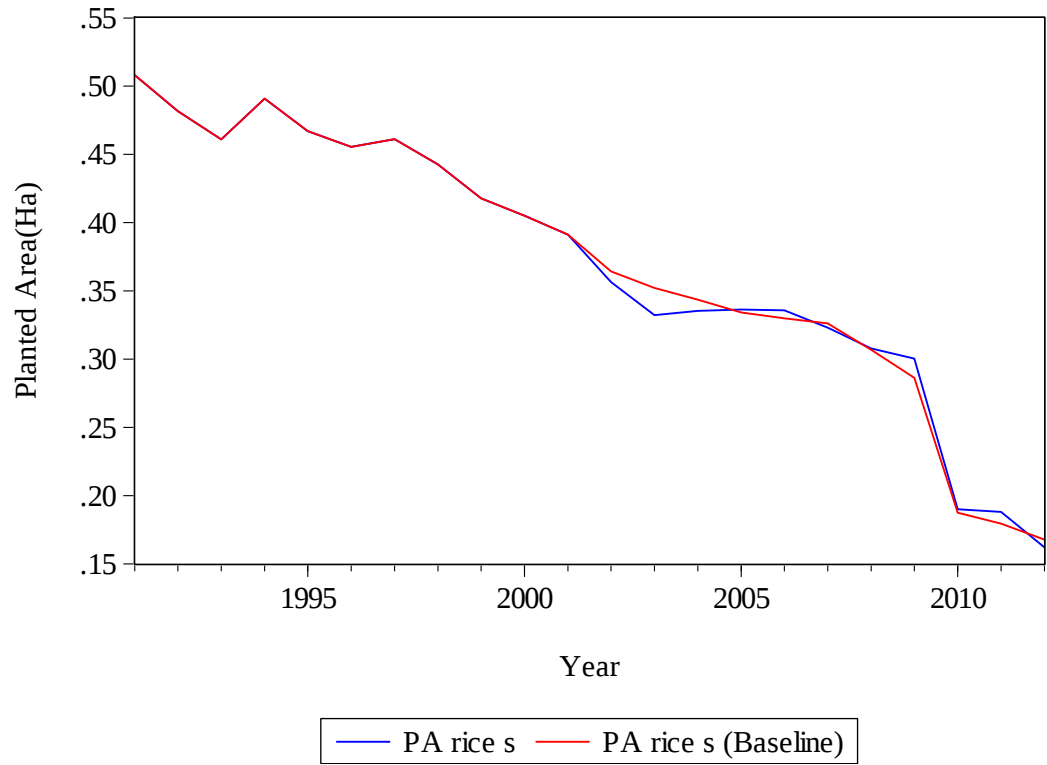
Dependent Variable: LOG(PRICE_RICE)
 Method: Least Squares
 Date: 02/27/14 Time: 14:13
 Sample (adjusted): 2001 2012
 Included observations: 12 after adjustments
 Convergence achieved after 16 iterations

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	13.24172	14.21730	0.931381	0.3789
LOG(PROD_RICE)	-0.285196	0.744939	-0.382845	0.7118
LOG(RICE_DEMAND)	0.622027	0.321246	1.936295	0.0889
AR(1)	0.975847	0.100605	9.699814	0.0000
R-squared	0.933199	Mean dependent var	8.968998	
Adjusted R-squared	0.908149	S.D. dependent var	0.342259	
S.E. of regression	0.103728	Akaike info criterion	-1.432882	
Sum squared resid	0.086077	Schwarz criterion	-1.271246	
Log likelihood	12.59729	Hannan-Quinn criter.	-1.492725	
F-statistic	37.25294	Durbin-Watson stat	2.628239	
Prob(F-statistic)	0.000048			
Inverted AR Roots	.98			

Rice Planted Area in Central



Rice Planted Area in South



Rice Price

