Lampiran 10

Hasil Uji Klasik Regresi Heteroskedastisitas – Sebelum Disesuaikan

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	VOLUME, USIA, RATING, BV[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RETURN

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.299[a]	.089	.045	.73867

a. Predictors: (Constant), VOLUME, USIA, RATING, BV

b. Dependent Variable: RETURN

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4.386	4	1.096	2.009	.101[a]
	Residual	44.741	82	.546		
	Total	49.127	86			

a. Predictors: (Constant), VOLUME, USIA, RATING, BV

b. Dependent Variable: RETURN

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3.874	2.068		1.873	.065
	USIA	.104	.281	.041	.370	.712
	RATING	-.179	.170	-.111	-1.049	.297
	BV	-.511	.219	-.261	-2.330	.022
	VOLUME	-.272	.246	-.117	-1.107	.271

a. Dependent Variable: RETURN

Casewise Diagnostics[a]

Case Number	Std. Residual	RETURN
58	5.452	4.80

a. Dependent Variable: RETURN

Lampiran 10 lanjutan

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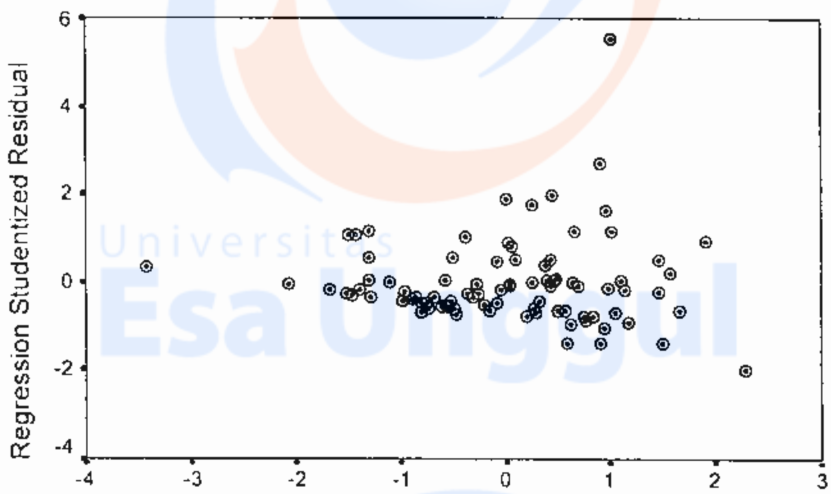
Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.2319	1.0612	.5432	.22582	87
Std. Predicted Value	-3.432	2.294	.000	1.000	87
Standard Error of Predicted Value	.10209	.33323	.17048	.04819	87
Adjusted Predicted Value	-.2911	1.2553	.5451	.23663	87
Residual	-1.3612	4.0274	.0000	.72128	87
Std. Residual	-1.843	5.452	.000	.976	87
Stud. Residual	-1.970	5.547	-.001	1.001	87
Deleted Residual	-1.5553	4.1689	-.0019	.75907	87
Stud. Deleted Residual	-2.006	6.975	.018	1.106	87
Mahal. Distance	.654	16.514	3.954	2.947	87
Cook's Distance	.000	.216	.010	.028	87
Centered Leverage Value	.008	.192	.046	.034	87

a. Dependent Variable: RETURN

Scatterplot

Dependent Variable: RETURN



Regression Standardized Predicted Value