

## Lampiran 11

## Hasil Uji Klasik Regresi Heteroskedastisitas – Setelah Disesuaikan

Variables Entered/Removed<sup>a</sup>

| Model | Variables Entered                 | Variables Removed | Method |
|-------|-----------------------------------|-------------------|--------|
| 1     | VOLUME,<br>USIA,<br>RATING,<br>BV |                   | Enter  |

a. All requested variables entered.

b. Dependent Variable: RETURN

Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1     | .299 <sup>a</sup> | .089     | .045              | .73394                     |

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

b. Dependent Variable: RETURN

ANOVA<sup>b</sup>

| Model |            | Sum of Squares | df | Mean Square | F     | Sig.              |
|-------|------------|----------------|----|-------------|-------|-------------------|
| 1     | Regression | 4.322          | 4  | 1.081       | 2.006 | .101 <sup>a</sup> |
|       | Residual   | 44.171         | 82 | .539        |       |                   |
|       | Total      | 48.493         | 86 |             |       |                   |

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

b. Dependent Variable: RETURN

Coefficients<sup>a</sup>

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
|       |            | B                           | Std. Error | Beta                      |        |      |
| 1     | (Constant) | 3.905                       | 2.054      |                           | 1.901  | .061 |
|       | USIA       | .110                        | .279       | .044                      | .395   | .694 |
|       | RATING     | -.168                       | .169       | -.105                     | -.994  | .323 |
|       | BV         | -.511                       | .218       | -.263                     | -2.347 | .021 |
|       | VOLUME     | -.278                       | .245       | -.121                     | -1.136 | .259 |

a. Dependent Variable: RETURN

## Lampiran 11 lanjutan

## Hasil Uji Klasik Regressi Heteroskedastisitas – Setelah Disesuaikan

Casewise Diagnostics<sup>a</sup>

| Case Number | Std. Residual | RETURN |
|-------------|---------------|--------|
| 58          | 5.463         | 4.78   |

a. Dependent Variable: RETURN

Residuals Statistics<sup>a</sup>

|                                   | Minimum | Maximum | Mean   | Std. Deviation | N  |
|-----------------------------------|---------|---------|--------|----------------|----|
| Predicted Value                   | -.2279  | 1.0526  | .5410  | .22419         | 87 |
| Std. Predicted Value              | -3.430  | 2.282   | .000   | 1.000          | 87 |
| Standard Error of Predicted Value | .10143  | .33110  | .16939 | .04789         | 87 |
| Adjusted Predicted Value          | -.2879  | 1.2452  | .5429  | .23500         | 87 |
| Residual                          | -1.3506 | 4.0095  | .0000  | .71667         | 87 |
| Std. Residual                     | -1.840  | 5.463   | .000   | .976           | 87 |
| Stud. Residual                    | -1.967  | 5.558   | -.001  | 1.001          | 87 |
| Deleted Residual                  | -1.5432 | 4.1504  | -.0020 | .75421         | 87 |
| Stud. Deleted Residual            | -2.003  | 6.997   | .018   | 1.107          | 87 |
| Mahal. Distance                   | .654    | 16.514  | 3.954  | 2.947          | 87 |
| Cook's Distance                   | .000    | .217    | .010   | .028           | 87 |
| Centered Leverage Value           | .008    | .192    | .046   | .034           | 87 |

a. Dependent Variable: RETURN

## Scatterplot

Dependent Variable: RETURN

