

Lampiran 13

Hasil Uji Klasik Regresi Normalitas – Setelah 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	.73394

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

b. Dependent Variable: RETURN

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4.322	4	1.081	2.006	.101 ^a
	Residual	44.171	82	.539		
	Total	48.493	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)	3.905	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

Casewise Diagnostics^a

Case Number	Std. Residual	RETURN
58	5.463	4.78

a. Dependent Variable: RETURN

Lampiran 13 lanjutan

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Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.2279	1.0526	.5410	.22419	87
Residual	-1.3506	4.0095	.0000	.71667	87
Std. Predicted Value	-3.430	2.282	.000	1.000	87
Std. Residual	-1.840	5.463	.000	.976	87

a. Dependent Variable: RETURN

Normal P-P Plot of Regression Stand:

Dependent Variable: RETURN

