

Lampiran 14

Hasil Uji Klasik Regresi Autokorelasi – Sebelum Disesuaikan

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.050 ^a	.002	-.009	.75711	1.272

a. Predictors: (Constant), USIA

b. Dependent Variable: RETURN

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.127 ^a	.016	.005	.75190	1.217

a. Predictors: (Constant), RATING

b. Dependent Variable: RETURN

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.244 ^a	.059	.048	.73729	1.420

a. Predictors: (Constant), BV

b. Dependent Variable: RETURN

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.120 ^a	.014	.003	.75257	1.289

a. Predictors: (Constant), VOLUME

b. Dependent Variable: RETURN