

## Lampiran 15

## Hasil Uji Klasik Regresi Autokorelasi – Setelah Disesuaikan

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.047 <sup>a</sup>	.002	-.009	.75202	1.276

- a. Predictors: (Constant), USIA  
 b. Dependent Variable: RETURN

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.122 <sup>a</sup>	.015	.003	.74722	1.225

- a. Predictors: (Constant), RATING  
 b. Dependent Variable: RETURN

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.244 <sup>a</sup>	.060	.049	.73241	1.421

- a. Predictors: (Constant), BV  
 b. Dependent Variable: RETURN

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.121 <sup>a</sup>	.015	.003	.74730	1.294

- a. Predictors: (Constant), VOLUME  
 b. Dependent Variable: RETURN