

## Lampiran 8

## Hasil Uji Multikolinieritas – Sebelum Disesuaikan

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

Model	Variables Entered	Variables Removed	Method
1	VOLUME, USIA, RATING, BV <sup>b</sup>		Enter

a. All requested variables entered.

b. Dependent Variable: RETURN

Coefficients<sup>a</sup>

Model		Collinearity Statistics	
		Tolerance	VIF
1	USIA	.890	1.124
	RATING	.989	1.011
	BV	.883	1.133
	VOLUME	.987	1.013

a. Dependent Variable: RETURN

Coefficient Correlations<sup>a</sup>

Model		VOLUME	USIA	RATING	BV	
1	Correlations	VOLUME	1.000	-.030	-.080	.087
		USIA	-.030	1.000	.050	-.331
		RATING	-.080	.050	1.000	-.067
		BV	.087	-.331	-.067	1.000
	Covariances	VOLUME	6.056E-02	-.002	-.003	4.673E-03
		USIA	-.002	7.892E-02	2.393E-03	-.020
		RATING	-.003	2.393E-03	2.905E-02	-.002
		BV	4.673E-03	-.020	-.002	4.804E-02

a. Dependent Variable: RETURN