

Lampiran 9

Hasil Uji Multikolinieritas – Setelah Disesuaikan

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	VOLUME, USIA, RATING, BV		Enter

- a. All requested variables entered.
b. Dependent Variable: RETURN

Coefficients^a

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^a

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	.060	-.002	-.003	.005
		USIA	-.002	.078	.002	-.020
		RATING	-.003	.002	.029	-.002
		BV	.005	-.020	-.002	.047

- a. Dependent Variable: RETURN