

Lampiran 7

Hasil *Run Test* Tahun 1999 - 2001 Statistik *Inference* per Saham

NPar Tests

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
AGRICUL	732	239.06371	91.31463	112.631	459.366
BASIC	732	86.94409	34.02722	38.394	152.285
CONSUMER	732	145.89295	25.82995	41.106	205.877
CSPI	732	486.25641	96.28008	342.858	716.460
FINANCE	732	44.67657	10.05107	29.202	70.812
INFRASTR	732	113.91527	37.98941	76.085	990.807
LQ45	732	101.51473	23.14968	67.275	164.429
MANUFACT	732	115.40844	24.00022	80.196	168.869
MINING	732	146.33723	26.29258	97.734	241.461
MISCELLA	732	99.08053	20.83463	67.789	143.475
PROPERTY	732	35.36968	11.63562	18.750	70.610
TRADE	732	129.90701	35.94184	52.123	218.885

Runs Test

	AGRICUL	BASIC	CONSUMER	CSPI
Test Value ^a	211.08150	91.46550	143.94049	444.96249
Cases < Test Value	366	366	366	366
Cases >= Test Value	366	366	366	366
Total Cases	732	732	732	732
Number of Runs	12	16	37	19
Z	-26.260	-25.964	-24.411	-25.743
Asymp. Sig. (2-tailed)	.000	.000	.000	.000

Runs Test

	FINANCE	INFRASTR	LQ45	MANUFACT
Test Value ^a	43.19400	109.91250	92.03200	105.91200
Cases < Test Value	366	366	366	366
Cases >= Test Value	366	366	366	366
Total Cases	732	732	732	732
Number of Runs	17	48	21	17
Z	-25.890	-23.597	-25.595	-25.890
Asymp. Sig. (2-tailed)	.000	.000	.000	.000

Lampiran 7 (lanjutan)

Runs Test

	MINING	MISCELLA	PROPERTY	TRADE
Test Value ^a	139.96249	94.25600	30.60200	126.23199
Cases < Test Value	366	366	366	366
Cases >= Test Value	366	366	366	366
Total Cases	732	732	732	732
Number of Runs	26	21	15	27
Z	-25.225	-25.595	-26.038	-25.151
Asymp. Sig. (2-tailed)	.000	.000	.000	.000

a. Median

Runs Test 2

	AGRICUL	BASIC	CONSUMER	CSPI
Test Value ^a	239.06371	86.94408	145.89294	486.25641
Cases < Test Value	404	329	404	419
Cases >= Test Value	328	403	328	313
Total Cases	732	732	732	732
Number of Runs	10	6	23	11
Z	-26.401	-26.701	-25.429	-26.319
Asymp. Sig. (2-tailed)	.000	.000	.000	.000

Runs Test 2

	FINANCE	INFRASTR	LQ45	MANUFACT
Test Value ^a	44.67657	113.91527	101.51473	115.40844
Cases < Test Value	424	456	453	426
Cases >= Test Value	308	276	279	306
Total Cases	732	732	732	732
Number of Runs	15	41	15	9
Z	-26.013	-23.927	-25.979	-26.467
Asymp. Sig. (2-tailed)	.000	.000	.000	.000

Lampiran 7 (lanjutan)

Runs Test 3

	MINING	MISCELLA	PROPERTY	TRADE
Test Value ^a	167.725 ^b	96.114 ^b	57.358 ^b	154.239 ^b
Cases < Test Value	581	387	713	540
Cases >= Test Value	151	345	19	192
Total Cases	732	732	732	732
Number of Runs	27	15	13	23
Z	-24.155	-26.035	-18.523	-24.981
Asymp. Sig. (2-tailed)	.000	.000	.000	.000

a. Mode

b. There are multiple modes. The mode with the largest data value is used.