

## LAMPIRAN A : TRANSFORMASI DATA

1. Penanganan terhadap kasus autokorelasi, dilakukan melalui transformasi dengan koefisien autokorelasi ( $\rho$ ), sehingga :

$$Y_i = Y_t - \rho (Y_{t-1})$$

$$X_i = X_t - \rho (X_{t-1})$$

Sedangkan nilai  $\rho$  diambil dari :

$$= \frac{N^2(1 - \frac{d}{2}) + K^2}{N^2 - K^2}$$

Khusus untuk data pertama,

$$Y_i = Y_t \cdot \sqrt{1 - \rho^2}$$

$$X_i = X_t \cdot \sqrt{1 - \rho^2}$$

2. Terhadap gejala heteroskedastisitas, dilakukan langkah perbaikan dengan cara membagi data dengan nilai proporsional  $\sqrt{X_i}$ , dengan  $X$  adalah variabel yang mempunyai gejala heteroskedastisitas paling parah.

## LAMPIRAN I.a. : DATA TAHUN 1997

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	657.86	11.56	2386	1.70
2	663.97	11.59	2390	1.70
3	678.90	10.97	2393	1.70
4	691.11	13.09	2396	1.70
5	694.27	10.39	2400	0.76
6	704.47	10.68	2402	0.76
7	696.49	10.28	2404	0.76
8	705.37	10.20	2406	0.76
9	683.80	8.50	2409	0.03
10	666.84	8.59	2412	0.03
11	656.10	9.10	2415	0.03
12	662.23	8.65	2419	0.03
13	637.79	8.98	2421	0.40
14	637.14	9.08	2425	0.40
15	637.59	8.75	2428	0.40
16	652.10	8.95	2433	0.40
17	673.70	8.77	2432	0.31
18	657.10	9.05	2438	0.31
19	658.50	8.83	2443	0.31
20	696.00	8.98	2440	0.31
21	695.00	9.47	2443	0.04 -
22	698.60	8.89	2445	0.04 -
23	712.20	8.11	2448	0.04 -
24	724.60	8.89	2450	0.04 -
25	736.60	9.00	2452	0.80
26	723.40	9.01	2449	0.80
27	724.00	9.17	2573	0.80
28	721.30	11.63	2599	0.80
29	675.40	10.82	2591	0.92
30	617.70	17.22	2850	0.92
31	574.40	26.67	2725	0.92
32	493.40	27.67	3035	0.92
33	594.10	30.31	2990	1.09
34	546.60	21.60	2941	1.09
35	531.10	20.37	3015	1.09
36	546.70	18.53	3275	1.09
37	534.80	19.00	3645	1.39
38	520.70	18.53	3490	1.39
39	490.40	18.39	3660	1.39
40	500.40	17.49	3670	1.39
41	466.10	17.54	3295	0.79
42	436.80	17.77	3435	0.79
43	391.30	17.75	3590	0.79
44	401.70	17.77	3648	0.79
45	365.85	17.62	3960	1.72
46	378.79	17.51	5400	1.72
47	396.53	17.81	5625	1.72
48	401.71	17.67	4650	1.72

## LAMPIRAN I.a. : DATA TAHUN 1997 (transformasi 1) ..lanjutan..

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	523.7315	9.20308	1899.528	1.35339
2	265.8681	4.59450	946.1196	.67125
3	277.1006	3.95635	946.6990	.67125
4	280.2758	6.45154	947.8836	.67125
5	276.0470	2.46863	950.0681	-.26875
6	284.3347	4.39252	949.6476	.30009
7	270.1822	3.81703	950.4373	.30009
8	283.8913	3.97909	951.2270	.30009
9	256.9476	2.32750	953.0167	-.42991
10	253.0406	3.44625	954.2012	.01185
11	252.5639	3.90179	955.3858	.01185
12	265.1931	3.14316	957.5704	.01185
13	237.0436	3.74548	957.1498	.38185
14	251.1834	3.64578	959.9395	.15794
15	252.0267	3.25527	960.5189	.15794
16	266.2644	3.65497	963.7034	.15794
17	279.0837	3.35394	959.6777	.06794
18	249.4126	3.74286	966.2829	.12240
19	260.8580	3.35342	967.6520	.12240
20	297.5108	3.63655	961.6262	.12240
21	273.8178	4.03578	966.4417	-.22760
22	278.0229	3.15926	966.6262	-.01579
23	289.4444	2.73024	968.4159	-.01579
24	293.6144	3.98226	968.6005	-.01579
25	298.1106	3.62024	969.3902	.82421
26	277.6488	3.56368	965.1799	.31588
27	286.2368	3.71763	1090.995	.31588
28	283.1737	6.08080	1041.957	.31588
29	238.9076	3.78214	1018.223	.43588
30	208.9838	10.67231	1282.065	.36326
31	200.6008	16.24937	1000.331	.36326
32	145.8036	11.53073	1385.975	.36326
33	295.5205	13.56559	1153.379	.53326
34	187.0823	3.25800	1131.611	.43039
35	200.3267	7.29883	1235.263	.43039
36	225.3065	6.20316	1450.482	.43039
37	203.9662	7.78663	1663.144	.73039
38	197.0675	7.03221	1284.240	.54885
39	175.3000	7.17663	1548.037	.54885
40	203.6360	6.36135	1455.163	.54885
41	163.2845	6.95598	1074.111	-.05115
42	154.7411	7.15572	1441.041	.31193
43	126.9719	6.99654	1511.321	.31193
44	164.9060	7.02864	1475.523	.31193
45	122.7625	6.86654	1752.424	1.24193
46	157.3970	6.84731	3003.618	.67915
47	167.3064	7.21388	2357.207	.67915
48	161.7511	6.89233	1246.049	.67915

LAMPIRAN I.a : DATA TAHUN 1997 (transformasi 2) ..lanjutan..

No	Saham	Bunga	Kurs	Inflasi	Konstan
1	172.6403	3.03366	626.1511	.44613	55.66285
2	124.0358	2.14348	441.3944	.31316	78.77940
3	139.3126	1.98906	475.9537	.33747	84.89550
4	110.3453	2.53999	373.1843	.26427	66.48142
5	175.6933	1.57119	604.6819	-.17105	107.4742
6	135.6665	2.09583	453.1118	.14318	80.57028
7	138.2910	1.95372	486.4751	.15360	86.43090
8	142.3181	1.99477	476.8615	.15044	84.65255
9	168.4222	1.52562	624.6769	-.28180	110.6845
10	136.3065	1.85641	514.0040	.00638	90.96167
11	127.8614	1.97529	483.6675	.00600	85.48700
12	149.5818	1.77290	540.1162	.00668	95.24637
13	122.4826	1.93532	494.5682	.19730	87.25257
14	131.5514	1.90939	502.7459	.08272	88.43753
15	139.6861	1.80424	532.3688	.08754	93.59198
16	139.2745	1.91180	504.0827	.08261	88.32636
17	152.3902	1.83138	524.0202	.03710	92.20502
18	128.9188	1.93465	499.4619	.06327	87.28307
19	142.4492	1.83123	528.4150	.06684	92.21210
20	156.0119	1.90697	504.2679	.06419	88.54967
21	136.3006	2.00893	481.0740	-.11329	84.05588
22	156.4185	1.77743	543.8335	-.00889	95.00343
23	175.1719	1.65235	586.0858	-.00956	102.1954
24	147.1339	1.99556	485.3778	-.00791	84.61886
25	156.6782	1.90269	509.4830	.43318	88.74890
26	147.0776	1.88777	511.2803	.16733	89.45048
27	148.4542	1.92811	565.8353	.16383	87.57881
28	114.8345	2.46593	422.5415	.12810	68.47806
29	122.8460	1.94477	523.5692	.22413	86.82864
30	63.97104	3.26685	392.4467	.11120	51.68954
31	49.76389	4.03105	248.1565	.09012	41.89032
32	42.93781	3.39569	408.1566	.10698	49.72828
33	80.23584	3.68315	313.1503	.14479	45.84718
34	103.6471	1.80499	626.9338	.23844	93.55273
35	74.15020	2.70163	457.2281	.15931	62.50365
36	90.46223	2.49061	582.3794	.17280	67.79934
37	73.09430	2.79045	596.0122	.26175	60.51419
38	74.31372	2.65183	484.2841	.20697	63.67750
39	65.43676	2.67892	577.8581	.20488	63.03354
40	80.73836	2.52217	576.9483	.21761	66.95104
41	61.91071	2.63742	407.2583	-.01940	64.02546
42	57.84672	2.67502	538.7032	.11661	63.12554
43	48.00271	2.64510	571.3667	.11793	63.83961
44	62.20149	2.65116	556.5577	.11766	63.69366
45	46.84862	2.62041	668.7600	.47395	64.44110
46	60.15011	2.61674	1147.849	.25954	64.53151
47	62.29142	2.68587	877.6337	.25286	62.87059
48	61.61183	2.62533	474.6264	.25869	64.32040

## LAMPIRAN I.b. : DATA TAHUN 1998

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	342.97	17.78	7925	7.17
2	413.92	17.94	7450	7.17
3	450.98	17.82	10290	7.17
4	485.93	19.78	10375	7.17
5	535.42	24.20	9000	12.67
6	448.15	24.66	8750	12.67
7	495.23	24.19	9300	12.67
8	482.37	24.38	8750	12.67
9	512.23	25.46	10800	5.27
10	506.73	27.15	10025	5.27
11	516.73	29.31	9600	5.27
12	541.42	42.40	8325	5.27
13	533.30	43.33	8400	4.70
14	527.58	43.49	7500	4.70
15	507.90	45.81	7775	4.70
16	460.13	47.75	7970	4.70
17	434.65	48.90	8669	5.24
18	405.93	54.54	9495	5.24
19	445.14	55.48	10900	5.24
20	420.46	54.86	10525	5.24
21	409.51	55.99	11540	4.64
22	408.37	55.36	13300	4.64
23	425.45	55.22	14400	4.64
24	445.92	55.99	14900	4.64
25	463.58	54.73	14550	8.56
26	486.23	55.00	14550	8.56
27	479.56	54.83	13750	8.56
28	481.71	54.77	13000	8.56
29	423.61	68.35	12700	6.30
30	414.63	69.40	12775	6.30
31	388.34	70.14	11250	6.30
32	342.43	70.43	11075	6.30
33	325.55	70.59	10725	3.75
34	324.04	69.99	10975	3.75
35	271.67	68.96	10975	3.75
36	276.15	67.43	10700	3.75
37	304.84	64.75	9650	0.27 -
38	337.58	59.31	8650	0.27 -
39	313.41	58.66	7300	0.27 -
40	300.77	56.20	7550	0.27 -
41	356.97	53.66	8200	0.08
42	355.54	50.83	7813	0.08
43	356.22	49.66	7428	0.08
44	386.27	46.43	7300	0.08
45	405.59	42.41	7531	1.42
46	403.96	37.90	7550	1.42
47	401.85	35.64	7902	1.42
48	401.71	37.67	7650	1.42

## LAMPIRAN I.b. : DATA TAHUN 1998(transformasi 1)

..lanjutan..

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	188.33	9.76	4351.72	3.94
2	127.28	3.08	826.70	1.18
3	105.05	2.83	6673.68	1.18
4	109.02	4.89	-406.15	1.18
5	129.30	7.67	329.11	6.68
6	.67	4.43	1228.27	2.08
7	120.69	3.58	1987.20	2.08
8	68.48	4.16	977.54	2.08
9	109.09	5.08	3487.20	-5.32
10	78.63	5.87	998.92	.87
11	93.23	6.62	1221.62	.87
12	109.56	17.90	301.82	.87
13	80.81	7.89	1442.40	.30
14	81.88	7.28	479.71	.77
15	66.98	9.46	1506.89	.77
16	35.65	9.46	1472.06	.77
17	50.10	8.99	2008.09	1.31
18	42.67	13.67	2249.90	.86
19	105.88	9.90	2964.57	.86
20	48.44	8.49	1415.34	.86
21	58.11	10.14	2743.75	.26
22	66.12	8.57	3655.47	.76
23	84.16	8.95	3284.55	.76
24	90.35	9.84	2865.23	.76
25	90.90	7.94	2097.35	4.68
26	98.79	9.26	2389.86	1.41
27	73.19	8.86	1589.86	1.41
28	80.92	8.95	1508.46	1.41
29	21.02	22.58	1835.27	-.85
30	60.60	12.28	2161.00	1.03
31	41.81	12.14	573.32	1.03
32	17.88	11.81	1672.83	1.03
33	39.36	11.73	1469.09	-1.52
34	51.96	10.99	2011.60	.62
35	.85	10.47	1802.66	.62
36	49.10	9.80	1527.66	.62
37	74.05	8.40	707.49	-3.40
38	82.81	5.20	585.03	-.04
39	31.28	9.09	70.78	-.04
40	38.84	7.18	1449.04	-.04
41	105.60	6.69	1890.10	.31
42	57.20	5.98	959.86	.01
43	59.08	7.18	898.30	.01
44	88.56	4.93	1092.06	.01
45	82.77	3.61	1430.04	1.35
46	64.99	2.46	1255.98	.23
47	64.24	3.97	1592.10	.23
48	62.18	5.61	1420.92	.23

## LAMPIRAN I.c. : DATA TAHUN 1999

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	439.49	35.06	7924	2.97
2	402.40	35.52	9090	2.97
3	407.16	35.89	8893	2.97
4	411.93	36.53	8950	2.97
5	405.55	36.97	8667	1.26
6	400.05	37.21	8650	1.26
7	404.00	37.29	8857	1.26
8	396.00	37.32	8730	1.26
9	388.67	37.42	8906	0.18 -
10	375.93	37.74	8993	0.18 -
11	394.21	37.60	8969	0.18 -
12	393.62	37.48	8685	0.18 -
13	421.21	36.91	8700	0.68 -
14	479.53	35.58	8647	0.68 -
15	473.58	34.54	8548	0.68 -
16	495.22	33.21	8260	0.68 -
17	575.12	31.48	7966	0.28 -
18	591.63	29.91	7785	0.28 -
19	591.66	27.87	8105	0.28 -
20	585.24	26.12	8105	0.28 -
21	668.28	24.64	8148	0.34 -
22	707.88	23.48	7340	0.34 -
23	673.15	22.50	6688	0.34 -
24	662.02	20.34	6726	0.34 -
25	656.64	18.28	6745	1.05 -
26	662.36	16.23	6735	1.05 -
27	625.83	14.57	6880	1.05 -
28	597.87	13.80	6875	1.05 -
29	607.83	13.13	7015	0.93 -
30	557.70	13.11	7867	0.93 -
31	576.16	13.09	7591	0.93 -
32	572.66	13.06	7565	0.93 -
33	562.77	12.97	8235	0.68 -
34	547.01	13.01	8013	0.68 -
35	517.54	12.97	8465	0.68 -
36	547.94	12.99	8386	0.68 -
37	588.24	13.03	7723	0.06
38	567.91	13.07	8000	0.06
39	604.18	13.07	6775	0.06
40	593.86	13.06	6900	0.06
41	626.04	13.01	6800	0.25
42	635.23	13.03	6965	0.25
43	633.31	13.25	7100	0.25
44	583.80	12.95	7425	0.25
45	633.83	12.86	7168	1.73
46	638.82	12.67	7215	1.73
47	666.13	12.19	7085	1.73
48	676.91	11.94	7100	1.73

## LAMPIRAN I.c. : DATA TAHUN 1999(transformasi1)

..lanjutan..

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	289.61	23.10	5221.69	1.96
2	71.83	9.15	3129.82	.74
3	104.49	9.17	2055.79	.74
4	105.68	9.53	2260.97	.74
5	95.71	9.49	1935.10	-.97
6	95.01	9.40	2130.96	.31
7	103.10	9.30	2350.75	.31
8	92.12	9.27	2068.05	.31
9	90.81	9.35	2339.57	-1.13
10	83.58	9.59	2294.19	-.04
11	111.45	9.21	2204.75	-.04
12	97.11	9.20	1938.81	-.04
13	125.14	8.72	2167.42	-.54
14	162.71	7.82	2103.14	-.17
15	112.89	7.78	2044.00	-.17
16	139.01	7.23	1830.47	-.17
17	202.63	6.50	1753.09	.23
18	159.04	6.23	1793.23	-.07
19	146.65	5.37	2249.37	-.07
20	140.21	5.16	2008.68	-.07
21	228.08	4.99	2051.68	-.13
22	205.22	4.95	1211.34	-.08
23	140.71	4.84	1167.09	-.08
24	155.70	3.42	1695.50	-.08
25	158.69	2.98	1685.92	-.79
26	168.46	2.48	1661.63	-.26
27	127.62	2.36	1814.15	-.26
28	127.14	2.84	1700.09	-.26
29	158.13	2.75	1843.85	-.14
30	100.51	3.23	2590.54	-.23
31	156.68	3.23	1673.70	-.23
32	139.29	3.21	1855.29	-.23
33	132.03	3.15	2544.85	.02
34	123.71	3.25	1818.90	-.17
35	106.10	3.18	2437.88	-.17
36	158.66	3.23	2018.90	-.17
37	176.10	3.26	1415.32	.57
38	125.45	3.27	2191.01	.01
39	177.02	3.24	757.66	.01
40	139.42	3.23	1804.06	.01
41	179.36	3.19	1610.04	.20
42	164.34	3.24	1850.26	.06
43	155.51	3.45	1861.15	.06
44	107.44	2.98	2084.61	.06
45	194.71	3.12	1583.15	1.54
46	162.07	3.00	1823.46	.43
47	185.63	2.66	1658.11	.43
48	175.87	2.77	1770.89	.43



## LAMPIRAN I.c. : DATA TAHUN 1999(transformasi 2)

..lanjutan..

No	Konstan	Saham	Bunga	Kurs	Inflasi
1	2.13723	4.00784	.31972	72.26127	.02708
2	2.76056	1.28394	.16354	55.94481	.01316
3	3.40618	2.30449	.20231	45.34087	.01623
4	3.24795	2.22246	.20052	47.54967	.01548
5	3.51080	2.17572	.21581	43.98975	-.02214
6	3.34556	2.05814	.20368	46.16234	.00676
7	3.18533	2.12635	.19185	48.48452	.00644
8	3.39607	2.02578	.20388	45.47581	.00687
9	3.19292	1.87747	.19329	48.36915	-.02332
10	3.22435	1.74507	.20030	47.89774	-.00093
11	3.28910	2.37351	.19621	46.95482	-.00095
12	3.50744	2.20540	.20891	44.03188	-.00101
13	3.31730	2.68801	.18728	46.55558	-.01170
14	3.36762	3.54796	.17046	45.86000	-.00367
15	3.41599	2.49704	.17204	45.21067	-.00373
16	3.60974	3.24907	.16899	42.78399	-.00394
17	3.68854	4.83954	.15525	41.86996	.00553
18	3.64703	3.75575	.14716	42.34656	-.00164
19	3.25631	3.09219	.11328	47.42756	-.00146
20	3.44589	3.12846	.11507	44.81830	-.00155
21	3.40959	5.03541	.11024	45.29547	-.00286
22	4.43736	5.89644	.14213	34.80426	-.00242
23	4.52069	4.11869	.14165	34.16267	-.00247
24	3.75066	3.78124	.08297	41.17647	-.00205
25	3.76131	3.86483	.07260	41.05995	-.01934
26	3.78870	4.13258	.06085	40.76307	-.00638
27	3.62594	2.99638	.05546	42.59284	-.00611
28	3.74560	3.08354	.06890	41.23209	-.00631
29	3.59662	3.68261	.06404	42.94003	-.00327
30	3.03432	1.97475	.06354	50.89737	-.00453
31	3.77502	3.82970	.07893	40.91083	-.00563
32	3.58551	3.23383	.07462	43.07312	-.00535
33	3.06144	2.61730	.06238	50.44651	.00039
34	3.62120	2.90074	.07631	42.64854	-.00395
35	3.12789	2.14880	.06449	49.37488	-.00341
36	3.43716	3.53117	.07198	44.93216	-.00375
37	4.10516	4.68085	.08664	37.62075	.01519
38	3.29940	2.68019	.06984	46.80820	.00032
39	5.61075	6.43098	.11768	27.52558	.00054
40	3.63606	3.28235	.07603	42.47426	.00035
41	3.84892	4.46994	.07942	40.12533	.00511
42	3.59038	3.82063	.07542	43.01463	.00144
43	3.57986	3.60470	.07995	43.14106	.00144
44	3.38255	2.35327	.06535	45.65751	.00136
45	3.88146	4.89369	.07840	39.78887	.03875
46	3.61667	3.79545	.07019	42.70200	.01004
47	3.79272	4.55871	.06533	40.71989	.01053
48	3.66996	4.17919	.06585	42.08195	.01019

## LAMPIRAN I.d : DATA TAHUN 2000

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	688.52	11.64	7195	1.32
2	690.89	11.42	7225	1.32
3	664.69	11.30	7270	1.32
4	636.37	11.16	7425	1.32
5	634.99	11.04	7475	0.07
6	635.07	11.01	7260	0.07
7	599.57	11.03	7420	0.07
8	576.54	11.02	7505	0.07
9	596.18	11.01	7465	0.45 -
10	590.85	10.98	7435	0.45 -
11	581.47	10.63	7426	0.45 -
12	583.27	10.91	7590	0.45 -
13	570.81	10.96	7675	0.56
14	556.78	10.92	7610	0.56
15	526.39	10.91	7930	0.56
16	526.73	10.88	7945	0.56
17	545.61	10.88	7955	0.84
18	526.87	10.91	8570	0.84
19	509.40	10.92	8485	0.84
20	454.32	11.03	8620	0.84
21	478.20	11.07	8638	0.50
22	484.02	11.13	8585	0.50
23	503.14	11.49	8695	0.50
24	515.11	12.33	8735	0.50
25	508.11	12.69	9308	1.28
26	504.11	13.07	9495	1.28
27	508.79	13.45	9025	1.28
28	492.19	13.53	9003	1.28
29	505.79	13.52	8235	0.51
30	494.18	13.40	8060	0.51
31	486.90	13.56	8290	0.51
32	466.38	13.54	8395	0.51
33	470.93	13.44	8395	0.06 -
34	442.09	13.59	8530	0.06 -
35	406.92	13.60	8735	0.06 -
36	421.33	13.62	8780	0.06 -
37	421.99	13.63	8805	1.16
38	408.20	13.64	8950	1.16
39	420.33	13.73	8960	1.16
40	405.34	13.74	9395	1.16
41	426.97	13.81	9220	1.32
42	421.14	13.86	9340	1.32
43	434.21	13.98	9423	1.32
44	429.21	14.15	9530	1.32
45	435.64	14.32	9575	1.94
46	419.20	14.42	9395	1.94
47	415.10	14.53	9380	1.94
48	416.32	14.53	9595	1.94

## LAMPIRAN I.d : DATA TAHUN 2000(transformasi 1)

..lanjutan..

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	483.89	8.18	5056.67	.93
2	201.09	3.14	2106.59	.38
3	173.20	3.18	2130.25	.38
4	163.52	3.12	2253.23	.38
5	182.29	3.10	2192.97	-.87
6	183.35	3.16	1942.40	.02
7	147.79	3.20	2255.35	.02
8	150.02	3.17	2226.53	.02
9	186.04	3.17	2126.06	-.50
10	166.74	3.15	2124.51	-.13
11	161.15	2.82	2136.86	-.13
12	169.62	3.35	2307.26	-.13
13	155.88	3.20	2275.59	.88
14	150.71	3.12	2150.12	.16
15	130.31	3.14	2516.36	.16
16	152.26	3.12	2303.72	.16
17	170.90	3.14	2303.05	.44
18	138.73	3.17	2910.94	.24
19	134.59	3.16	2388.43	.24
20	91.94	3.26	2583.90	.24
21	155.00	3.22	2505.86	-.10
22	143.84	3.25	2440.06	.14
23	158.82	3.57	2587.76	.14
24	157.18	4.16	2549.51	.14
25	141.67	3.92	3094.06	.92
26	142.65	4.04	2873.43	.37
27	150.17	4.15	2270.40	.37
28	130.24	3.96	2582.75	.37
29	155.65	3.89	1830.40	-.40
30	134.37	3.78	2201.75	.15
31	135.35	4.03	2556.24	.15
32	120.01	3.89	2497.62	.15
33	139.15	3.81	2422.93	-.42
34	107.08	4.03	2557.93	-.02
35	92.42	3.93	2666.89	-.02
36	131.85	3.95	2566.06	-.02
37	122.26	3.94	2559.04	1.20
38	108.00	3.94	2686.26	.33
39	129.94	4.03	2593.11	.33
40	106.32	3.97	3020.99	.33
41	138.62	4.04	2536.54	.49
42	117.40	4.04	2781.03	.38
43	134.62	4.12	2778.67	.38
44	120.32	4.20	2826.62	.38
45	130.31	4.25	2795.50	1.00
46	109.29	4.23	2583.49	.56
47	116.89	4.27	2696.54	.56
48	121.02	4.19	2922.21	.56

## LAMPIRAN I.d : DATA TAHUN 2000(transformasi 2)

..lanjutan..

No	Konstan	Saham	Bunga	Kurs	Inflasi
1	12.56320	169.1830	2.86018	1767.954	.32435
2	20.27983	113.4896	1.77186	1188.914	.21501
3	20.16295	97.18790	1.78213	1195.337	.21377
4	20.33864	92.55476	1.76674	1275.366	.21564
5	20.40545	103.5158	1.76095	1245.332	-.49350
6	20.22569	103.2015	1.77660	1093.323	.01137
7	20.09452	82.64795	1.78820	1261.240	.01130
8	20.17108	84.21137	1.78141	1249.866	.01134
9	20.18026	104.4806	1.78060	1194.011	-.28069
10	20.25349	93.98048	1.77416	1197.474	-.07320
11	21.40160	95.97955	1.67899	1272.705	-.07735
12	19.63821	92.70189	1.82975	1260.970	-.07098
13	20.09094	87.15639	1.78852	1272.334	.49210
14	20.33255	85.28125	1.76726	1216.639	.09145
15	20.27274	73.51586	1.77248	1419.686	.09119
16	20.34699	86.21933	1.76601	1304.477	.09152
17	20.27773	96.44371	1.77204	1299.658	.24922
18	20.18155	77.91768	1.78049	1634.909	.13616
19	20.21775	75.72881	1.77730	1343.856	.13641
20	19.89632	50.90812	1.80601	1430.722	.13424
21	20.01403	86.33427	1.79539	1395.721	-.05434
22	19.91681	79.72483	1.80415	1352.467	.07999
23	19.01167	84.02720	1.89005	1369.151	.07635
24	17.62567	77.10108	2.03867	1250.573	.07079
25	18.15208	71.56601	1.97955	1563.008	.46693
26	17.87174	70.94801	2.01060	1429.139	.18374
27	17.63414	73.69791	2.03770	1114.201	.18130
28	18.05273	65.43488	1.99045	1297.575	.18560
29	18.20714	78.86918	1.97357	927.4600	-.20297
30	18.47686	69.09283	1.94476	1132.145	.07569
31	17.90518	67.44299	2.00685	1273.758	.07335
32	18.21027	60.81755	1.97323	1265.755	.07460
33	18.41422	71.31108	1.95137	1241.653	-.21667
34	17.90174	53.34585	2.00723	1274.353	-.00863
35	18.12054	46.60819	1.98300	1344.877	-.00873
36	18.09092	66.38324	1.98625	1291.913	-.00872
37	18.10062	61.58751	1.98518	1289.073	.60583
38	18.09400	54.38462	1.98591	1352.661	.16858
39	17.90680	64.75553	2.00667	1292.246	.16684
40	18.02815	53.34427	1.99316	1515.680	.16797
41	17.88713	69.00251	2.00887	1262.668	.24630
42	17.88668	58.43928	2.00892	1384.340	.18964
43	17.70247	66.31959	2.02983	1368.917	.18769
44	17.52341	58.67617	2.05057	1378.456	.18579
45	17.42206	63.17895	2.06250	1355.396	.48532
46	17.46509	53.12113	2.05742	1255.696	.27214
47	17.38546	56.55372	2.06684	1304.668	.27090
48	17.54692	59.09896	2.04782	1426.984	.27342

## LAMPIRAN I.e. : DATA TAHUN 2001

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	409.83	14.73	9460	0.33
2	410.38	14.84	9588	0.33
3	416.34	14.85	9478	0.33
4	417.13	14.81	9445	0.33
5	430.58	14.74	9520	0.87
6	440.78	14.80	9605	0.87
7	440.22	14.80	9600	0.87
8	437.03	14.75	9627	0.87
9	424.30	14.79	9865	0.89
10	428.00	14.83	9907	0.89
11	386.86	14.97	10075	0.89
12	363.18	15.24	10360	0.89
13	381.77	15.58	10475	0.46
14	362.47	15.79	10715	0.46
15	367.00	15.82	10585	0.46
16	349.31	15.93	11080	0.46
17	351.34	16.09	12070	1.13
18	371.94	16.16	11050	1.13
19	369.03	16.26	11230	1.13
20	376.70	16.31	11340	1.13
21	380.68	16.30	11473	1.67
22	405.86	16.33	11060	1.67
23	397.96	16.38	11160	1.67
24	416.74	16.48	11245	1.67
25	435.21	16.55	11349	2.12
26	431.07	16.76	11360	2.12
27	441.47	16.91	11360	2.12
28	463.26	17.09	11247	2.12
29	443.69	17.13	9990	0.21 -
30	430.69	17.13	9100	0.21 -
31	435.32	17.30	8650	0.21 -
32	439.69	17.61	8733	0.21 -
33	434.32	17.70	8935	0.64
34	448.69	15.69	9075	0.64
35	381.24	13.59	9725	0.64
36	370.59	13.64	9943	0.64
37	385.17	17.58	10030	0.68
38	390.44	17.58	10230	0.68
39	382.00	17.58	10490	0.68
40	381.39	17.58	10505	0.68
41	377.93	17.58	10630	1.71
42	380.38	17.59	10520	1.71
43	380.19	17.60	10418	1.71
44	379.36	17.61	10430	1.71
45	374.69	17.61	10080	1.62
46	377.83	17.62	10177	1.62
47	379.97	17.62	10400	1.62
48	381.51	17.50	10400	1.62

## LAMPIRAN I.e. : DATA TAHUN 2001(transformasi 1)

..lanjutan..

NO.	SAHAM (indeks)	BUNGA (%)	KURS (rupiah)	INFLASI (%)
1	222.1906	7.98592	5128.768	.17891
2	66.00816	2.46268	1638.954	.05271
3	71.50601	2.38025	1421.398	.05271
4	67.28794	2.33185	1480.829	.05271
5	80.07412	2.29546	1583.558	.59271
6	78.97236	2.41428	1605.537	.13896
7	69.84151	2.36386	1529.113	.13896
8	67.12206	2.31386	1560.315	.13896
9	57.07255	2.39587	1775.627	.15896
10	71.46931	2.40226	1617.641	.14215
11	27.22028	2.50865	1750.349	.14215
12	38.10939	2.66101	1894.182	.14215
13	76.59721	2.77414	1769.702	-.28785
14	41.67641	2.69844	1913.070	.07347
15	62.42381	2.55198	1581.403	.07347
16	40.92734	2.63677	2185.639	.07347
17	57.82189	2.70434	2759.701	.74347
18	76.71612	2.63990	907.8238	.18048
19	56.49636	2.68108	1944.909	.18048
20	66.61157	2.64705	1903.659	.18048
21	64.14663	2.59504	1944.228	.72048
22	85.98232	2.63344	1419.471	.26673
23	56.92407	2.65823	1866.506	.26673
24	82.34228	2.71622	1867.478	.26673
25	85.03183	2.70219	1900.055	.71673
26	65.37186	2.85337	1823.665	.33861
27	79.25062	2.82691	1814.422	.33861
28	92.30171	2.88087	1701.422	.33861
29	54.42202	2.76962	539.3740	-1.99139
30	57.86629	2.73601	705.6056	-.03354
31	73.41993	2.90601	1003.455	-.03354
32	73.89943	3.07316	1464.580	-.03354
33	64.85741	2.90267	1596.837	.81646
34	83.73971	.81705	1567.101	.10222
35	4.21489	.40601	2099.462	.10222
36	50.24176	2.22060	1771.280	.10222
37	73.77074	6.11858	1675.099	.14222
38	66.78946	2.80788	1801.994	.10861
39	53.92119	2.80788	1893.938	.10861
40	60.40315	2.80788	1690.466	.10861
41	57.45572	2.80788	1802.862	1.13861
42	62.81309	2.81788	1587.827	.27312
43	60.56440	2.81948	1578.257	.27312
44	59.89405	2.82108	1675.966	.27312
45	55.92149	2.81267	1315.883	.18312
46	62.98559	2.82267	1706.980	.25875
47	62.48711	2.81427	1848.473	.25875
48	62.22891	2.69427	1661.091	.25875

## LAMPIRAN I.e. : DATA TAHUN 2001(transformasi 2)

..lanjutan..

No	Konstan	Saham	Bunga	Kurs	Inflasi
1	.05756	3.10255	.11151	71.61542	.00250
2	.10182	1.63048	.06083	40.48399	.00130
3	.10933	1.89664	.06313	37.70143	.00140
4	.10712	1.74858	.06060	38.48154	.00137
5	.10358	2.01222	.05768	39.79394	.01489
6	.10287	1.97090	.06025	40.06915	.00347
7	.10541	1.78605	.06045	39.10388	.00355
8	.10435	1.69926	.05858	39.50082	.00352
9	.09782	1.35441	.05686	42.13819	.00377
10	.10249	1.77696	.05973	40.21990	.00353
11	.09852	.65062	.05996	41.83717	.00340
12	.09471	.87563	.06114	43.52220	.00327
13	.09798	1.82080	.06594	42.06783	-.00684
14	.09424	.95285	.06169	43.73865	.00168
15	.10365	1.56974	.06417	39.76686	.00185
16	.08817	.87544	.05640	46.75082	.00157
17	.07847	1.10068	.05148	52.53285	.01415
18	.13681	2.54616	.08762	30.13011	.00599
19	.09347	1.28106	.06079	44.10112	.00409
20	.09447	1.52671	.06067	43.63094	.00414
21	.09348	1.45479	.05885	44.09340	.01634
22	.10941	2.28216	.06990	37.67586	.00708
23	.09541	1.31759	.06153	43.20308	.00617
24	.09539	1.90544	.06285	43.21433	.00617
25	.09456	1.95074	.06199	43.58962	.01644
26	.09652	1.53080	.06682	42.70440	.00793
27	.09677	1.86052	.06637	42.59604	.00795
28	.09993	2.23771	.06984	41.24830	.00821
29	.17749	2.34331	.11925	23.22443	-.08575
30	.15518	2.17844	.10300	26.56324	-.00126
31	.13012	2.31774	.09174	31.67735	-.00106
32	.10771	1.93101	.08030	38.26984	-.00088
33	.10315	1.62304	.07264	39.96045	.02043
34	.10413	2.11535	.02064	39.58662	.00258
35	.08996	.09199	.00886	45.81988	.00223
36	.09794	1.19377	.05276	42.08657	.00243
37	.10071	1.80245	.14950	40.92797	.00347
38	.09710	1.57337	.06615	42.44990	.00256
39	.09472	1.23901	.06452	43.51940	.00250
40	.10025	1.46912	.06829	41.11527	.00264
41	.09708	1.35317	.06613	42.46012	.02682
42	.10344	1.57634	.07072	39.84754	.00685
43	.10376	1.52450	.07097	39.72729	.00687
44	.10069	1.46302	.06891	40.93856	.00667
45	.11363	1.54159	.07754	36.27510	.00505
46	.09977	1.52450	.06832	41.31562	.00626
47	.09587	1.45340	.06546	42.99388	.00602
48	.10114	1.52685	.06611	40.75648	.00635