

LAMPIRAN II.A : HASIL OLAHAN TAHUN 1997

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
SAHAM	112.4535	41.1135	48
BUNGA	2.2970	.5570	48
KURS	527.6166	132.7896	48
INFLASI	.1360	.1456	48
KONSTAN	77.2954	16.4506	48

Correlations

		SAHAM	BUNGA	KURS	INFLASI	KONSTAN
Pearson Correlation	SAHAM	1.000	-.775	-.049	-.319	.829
	BUNGA	-.775	1.000	-.203	.340	-.968
	KURS	-.049	-.203	1.000	.164	.136
	INFLASI	-.319	.340	.164	1.000	-.455
	KONSTAN	.829	-.968	.136	-.455	1.000
Sig. (1-tailed)	SAHAM	.	.000	.371	.014	.000
	BUNGA	.000	.	.083	.009	.000
	KURS	.371	.083	.	.133	.178
	INFLASI	.014	.009	.133	.	.001
	KONSTAN	.000	.000	.178	.001	.
N	SAHAM	48	48	48	48	48
	BUNGA	48	48	48	48	48
	KURS	48	48	48	48	48
	INFLASI	48	48	48	48	48
	KONSTAN	48	48	48	48	48

Model Summary^f

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.860 ^a	.740	.716	21.9245	
2	.845 ^b	.713	.701	22.4983	1.063

a. Predictors: (Constant), KONSTAN, KURS, INFLASI, BUNGA

b. Predictors: (Constant), KONSTAN, KURS

c. Dependent Variable: SAHAM

LAMPIRAN II.A : HASIL OLAHAN TAHUN 1997(lanjutan 1)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	58775.635	4	14693.909	30.569	.000 ^a
	Residual	20669.380	43	480.683		
	Total	79445.014	47			
2	Regression	56667.234	2	28333.617	55.976	.000 ^b
	Residual	22777.781	45	506.173		
	Total	79445.014	47			

a. Predictors: (Constant), KONSTAN, KURS, INFLASI, BUNGA

b. Predictors: (Constant), KONSTAN, KURS

c. Dependent Variable: SAHAM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-241.198	135.131		-1.785	.081		
	BUNGA	39.874	26.123	.540	1.526	.134	.048	20.701
	KURS	-5.25E-02	.026	-.169	-2.044	.047	.881	1.135
	INFLASI	54.079	27.977	.191	1.933	.060	.617	1.622
	KONSTAN	3.653	.924	1.462	3.952	.000	.044	22.610
2	(Constant)	-25.060	19.240		-1.302	.199		
	KURS	-5.10E-02	.025	-.165	-2.044	.047	.981	1.019
	KONSTAN	2.127	.201	.851	10.563	.000	.981	1.019

a. Dependent Variable: SAHAM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	BUNGA	KURS	INFLASI	KONSTAN
1	1	4.398	1.000	.00	.00	.00	.01	.00
	2	.479	3.031	.00	.00	.00	.56	.00
	3	8.453E-02	7.213	.00	.02	.06	.11	.00
	4	3.830E-02	10.716	.00	.00	.88	.11	.01
	5	3.679E-04	109.342	1.00	.98	.05	.22	.98
2	1	2.937	1.000	.00		.01		.00
	2	4.456E-02	8.119	.01		.77		.36
	3	1.860E-02	12.565	.98		.23		.64

a. Dependent Variable: SAHAM

LAMPIRAN II.A : HASIL OLAHAN TAHUN 1997(lanjutan 2)

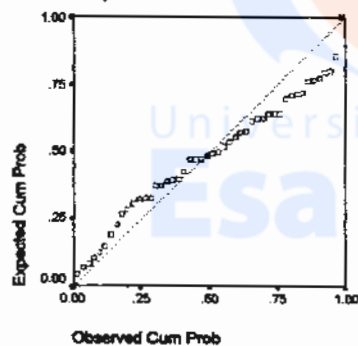
Nonparametric Correlations

Correlations

			BUNGA	KURS	INFLASI	KONSTAN	RESIDU
Spearman's rho	BUNGA	Correlation Coefficient	1.000	-.291	.431	-1.000	-.163
		Sig. (2-tailed)	.	.045	.002	.000	.270
		N	48	48	48	48	48
KURS		Correlation Coefficient	-.291	1.000	.107	.291	-.104
		Sig. (2-tailed)	.045	.470	.045	.481	.481
		N	48	48	48	48	48
INFLASI		Correlation Coefficient	.431	.107	1.000	-.431	-.163
		Sig. (2-tailed)	.002	.470	.	.002	.268
		N	48	48	48	48	48
KONSTAN		Correlation Coefficient	-1.000	.291	-.431	1.000	.163
		Sig. (2-tailed)	.000	.045	.002	.	.270
		N	48	48	48	48	48
RESIDU		Correlation Coefficient	-.163	-.104	-.163	.163	1.000
		Sig. (2-tailed)	.270	.481	.268	.270	.
		N	48	48	48	48	48

Normal P-P Plot of Regression Stanc

Dependent Variable: SAHAM



LAMPIRAN II.B : HASIL OLAHAN TAHUN 1998

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
SAHAM	72.6770	35.1623	48
BUNGA	8.2419	3.7691	48
KURS	1709.5049	1196.7913	48
INFLASI	.7722	1.6992	48

Correlations

		SAHAM	BUNGA	KURS	INFLASI
Pearson Correlation	SAHAM	1.000	-.294	.243	.283
	BUNGA	-.294	1.000	-.005	-.059
	KURS	.243	-.005	1.000	-.011
	INFLASI	.283	-.059	-.011	1.000
Sig. (1-tailed)	SAHAM	.	.021	.048	.026
	BUNGA	.021	.	.485	.346
	KURS	.048	.485	.	.470
	INFLASI	.026	.346	.470	.
N	SAHAM	48	48	48	48
	BUNGA	48	48	48	48
	KURS	48	48	48	48
	INFLASI	48	48	48	48

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.466 ^a	.217	.164	32.1527	
2	.397 ^b	.158	.120	32.9840	
3	.294 ^c	.087	.067	33.9695	1.468

a. Predictors: (Constant), INFLASI, KURS, BUNGA

b. Predictors: (Constant), INFLASI, BUNGA

c. Predictors: (Constant), BUNGA

d. Dependent Variable: SAHAM

LAMPIRAN II.B : HASIL OLAHAN TAHUN 1998(lanjutan 1)

ANOVA^d

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	12623.300	3	4207.767	4.070	.012 ^a
	Residual	45487.064	44	1033.797		
	Total	58110.364	47			
2	Regression	9152.787	2	4576.394	4.206	.021 ^b
	Residual	48957.577	45	1087.946		
	Total	58110.364	47			
3	Regression	5029.866	1	5029.866	4.359	.042 ^c
	Residual	53080.498	46	1153.924		
	Total	58110.364	47			

a. Predictors: (Constant), INFLASI, KURS, BUNGA

b. Predictors: (Constant), INFLASI, BUNGA

c. Predictors: (Constant), BUNGA

d. Dependent Variable: SAHAM

Coefficients^e

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	77.391	13.427		5.764	.000		
	BUNGA	-2.584	1.246	-.277	-2.073	.044	.996	1.004
	KURS	7.181E-03	.004	.244	1.832	.074	1.000	1.000
	INFLASI	5.579	2.765	.270	2.018	.050	.996	1.004
2	(Constant)	89.827	11.885		7.558	.000		
	BUNGA	-2.598	1.279	-.278	-2.032	.048	.997	1.003
	INFLASI	5.522	2.836	.267	1.947	.058	.997	1.003
3	(Constant)	95.298	11.893		8.013	.000		
	BUNGA	-2.745	1.315	-.294	-2.068	.042	1.000	1.000

a. Dependent Variable: SAHAM

Collinearity Diagnostics^f

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	BUNGA	KURS	INFLASI
1	1	2.877	1.000	.01	.02	.03	.03
	2	.782	1.918	.00	.01	.02	.94
	3	.266	3.288	.02	.20	.78	.00
	4	7.582E-02	6.159	.96	.77	.17	.03
2	1	2.169	1.000	.03	.03		.07
	2	.745	1.706	.01	.03		.90
	3	8.660E-02	5.004	.95	.94		.03
3	1	1.911	1.000	.04	.04		
	2	8.894E-02	4.635	.96	.96		

a. Dependent Variable: SAHAM

LAMPIRAN II.B : HASIL OLAHAN TAHUN 1998(lanjutan 2)

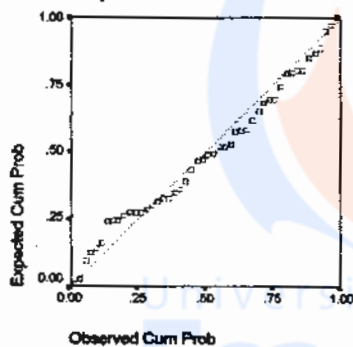
Nonparametric Correlations

Correlations

			BUNGA	KURS	INFLASI	RESIDU
Spearman's rho	BUNGA	Correlation Coefficient	1.000	.283	-.066	.142
		Sig. (2-tailed)	.	.051	.655	.335
		N	48	48	48	48
KURS		Correlation Coefficient	.283	1.000	.092	-.027
		Sig. (2-tailed)	.051	.	.533	.855
		N	48	48	48	48
INFLASI		Correlation Coefficient	-.066	.092	1.000	.083
		Sig. (2-tailed)	.655	.533	.	.575
		N	48	48	48	48
RESIDU		Correlation Coefficient	.142	-.027	.083	1.000
		Sig. (2-tailed)	.335	.855	.575	.
		N	48	48	48	48

Normal P-P Plot of Regression Stanc

Dependent Variable: SAHAM



LAMPIRAN II.C : HASIL OLAHAN TAHUN 1999

Descriptive Statistics

	Mean	Std. Deviation	N
SAHAM	3.3080	1.1168	48
BUNGA	.1240	6.222E-02	48
KURS	44.3189	6.1560	48
INFLASI	8.191E-04	1.081E-02	48
KONSTAN	3.5468	.4858	48

Correlations

		SAHAM	BUNGA	KURS	INFLASI	KONSTAN
Pearson Correlation	SAHAM	1.000	-.319	-.553	.195	.686
	BUNGA	-.319	1.000	.465	.127	-.351
	KURS	-.553	.465	1.000	.210	-.939
	INFLASI	.195	.127	.210	1.000	-.110
	KONSTAN	.686	-.351	-.939	-.110	1.000
Sig. (1-tailed)	SAHAM	.	.014	.000	.092	.000
	BUNGA	.014	.	.000	.195	.007
	KURS	.000	.000	.	.076	.000
	INFLASI	.092	.195	.076	.	.228
	KONSTAN	.000	.007	.000	.228	.
N	SAHAM	48	48	48	48	48
	BUNGA	48	48	48	48	48
	KURS	48	48	48	48	48
	INFLASI	48	48	48	48	48
	KONSTAN	48	48	48	48	48

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.790 ^a	.624	.589	.7159	1.498

a. Predictors: (Constant), KONSTAN, INFLASI, BUNGA, KURS

b. Dependent Variable: SAHAM

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	36.579	4	9.145	17.843	.000 ^a
	Residual	22.038	43	.513		
	Total	58.618	47			

a. Predictors: (Constant), KONSTAN, INFLASI, BUNGA, KURS

b. Dependent Variable: SAHAM

LAMPIRAN II.C : HASIL OLAHAN TAHUN 1999(lanjutan 1)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-14.928	4.763		-3.134	.003		
	BUNGA	-4.370	1.977	-.243	-2.210	.032	.720	1.388
	KURS	.158	.057	.872	2.773	.008	.069	11.299
	INFLASI	20.814	10.234	.202	2.034	.048	.890	1.123
	KONSTAN	3.314	.675	1.441	4.911	.000	.102	9.850

a. Dependent Variable: SAHAM

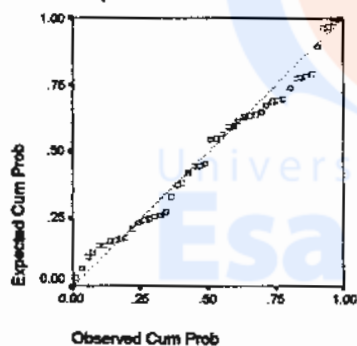
Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	BUNGA	KURS	INFLASI	KONSTAN
1	1	3.825	1.000	.00	.01	.00	.00	.00
	2	.991	1.964	.00	.00	.00	.89	.00
	3	.155	4.962	.00	.67	.00	.02	.00
	4	2.750E-02	11.793	.00	.22	.03	.01	.03
	5	3.083E-04	111.400	1.00	.11	.97	.08	.97

a. Dependent Variable: SAHAM

Normal P-P Plot of Regression Stanc

Dependent Variable: SAHAM



LAMPIRAN II.C : HASIL OLAHAN TAHUN 1999(lanjutan 2)

Nonparametric Correlations

Correlations

			BUNGA	KURS	INFLASI	RESIDU	KONSTAN
Spearman's rho	BUNGA	Correlation Coefficient	1.000	.289	.204	.107	-.289
		Sig. (2-tailed)	.	.046	.165	.468	.046
		N	48	48	48	48	48
	KURS	Correlation Coefficient	.289	1.000	.062	.002	-1.000
		Sig. (2-tailed)	.046	.	.673	.991	.000
		N	48	48	48	48	48
	INFLASI	Correlation Coefficient	.204	.062	1.000	-.116	-.062
		Sig. (2-tailed)	.165	.673	.	.431	.673
		N	48	48	48	48	48
	RESIDU	Correlation Coefficient	.107	.002	-.116	1.000	-.002
		Sig. (2-tailed)	.468	.991	.431	.	.991
		N	48	48	48	48	48
	KONSTAN	Correlation Coefficient	-.289	-1.000	-.062	-.002	1.000
		Sig. (2-tailed)	.046	.000	.673	.991	.
		N	48	48	48	48	48

LAMPIRAN II.D : HASIL OLAHAN TAHUN 2000

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
SAHAM	77.2390	21.2126	48
KONSTAN	18.8310	1.5004	48
BUNGA	1.9220	.1814	48
KURS	1309.0689	136.0886	48
INFLASI	.1170	.1973	48

Correlations

		SAHAM	KONSTAN	BUNGA	KURS	INFLASI
Pearson Correlation	SAHAM	1.000	.076	.103	.061	-.170
	KONSTAN	.076	1.000	-.979	-.372	-.360
	BUNGA	.103	-.979	1.000	.433	.338
	KURS	.061	-.372	.433	1.000	.381
	INFLASI	-.170	-.360	.338	.381	1.000
Sig. (1-tailed)	SAHAM	.	.305	.244	.341	.124
	KONSTAN	.305	.	.000	.005	.006
	BUNGA	.244	.000	.	.001	.009
	KURS	.341	.005	.001	.	.004
	INFLASI	.124	.006	.009	.004	.
N	SAHAM	48	48	48	48	48
	KONSTAN	48	48	48	48	48
	BUNGA	48	48	48	48	48
	KURS	48	48	48	48	48
	INFLASI	48	48	48	48	48

Model Summary^f

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.902 ^a	.814	.797	9.5686	
2	.902 ^b	.814	.801	9.4609	1.528

a. Predictors: (Constant), INFLASI, BUNGA, KURS, KONSTAN

b. Predictors: (Constant), BUNGA, KURS, KONSTAN

c. Dependent Variable: SAHAM

LAMPIRAN II.D : HASIL OLAHAN TAHUN 2000(lanjutan 1)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	17211.737	4	4302.934	46.997	.000 ^a
	Residual	3936.968	43	91.557		
	Total	21148.705	47			
2	Regression	17210.327	3	5736.776	64.092	.000 ^b
	Residual	3938.378	44	89.509		
	Total	21148.705	47			

a. Predictors: (Constant), INFLASI, BUNGA, KURS, KONSTAN

b. Predictors: (Constant), BUNGA, KURS, KONSTAN

c. Dependent Variable: SAHAM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-2144.182	166.090		-12.910	.000		
	KONSTAN	64.743	4.921	4.579	13.156	.000	.036	27.985
	BUNGA	550.245	41.434	4.706	13.280	.000	.034	29.009
	KURS	-4.22E-02	.013	-.271	-3.348	.002	.662	1.510
	INFLASI	-1.002	8.077	-.009	-.124	.902	.767	1.304
2	(Constant)	-2148.474	160.621		-13.376	.000		
	KONSTAN	64.896	4.712	4.590	13.774	.000	.038	26.241
	BUNGA	551.282	40.125	4.715	13.739	.000	.036	27.829
	KURS	-4.27E-02	.012	-.274	-3.642	.001	.747	1.338

a. Dependent Variable: SAHAM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	KONSTAN	BUNGA	KURS	INFLASI
1	1	4.307	1.000	.00	.00	.00	.00	.01
	2	.674	2.529	.00	.00	.00	.00	.76
	3	1.372E-02	17.721	.00	.01	.01	.04	.14
	4	5.464E-03	28.075	.00	.00	.01	.86	.04
	5	4.498E-05	309.460	1.00	.99	.98	.10	.05
2	1	3.978	1.000	.00	.00	.00	.00	
	2	1.627E-02	15.634	.00	.01	.01	.06	
	3	5.672E-03	26.482	.00	.00	.02	.87	
	4	4.719E-05	290.334	1.00	.99	.98	.07	

a. Dependent Variable: SAHAM

LAMPIRAN II.D : HASIL OLAHAN TAHUN 2000(lanjutan 2)

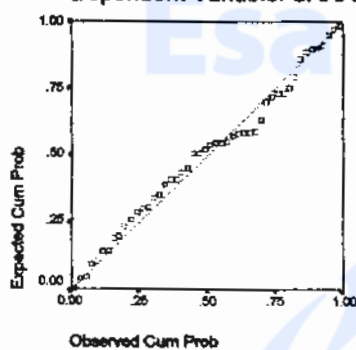
Nonparametric Correlations

Correlations

		KONSTAN	BUNGA	KURS	INFLASI	RESIDU	
Spearman's rho	KONSTAN	Correlation Coefficient	1.000	-1.000	-.306	-.403	.158
		Sig. (2-tailed)		.000	.035	.005	.283
		N	48	48	48	48	48
BUNGA	BUNGA	Correlation Coefficient	-1.000	1.000	.306	.403	-.158
		Sig. (2-tailed)	.000		.035	.005	.283
		N	48	48	48	48	48
KURS	KURS	Correlation Coefficient	-.306	.306	1.000	.395	-.037
		Sig. (2-tailed)	.035	.035		.005	.803
		N	48	48	48	48	48
INFLASI	INFLASI	Correlation Coefficient	-.403	.403	.395	1.000	-.083
		Sig. (2-tailed)	.005	.005	.005		.574
		N	48	48	48	48	48
RESIDU	RESIDU	Correlation Coefficient	.158	-.158	-.037	-.083	1.000
		Sig. (2-tailed)	.283	.283	.803	.574	
		N	48	48	48	48	48

Normal P-P Plot of Regression Stanc

Dependent Variable: SAHAM



LAMPIRAN II.E : HASIL OLAHAN TAHUN 2001

Descriptive Statistics

	Mean	Std. Deviation	N
SAHAM	1.6367	.5097	48
KONSTAN	.1027	1.753E-02	48
BUNGA	6.770E-02	2.120E-02	48
KURS	41.1464	6.5407	48
INFLASI	3.535E-03	1.438E-02	48

Correlations

		SAHAM	KONSTAN	BUNGA	KURS	INFLASI
Pearson Correlation	SAHAM	1.000	.343	.550	-.147	-.203
	KONSTAN	.343	1.000	.395	-.913	-.636
	BUNGA	.550	.395	1.000	-.185	-.357
	KURS	-.147	-.913	-.185	1.000	.415
	INFLASI	-.203	-.636	-.357	.415	1.000
Sig. (1-tailed)	SAHAM	.	.008	.000	.159	.083
	KONSTAN	.008	.	.003	.000	.000
	BUNGA	.000	.003	.	.104	.006
	KURS	.159	.000	.104	.	.002
	INFLASI	.083	.000	.006	.002	.
N	SAHAM	48	48	48	48	48
	KONSTAN	48	48	48	48	48
	BUNGA	48	48	48	48	48
	KURS	48	48	48	48	48
	INFLASI	48	48	48	48	48

Model Summary^a

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.654 ^a	.427	.374	.4033	2.072

a. Predictors: (Constant), INFLASI, BUNGA, KURS, KONSTAN

b. Dependent Variable: SAHAM

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.216	4	1.304	8.018	.000 ^a
	Residual	6.993	43	.163		
	Total	12.209	47			

a. Predictors: (Constant), INFLASI, BUNGA, KURS, KONSTAN

b. Dependent Variable: SAHAM

LAMPIRAN II.E : HASIL OLAHAN TAHUN 2001(lanjutan 1)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-8.329	2.431		-2.604	.013		
	KONSTAN	40.128	13.219	1.380	3.036	.004	.064	15.518
	BUNGA	7.794	3.448	.324	2.260	.029	.647	1.545
	KURS	7.954E-02	.029	1.021	2.718	.009	.094	10.586
	INFLASI	12.985	6.278	.366	2.068	.045	.424	2.357

a. Dependent Variable: SAHAM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	KONSTAN	BUNGA	KURS	INFLASI
1	1	3.943	1.000	.00	.00	.00	.00	.00
	2	.968	2.018	.00	.00	.00	.00	.40
	3	5.546E-02	8.432	.00	.00	.70	.01	.11
	4	3.290E-02	10.949	.00	.03	.09	.03	.12
	5	3.687E-04	103.418	1.00	.97	.20	.96	.38

a. Dependent Variable: SAHAM

Normal P-P Plot of Regression Standardized Residuals

Dependent Variable: SAHAM

