

LAMPIRAN 9. Hasil Olahan Data SPSS

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	CSR, PBV, TATO, EPS, DER ^b		Enter

a. Dependent Variable: Harga_Saham

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,428 ^a	,183	,149	,257103	2,089

a. Predictors: (Constant), CSR, PBV, TATO, EPS, DER

b. Dependent Variable: Harga_Saham

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1,775	5	,355	5,370	,000 ^b
	Residual	7,932	120	,066		
	Total	9,707	125			

a. Dependent Variable: Harga_Saham

b. Predictors: (Constant), CSR, PBV, TATO, EPS, DER

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,128	,026		-4,912	,000
	EPS	,000	,000	,150	1,771	,079
	DER	-,017	,008	-,308	-2,060	,042
	PBV	,033	,008	,584	3,936	,000
	TATO	,183	,157	,098	1,165	,246
	CSR	-,037	,099	-,031	-,373	,710

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	,952	1,050
	DER	,305	3,280
	PBV	,309	3,232
	TATO	,958	1,044
	CSR	,962	1,039

a. Dependent Variable: Harga_Saham

Collinearity Diagnostics^a

Model	Dimensi	Eigenvalue	Condition Index	Variance Proportions					
				(Constant)	EPS	DER	PBV	TATO	CSR
1	1	1,850	1,000	,00	,00	,08	,08	,00	,01
	2	1,476	1,120	,23	,04	,00	,00	,24	,01
	3	1,096	1,299	,01	,31	,00	,00	,04	,48
	4	,898	1,435	,08	,56	,00	,00	,01	,38
	5	,515	1,896	,65	,06	,00	,00	,69	,12
	6	,165	3,347	,02	,02	,91	,91	,01	,00

a. Dependent Variable: Harga_Saham

Casewise Diagnostics^a

Case Number	Std. Residual	Harga_Saham	Predicted Value	Residual
24	2,694	,670	-,02253	,692528
83	2,859	,620	-,11518	,735180
86	-2,551	-,940	-,28406	-,655938
98	-2,641	-,670	,00899	-,678992
114	-2,951	-,880	-,12139	-,758608

a. Dependent Variable: Harga_Saham

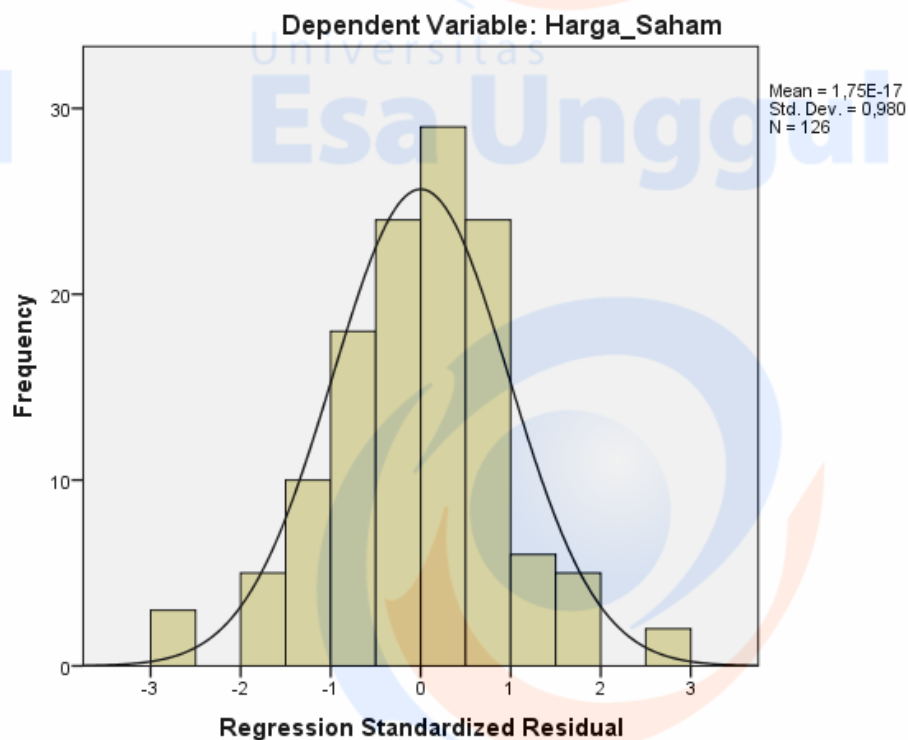
Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,74741	,20729	-,16016	,119163	126
Std. Predicted Value	-4,928	3,084	,000	1,000	126
Standard Error of Predicted Value	,023	,196	,049	,028	126
Adjusted Predicted Value	-,90873	,17789	-,16168	,132899	126
Residual	-,758608	,735180	,000000	,251908	126
Std. Residual	-2,951	2,859	,000	,980	126
Stud. Residual	-2,973	2,894	,002	1,011	126
Deleted Residual	-,770427	,753272	,001522	,269332	126
Stud. Deleted Residual	-3,077	2,989	,002	1,023	126
Mahal. Distance	,019	71,927	4,960	8,893	126
Cook's Distance	,000	,397	,013	,042	126
Centered Leverage Value	,000	,575	,040	,071	126

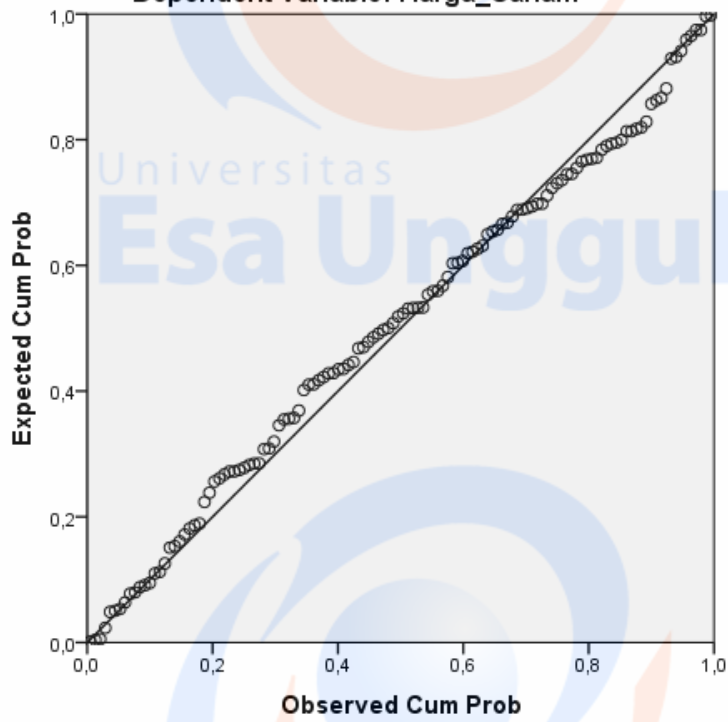
a. Dependent Variable: Harga_Saham

Charts

Histogram

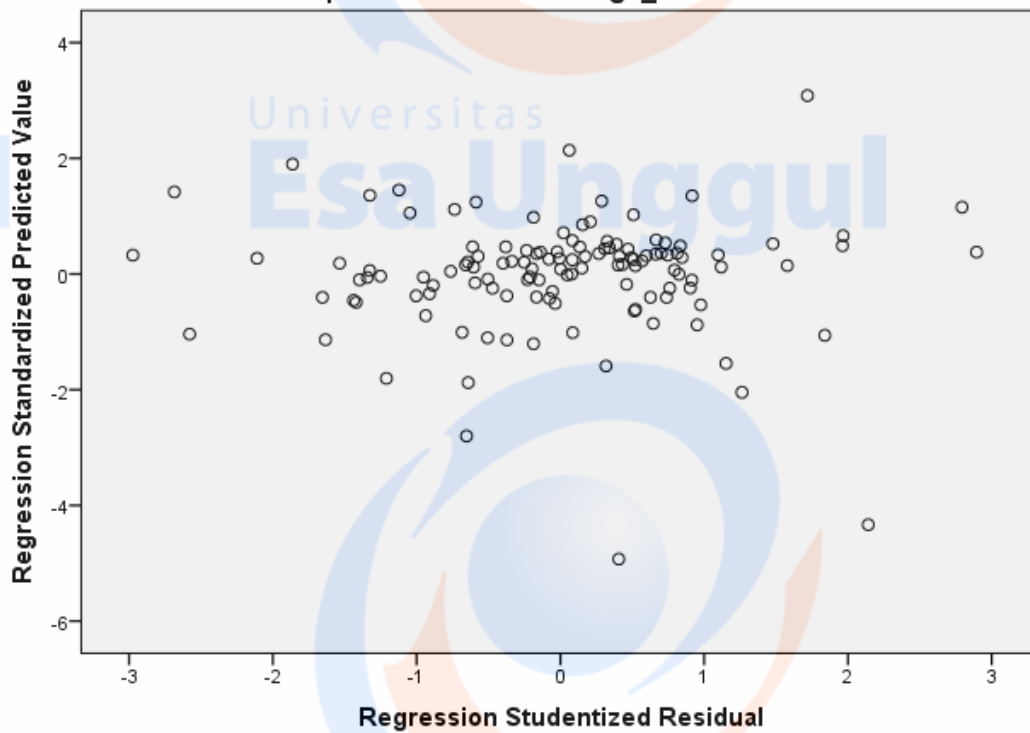


Normal P-P Plot of Regression Standardized Residual
Dependent Variable: Harga_Saham



Scatterplot

Dependent Variable: Harga_Saham



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		126
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,25190845
	Most Extreme Absolute Differences	,064
	Positive	,064
	Negative	-,059
Test Statistic		,064
Asymp. Sig. (2-tailed)		,200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.