

Lampiran 3

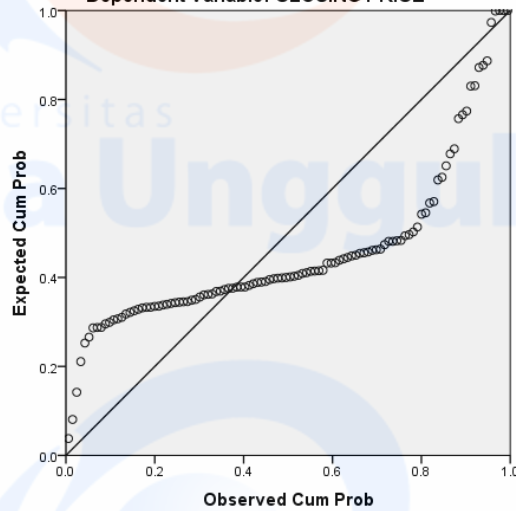
Hasil Uji Regresi

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
CR	108	0.00	31.06	3.6045	4.70760
DER	108	.03	3.70	.7592	.64089
ROA	108	-55.01	35.89	4.3402	8.61447
CLOSING PRICE	108	42.00	26625.00	1801.6481	4205.56789
Valid N (listwise)	108				

Uji Normalitas Probability Plot

Normal P-P Plot of Regression Standardized Residual
Dependent Variable: CLOSING PRICE

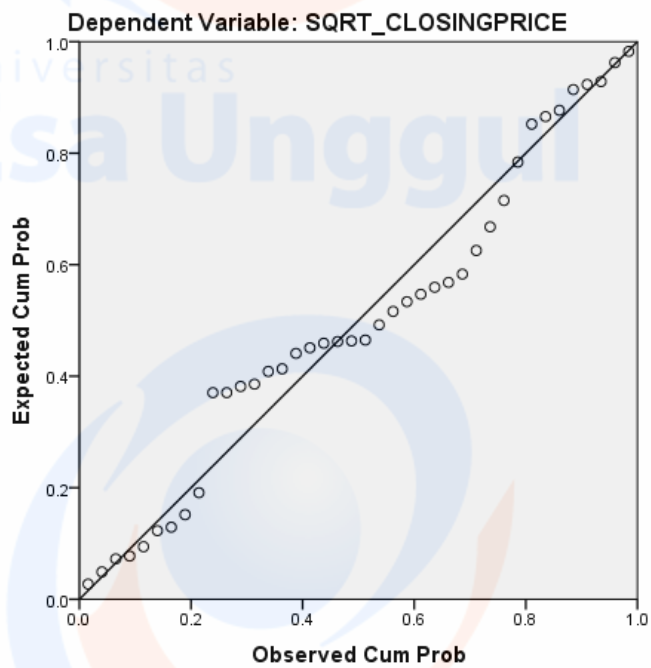


Hasil Uji Kolmogorov Smrinov (K-S) Test

		Unstandardized Residual
N		108
Normal Parameters ^{a,b}	Mean	.0000
	Std. Deviation	3940.00761
Most Extreme Differences	Absolute	.285
	Positive	.285
	Negative	-.228
Kolmogorov-Smirnov Z		2.958
Asymp. Sig. (2-tailed)		.000

Uji Normalitas Data Probability Plot

Normal P-P Plot of Regression Standardized Residual



Hasil Uji Kolmogorov-Smirnov (K-S) Test

		Unstandardized Residual
N		40
Normal Parameters ^{a,b}	Mean	-.4996878
	Std. Deviation	4.41196278
Most Extreme Differences	Absolute	.123
	Positive	.123
	Negative	-.070
Kolmogorov-Smirnov Z		.781
Asymp. Sig. (2-tailed)		.575

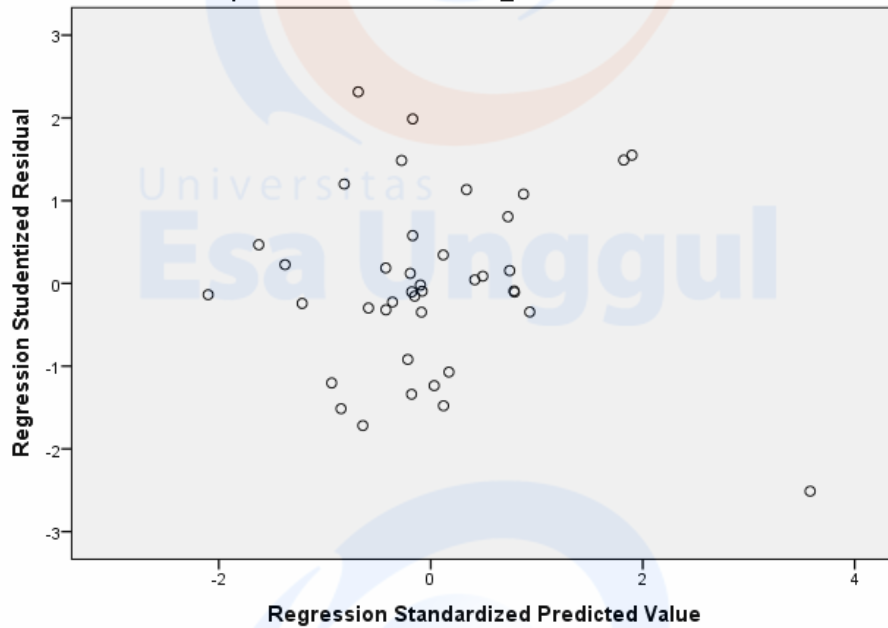
Uji Multikolinearitas

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	SQRT_CR	.880	1.136
	SQRT_DER	.820	1.220
	SQRT_ROA	.867	1.153

Hasil Uji Heterokedastisitas

Scatterplot

Dependent Variable: SQRT_CLOSINGPRICE



Hasil Uji Autokorelasi

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.467 ^a	.218	.152	4.37021	1.438

Ringkasan Uji Autokorelasi menggunakan Durbin Watson (DW)

No	Nama/Label	Keterangan	Nilai/Jumlah
1	N	Jumlah Sampel	40
2	K	Jumlah Variabel	3
3	DW	Nilai Durbin Watson	1.438
4	(4-dU)	Formula	2.3411
5	dL	Batas bawah Durbin Watson	1.3384
6	dU	Batas atas Durbin Watson	1.6589

Ringkasan Hasil Uji Runs Test

Runs Test	
	Unstandardized Residual
Test Value ^a	-1.38991
Cases < Test Value	20
Cases >= Test Value	20
Total Cases	40
Number of Runs	15
Z	-1.762
Asymp. Sig. (2-tailed)	.078

Hasil Regresi Linier Berganda

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
1	(Constant)	22.844	3.914		5.837	.000
	SQRT_CR	-5.412	1.994	-.426	-2.714	.010
	SQRT_DER	-2.833	3.002	-.154	-.944	.352
	SQRT_ROA	2.108	.978	.341	2.156	.038

Hasil Uji F

ANOVA ^a						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	191.278	3	63.759	3.338	.030 ^b
	Residual	687.554	36	19.099		
	Total	878.832	39			

Hasil Uji Statistik t (Uji Parsial)

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	22.844	3.914	5.837	.000	
	SQRT_CR	-5.412	1.994	-.426	-.2714	.010
	SQRT_DER	-2.833	3.002	-.154	-.944	.352
	SQRT_ROA	2.108	.978	.341	2.156	.038

Hasil Uji Koefisien Determinasi (R²)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.467 ^a	.218	.152	4.37021	1.438