

LAMPIRAN

HASIL REGRESI

1. STATISTIK DESKRIPTIF

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
INFLASI	60	.00013	.00060	.0002806	.00011593
SUKU BUNGA	60	.00035	.00060	.0004504	.00009269
KURS	60	13380.36	15867.43	14426.3548	495.88068
JUB	60	5.35E6	7.96E6	6.5948E6	8.82687E5
IHSG	60	4539	6605631	1216320.72	2445183.006
Valid N (listwise)	60				

2. UJI ASUMSI KLASIK

A. UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		59
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	207.39266874
Most Extreme Differences	Absolute	.086
	Positive	.086
	Negative	-.051
Test Statistic		.086
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.		

B. UJI MULTIKOLONIERITAS DAN UJI T

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-218.976	140.418		-1.559	.125		
	dKURS	-.313	.089	-.429	-3.501	.001	.932	1.073
	dJUB	.000	.000	-.118	-.983	.330	.967	1.035
	BI7DR	35.874	34.329	.141	1.045	.301	.773	1.293
	INFLASI	9.781	29.259	.046	.334	.739	.751	1.332

a. Dependent Variable: dIHSG

C. UJI HETEROSKEDASTISITAS

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	214.306	81.047		2.644	.011
	dKURS	-.039	.052	-.105	-.755	.454
	dJUB	-6.976E-5	.000	-.061	-.444	.659
	BI7DR	-9.026	19.814	-.070	-.456	.651
	INFLASI	-4.361	16.888	-.040	-.258	.797

a. Dependent Variable: ABS_RES

D. UJI AUTOKORELASI DAN UJI R Regression

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.494 ^a	.244	.188	214.93667	2.095

a. Predictors: (Constant), INFLASI, dJUB, dKURS, BI7DR

b. Dependent Variable: Dihsg

3. Uji F
ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.973E14	4	4.932E13	17.443	.000 ^a
	Residual	1.555E14	55	2.827E12		
	Total	3.528E14	59			

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

b. Dependent Variable: IHSG

NO	Tahun	DATA MAKRO EKONOMI					INDEKS HARGA SAHAM GABUNGAN
		BULAN	BI-7Day-RR	JUB (M2)	Inflasi	KURS	
1	2022	Des	5.50%	8 528 022,31	5.51%	15608.18	6,850.62
2		Nov	5.25%	8 297 349,51	5.42%	15665.36	7,081.31
3		Okt	4.75%	8 223 055,02	5.71%	15434.81	7,098.89
4		Sep	4.25%	7 962 693,36	5.95%	14989	7,040.80
5		Ags	3.75%	7 897 628,21	4.69%	14850.32	7,178.59
6		Jul	3.50%	7 845 551,91	4.94%	14983.33	6,951.12
7		Jun	3.50%	7 890 747,01	4.35%	14702.38	6,911.58
8		Mei	3.50%	7 854 186,71	3.55%	14615.47	7,148.97
9		Apr	3.50%	7 911 484,49	3.47%	14375.21	7,228.91
10		Mar	3.50%	7 810 949,32	2.64%	14348.09	7,071.44
11		Feb	3.50%	7 690 134,50	2.06%	14349.78	6,888.17
12		Jan	3.50%	7 646 789,19	2.18%	14340.67	6,631.15
13	2021	Des	3.50%	7 870 452,85	1.87%	14327.09	6,581.48
14		Nov	3.50%	7 573 319,90	1.75%	14270.27	6,533.93
15		Okt	3.50%	7 491 704,38	1.66%	14190.95	6,591.35
16		Sep	3.50%	7 300 920,64	1.60%	14257.64	6,286.94
17		Ags	3.50%	7 211 500,72	1.59%	14389.9	6,150.30
18		Jul	3.50%	7 160 560,33	1.52%	14507.38	6,070.04
19		Jun	3.50%	7 130 061,42	1.33%	14351.48	5,985.49
20		Mei	3.50%	7 004 093,08	1.68%	14333.53	5,947.46
21		Apr	3.50%	6 964 386,49	1.42%	14551.05	5,995.62
22		Mar	3.50%	6 895 564,12	1.37%	14417.23	5,985.52
23		Feb	3.50%	6 817 787,91	1.38%	14043.74	6,241.80
24		Jan	3.75%	6 767 407,65	1.55%	14061.9	5,862.35
25	2020	Des	3.75%	6 900 049,49	1.68%	14165.68	5,979.07
26		Nov	3.75%	6 817 456,68	1.59%	14236.81	5,612.42
27		Okt	4.00%	6 780 844,54	1.44%	14758.47	5,128.23
28		Sep	4.00%	6 748 574,03	1.42%	14847.95	4,870.04
29		Ags	4.00%	6 726 135,25	1.32%	14724.5	5,238.49
30		Jul	4.00%	6 567 725,02	1.54%	14582.41	5,149.63
31		Jun	4.25%	6 393 743,80	1.96%	14195.95	4,905.39
32		Mei	4.50%	6 468 193,50	2.19%	14906.19	4,753.61
33		Apr	4.50%	6 238 267,00	2.67%	15867.43	4,716.40
34		Mar	4.50%	6 440 457,39	2.96%	15194.57	4,538.93
35		Feb	4.75%	6 116 495,00	2.98%	13776.15	5,452.70

36		Jan	5.00%	6 046 651,00	2.68%	13732.23	5,940.05
37	2019	Des	5.00%	6 136 552,00	2.72%	14017.45	6,299.54
38		Nov	5.00%	6 074 377,00	3%	14068.71	6,011.83
39		Okt	5.00%	6 026 908,00	3.13%	14117.57	6,228.32
40		Sep	5.25%	6 134 178,00	3.39%	14111.1	6,169.10
41		Ags	5.50%	5 934 562,00	3.49%	14242.05	6,328.47
42		Jul	5.75%	5 941 133,00	3.32%	14043.91	6,390.50
43		Jun	6.00%	5 908 509,00	3.28%	14226.53	6,358.63
44		Mei	6.00%	5 860 509,00	3.32%	14392.81	6,209.12
45		Apr	6.00%	5 746 732,00	2.83%	14142.58	6,455.35
46		Mar	6.00%	5 747 247,00	2.48%	14211	6,468.75
47		Feb	6.00%	5 670 778,00	2.57%	14035.21	6,443.35
48		Jan	6.00%	5 644 985,00	2.82%	14163.14	6,532.97
49		2018	Des	6.00%	5 760 046,20	3.13%	14496.95
50	Nov		6.00%	5 670 975,24	3.23%	14696.86	6,056.12
51	Okt		5.75%	5 667 512,10	3.16%	15178.87	5,831.65
52	Sep		5.75%	5 606 779,89	2.88%	14868.74	5,976.55
53	Ags		5.50%	5 529 451,81	3.20%	14559.86	6,018.46
54	Jul		5.25%	5 507 791,75	3.18%	14414.5	5,936.44
55	Jun		5.25%	5 534 149,83	3.12%	14049	5,799.24
56	Mei		4.75%	5 435 082,93	3.23%	14059.7	5,983.59
57	Apr		4.25%	5 409 088,81	3.41%	13802.95	5,994.60
58	Mar		4.25%	5 395 826,04	3.40%	13758.29	6,188.99
59	Feb		4.25%	5 351 650,33	3.18%	13590.05	6,597.22
60	Jan		4.25%	5 351 684,67	3.25%	13380.36	6,605.63