

## LAMPIRAN

### 1. STATISTIK DESKRIPTIF

		Statistics		
		SBI-7Day-RR	INFLASI	IHSG
N	Valid	122	122	122
	Missing	0	0	0
Mean		.2459	.1141	6178.54
Std. Deviation		.1219	.1688	825.001
Minimum		.035	-.148	4.608
Maximum		.060	.126	6.877

### 2. UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test				
		SBI-7Day-RR	INFLASI	IHSG
N		122	122	122
Normal Parameters <sup>a,b</sup>	Mean	.04597	.00436	5833.61
	Std. Deviation	.009788	.068848	607.002
	Absolute	.174	.116	.218
Most Extreme Differences	Positive	.174	.072	.142
	Negative	-.174	-.116	-.218
Kolmogorov-Smirnov Z		1.045	.696	1.311
Asymp. Sig. (2-tailed)		.615	.907	.122

a. Test distribution is Normal.

b. Calculated from data.

### 3. UJI MULTIKOLINEARITAS

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	5057.056	368.704			
	SBI-7Day-RR	17071.189	7716.478	.285	.977	1.055
	INFLASI	-275.130	703.921	-.050	.977	1.055

a. Dependent Variable: LN\_IHSG

#### 4. UJI AUTOKORELASI

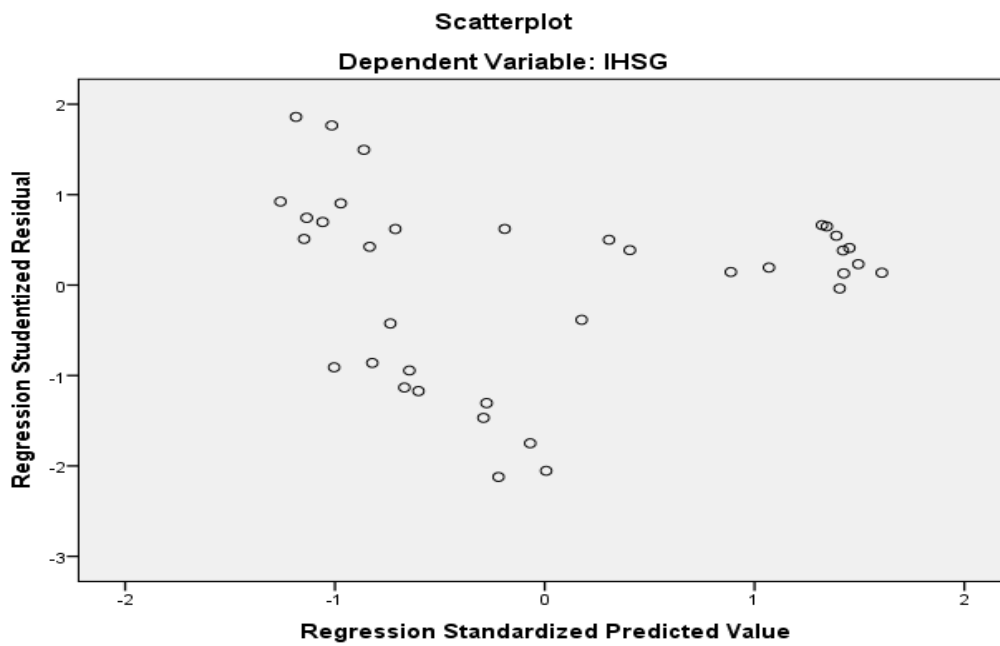
**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.634 <sup>a</sup>	.403	.336	.09518	2.220

a. Predictors: (Constant), LNinflasi, LNSBI

b. Dependent Variable: LNIHSG

#### 5. UJI HETEROSKEDASITAS



## 6. REGRESI LINEAR BERGANDA

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.542 <sup>a</sup>	.293	.336	.09518

a. Predictors: (Constant), LNinflasi, LNSBI

b. Dependent Variable: LNIHSG

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.110	22	.055	6.063	.010 <sup>b</sup>
	Residual	.163	98	.009		
	Total	.273	120			

a. Dependent Variable: LNIHSG

b. Predictors: (Constant), LNinflasi, LNSBI

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.662	.389		28.065	.000
	LNSBI	1.406	.188	.633	3.001	.007
	LNinflasi	.215	.107	.057	.892	.091

a. Dependent Variable: LNIHSG