

5. Hasil Output SPSS

A. Deskriptif Statistik

Tabel 4.2 Statistik Deskriptif
Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return Crypto	60	-3732.00	6085.00	611.5500	2071.96835
Volume Crypto	60	-9992.00	240099890.00	4002436.0667	30996662.21513
IHSG	60	-1676.00	944.00	35.1667	405.44715
Valid N (listwise)	60				

B. Uji Asumsi Klasik

1) Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

			Unstandardized
			Residual
N			60
Normal Parameters ^{a,b}	Mean		.0000000
	Std. Deviation		380.31781234
Most Extreme Differences	Absolute		.142
	Positive		.073
	Negative		-.142
Test Statistic			.142
Asymp. Sig. (2-tailed)			.004 ^c
Monte Carlo Sig. (2-tailed)	Sig.		.161 ^d
	99% Confidence Interval	Lower Bound	.151
		Upper Bound	.170

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. Based on 10000 sampled tables with starting seed 2000000.

2) Uji Multikolinieritas

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-9.323	52.531		-.177	.860		
	Return Crypto	.066	.024	.338	2.724	.009	1.000	1.000
	Volume Crypto	9.966E-7	.000	.076	.613	.542	1.000	1.000

a. Dependent Variable: IHSG

3) Uji Autokorelasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.347 ^a	.120	.089	386.93253	1.770

a. Predictors: (Constant), Volume Crypto, Return Crypto

b. Dependent Variable: IHSG

4) Uji Heteroskedastisitas

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	265.666	36.132		7.353	.000
	Return Crypto	.014	.017	.112	.858	.394
	Volume Crypto	-1.137E-6	.000	-.133	-1.018	.313

a. Dependent Variable: Ares

C. Uji Regresi Linear Berganda

Coefficients ^a					
Model		Unstandardized Coefficients		Standardized Coefficients	Sig.
		B	Std. Error	Beta	
1	(Constant)	-9.323	52.531		.860
	Return Crypto	.066	.024	.338	.009
	Volume Crypto	9.966E-7	.000	.076	.542

a. Dependent Variable: IHSG

D. Pengujian Hipotesis

1) Koefisien Determinasi (R^2)

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.347 ^a	.120	.089	386.93253	1.770

a. Predictors: (Constant), Volume Crypto, Return Crypto

b. Dependent Variable: IHSG

2) Uji Kelayakan Model (Uji f)

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1164999.669	2	582499.834	3.891	.026 ^b
	Residual	8533856.665	57	149716.784		
	Total	9698856.333	59			

a. Dependent Variable: IHSG

b. Predictors: (Constant), Volume Crypto, Return Crypto

3) Uji Hipotesis (Uji t)

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1164999.669	2	582499.834	3.891	.026 ^b
	Residual	8533856.665	57	149716.784		
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a. Dependent Variable: IHSG

b. Predictors: (Constant), Volume Crypto, Return Crypto