

LAMPIRAN

Tabulasi

No	Kode	Tahun	X	Y	Z
1	INTP	2018	0.875	0.47852	1
		2019	0.917	0.54043	1
		2020	0.879	0.54302	1
2	SMBR	2018	0.737	0.32573	0
		2019	0.700	0.37408	0
		2020	0.833	0.33612	0
3	SMGR	2018	0.835	0.57118	1
		2019	0.852	0.64374	1
		2020	0.803	0.50205	1
4	WTON	2018	0.888	0.86840	0
		2019	0.848	0.80664	0
		2020	0.906	0.60364	0
5	ARNA	2018	0.854	1.13689	1
		2019	0.998	1.23313	1
		2020	0.839	1.20144	1
6	MARK	2018	0.681	1.28814	0
		2019	0.861	1.18474	0
		2020	0.849	1.00480	0
7	MLIA	2018	0.928	0.88719	1
		2019	0.982	0.97350	1
		2020	0.953	0.56189	1
8	INAI	2018	0.788	0.76204	0
		2019	0.990	0.84283	0
		2020	0.903	0.96434	0
9	ISSP	2018	0.965	0.61863	0
		2019	0.891	0.71730	0
		2020	0.858	0.70507	0
10	AGII	2018	0.792	0.29844	0
		2019	0.747	0.31907	0
		2020	0.669	0.30998	0
11	BRPT	2018	1.000	0.74878	1
		2019	0.876	0.42062	1
		2020	0.894	0.28799	1
12	EKAD	2018	0.990	0.87262	0
		2019	0.984	0.90487	0
		2020	0.958	0.76336	0

13	INCI	2018	0.682	1.12809	0
		2019	0.751	1.06029	0
		2020	0.827	0.99522	0
14	MDKI	2018	0.125	0.46117	0
		2019	0.665	0.44686	0
		2020	0.919	0.38068	0
15	MOLI	2018	0.949	0.77021	0
		2019	0.998	0.62622	0
		2020	0.921	0.63202	0
16	SRSN	2018	0.978	0.85532	0
		2019	0.978	0.94977	0
		2020	0.912	0.98458	0
17	TPIA	2018	1.000	0.85263	1
		2019	1.000	0.73048	1
		2020	1.000	0.45608	1
18	UNIC	2018	0.711	1.50942	1
		2019	0.998	1.44308	1
		2020	0.982	1.36936	1
19	AKPI	2018	0.908	0.76638	1
		2019	0.892	0.77322	1
		2020	0.904	0.77229	0
20	IGAR	2018	0.958	1.47461	1
		2019	0.968	1.36793	1
		2020	0.811	1.23814	1
21	IMPC	2018	0.961	0.54763	0
		2019	0.932	0.61325	0
		2020	0.710	0.63017	0
22	IPOL	2018	0.831	0.70145	0
		2019	0.791	0.71101	0
		2020	0.855	0.69012	0
23	TALF	2018	0.865	0.75754	0
		2019	0.992	0.83127	0
		2020	0.963	0.74946	0
24	TRST	2018	0.870	0.71840	0
		2019	0.826	0.61004	0
		2020	0.891	0.59542	0
25	JPFA	2018	0.998	1.46793	1
		2019	0.999	1.50560	1
		2020	0.946	1.40833	1
26	SIPD	2018	0.922	1.14756	0

		2019	0.996	1.58527	0
		2020	0.952	1.72326	0
27	ALDO	2018	0.928	1.49250	0
		2019	0.983	1.70085	0
		2020	0.917	1.26688	0
28	FASW	2018	0.905	0.87472	1
		2019	0.952	0.89758	1
		2020	0.908	0.68689	1
29	INKP	2018	0.434	0.42492	0
		2019	0.861	0.37145	0
		2020	0.889	0.34912	0
30	SPMA	2018	0.636	0.99489	0
		2019	0.927	1.06886	0
		2020	0.987	1.00216	0
31	SWAT	2018	0.945	0.54978	0
		2019	0.967	0.49361	0
		2020	0.904	0.45845	0
32	TKIM	2018	0.684	0.39181	0
		2019	0.719	0.34794	0
		2020	0.684	0.30864	0
33	ASII	2018	1.000	0.72323	1
		2019	1.000	0.69123	1
		2020	1.000	0.59614	1
34	INDS	2018	0.963	0.87500	0
		2019	0.912	0.95479	0
		2020	0.841	0.64227	0
35	LPIN	2018	0.372	0.38878	0
		2019	0.535	0.39010	0
		2020	0.538	0.36096	0
36	SMSM	2018	0.914	1.44347	1
		2019	0.854	1.41783	1
		2020	0.539	1.16269	1
37	INDR	2018	0.999	1.00872	1
		2019	0.998	1.00090	1
		2020	0.791	0.87761	0
38	SRIL	2018	0.948	0.71211	0
		2019	0.923	0.81596	0
		2020	0.642	0.76835	0
39	STAR	2018	0.981	0.22898	0
		2019	1.000	0.23895	0

		2020	1.000	0.12045	0
40	JECC	2018	0.961	1.26957	0
		2019	0.998	1.59493	0
		2020	0.913	1.26292	0
41	KBLM	2018	0.949	1.02700	0
		2019	0.991	0.92800	0
		2020	0.969	0.80400	0
42	SCCO	2018	0.936	1.19275	0
		2019	0.942	1.28007	0
		2020	0.998	1.21676	0
43	VOKS	2018	0.835	1.12789	0
		2019	0.862	1.09509	0
		2020	0.762	0.77838	0
44	JSKY	2018	0.944	1.05657	0
		2019	0.934	0.75105	0
		2020	0.983	0.61890	0
45	ADES	2018	0.934	0.93766	0
		2019	0.979	0.89409	0
		2020	0.946	0.88450	0
46	AISA	2018	0.855	0.24846	0
		2019	0.998	0.78403	0
		2020	0.898	0.74680	0
47	BUDI	2018	0.878	0.84627	0
		2019	0.865	0.79740	0
		2020	0.820	0.97872	0
48	CAMP	2018	0.876	0.78023	0
		2019	0.987	0.97119	0
		2020	0.970	0.96127	0
49	CLEO	2018	0.841	1.06684	0
		2019	0.951	1.14955	0
		2020	0.963	0.89322	0
50	DLTA	2018	0.924	0.60278	1
		2019	0.994	0.59179	0
		2020	0.832	0.51038	0
51	ICBP	2018	0.983	1.11620	1
		2019	0.999	1.12692	1
		2020	0.999	1.10788	1
52	INDF	2018	0.885	0.78708	1
		2019	0.998	0.74787	1
		2020	0.988	0.78790	1

53	MLBI	2018	0.970	1.34163	1
		2019	0.823	1.22805	1
		2020	0.932	1.08885	1
54	MYOR	2018	0.911	1.44702	0
		2019	0.902	1.38078	0
		2020	0.945	1.26864	0
55	ROTI	2018	0.959	0.54522	1
		2019	0.988	0.66417	1
		2020	0.968	0.71881	1
56	SKBM	2018	0.972	1.18541	0
		2019	0.998	1.11633	0
		2020	0.950	1.30890	0
57	SKLT	2018	0.948	1.51794	0
		2019	0.978	1.51822	0
		2020	0.865	1.66729	0
58	STTP	2018	0.985	1.19363	0
		2019	0.879	1.11348	0
		2020	0.956	1.27891	0
59	ULTJ	2018	0.938	0.94995	0
		2019	0.995	1.01749	0
		2020	0.947	0.92926	0
60	GGRM	2018	1.000	1.27795	1
		2019	1.000	1.43853	1
		2020	1.000	1.41532	1
61	WIIM	2018	0.429	1.11536	0
		2019	0.800	1.07888	0
		2020	0.794	1.17596	0
62	DVLA	2018	0.776	0.98163	1
		2019	0.998	1.02604	1
		2020	0.820	0.98679	1
63	KAEF	2018	0.957	1.08854	0
		2019	0.900	0.95807	0
		2020	0.657	0.51646	0
64	KLBF	2018	0.966	1.21219	1
		2019	0.955	1.15286	1
		2020	0.822	1.10086	1
65	MERK	2018	0.816	1.20984	1
		2019	0.982	0.39480	1
		2020	0.912	0.84109	1
66	SCPI	2018	0.993	1.52852	1

		2019	0.993	1.25408	1
		2020	0.955	1.39740	1
67	SIDO	2018	0.990	0.80866	1
		2019	0.877	0.84417	1
		2020	0.802	0.88733	1
68	TSPC	2018	0.997	1.27341	0
		2019	0.988	1.28350	0
		2020	0.860	1.29265	0
69	KINO	2018	0.844	0.95452	0
		2019	0.744	1.08985	0
		2020	0.553	0.98838	0
70	CINT	2018	0.497	0.84207	0
		2019	0.883	0.80342	0
		2020	0.670	0.78744	0
71	WOOD	2018	0.815	0.49741	0
		2019	0.712	0.47063	0
		2020	0.720	0.41988	0
72	HRTA	2018	0.806	1.80806	0
		2019	0.965	1.86882	0
		2020	0.881	1.52313	0

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
KM	216	.125	1.000	.88295	.130638
REM	216	.120	1.8688	.908037	.3594931
KA	216	0	1	.33	.471
Valid N (listwise)	216				

Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		258
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.90351132
Most Extreme Differences	Absolute	.205
	Positive	.205

	Negative	-0.162
Test Statistic		.205
Asymp. Sig. (2-tailed)		.000 ^c

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		216
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.34472860
Most Extreme Differences	Absolute	.046
	Positive	.046
	Negative	-.045
Test Statistic		.046
Asymp. Sig. (2-tailed)		.200 ^{e,d}

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.
- d. This is a lower bound of the true significance.

Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	.261	.163		1.603	.110		
KM	.713	.186	.259	3.833	.000	.945	1.058
KA	.053	.052	.070	1.029	.305	.945	1.058

- a. Dependent Variable: REM

Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.258 ^a	.080	.072	.3463433	0,789

a. Predictors: (Constant), KA, KM

b. Dependent Variable: REM

Autokorelasi Setelah Lag

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.210 ^a	.044	.035	.27287	1.848

a. Predictors: (Constant), LAGZ, LAGX

b. Dependent Variable: LAGY

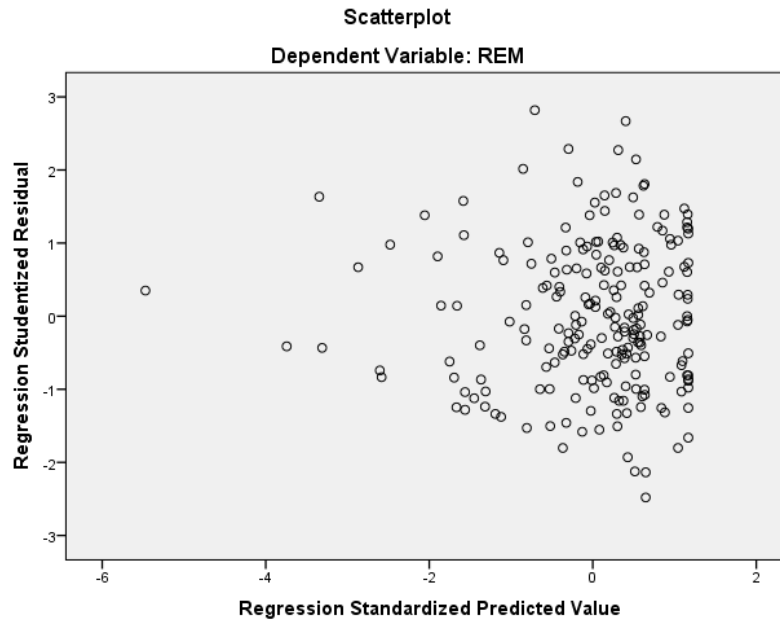
Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.140	.219		.640	.523
KM	.462	.255	.117	1.811	.071
KA	-.082	.102	-.052	-.805	.421

a. Dependent Variable: ARES

Heteroskedastisitas Scatter Plot



Analisis Regresi Sederhana

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.239	.161		1.479	.141
KM	.758	.181	.275	4.192	.000

a. Dependent Variable: REM

MRA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.264	.164		1.608	.109
KM	.713	.188	.259	3.788	.000
KM*KA	.049	.056	.060	.876	.382

a. Dependent Variable: REM

R²

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.275 ^a	.076	.072	.3463909

a. Predictors: (Constant), KM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.281 ^a	.079	.071	.3465795

a. Predictors: (Constant), KM*KA, KM

Uji F

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	2.108	1	2.108	17.572	.000 ^b
Residual	25.677	214	.120		
Total	27.786	215			

a. Dependent Variable: REM

b. Predictors: (Constant), KM

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	2.201	2	1.100	9.160	.000 ^b
Residual	25.585	213	.120		
Total	27.786	215			

a. Dependent Variable: REM

b. Predictors: (Constant), KM*KA, KM

Uji T

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.239	.161		1.479	.141
KM	.758	.181	.275	4.192	.000

a. Dependent Variable: REM

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.264	.164		1.608	.109
KM	.713	.188	.259	3.788	.000
KM*KA	.049	.056	.060	.876	.382

a. Dependent Variable: REM