

## LAMPIRAN

### Data Penelitian

OBS	INFL	KURS	BI_RATE	IHSG	NAB
2011-1	0,89	9.037	6,50%	3.409,17	4.937,33
2011-2	0,13	8.913	6,75%	3.470,35	5.054,62
2011-3	-0,32	8.761	6,75%	3.678,67	5.192,46
2011-4	-0,31	8.651	6,75%	3.819,62	5.192,49
2011-5	0,12	8.556	6,75%	3.836,97	5.656,44
2011-6	0,55	8.564	6,75%	3.888,57	5.775,96
2011-7	0,67	8.533	6,75%	4.130,80	5.692,79
2011-8	0,93	8.532	6,75%	3.841,73	5.605,72
2011-9	0,27	8.766	6,75%	3.549,03	5.358,85
2011-10	-0,12	8.895	6,50%	3.790,85	5.495,32
2011-11	0,34	9.015	6,00%	3.715,08	5.490,94
2011-12	0,57	9.088	6,00%	3.821,99	5.564,79
2012-1	0,76	9.109	6,00%	3.941,69	5.666,23
2012-2	0,05	9.085	5,75%	3.985,21	5.337,92
2012-3	0,07	9.165	5,75%	4.121,55	5.295,88
2012-4	0,21	9.175	5,75%	4.180,73	5.563,10
2012-5	0,07	9.285	5,75%	3.832,82	5.050,63
2012-6	0,62	9.462	5,75%	3.955,58	5.123,43

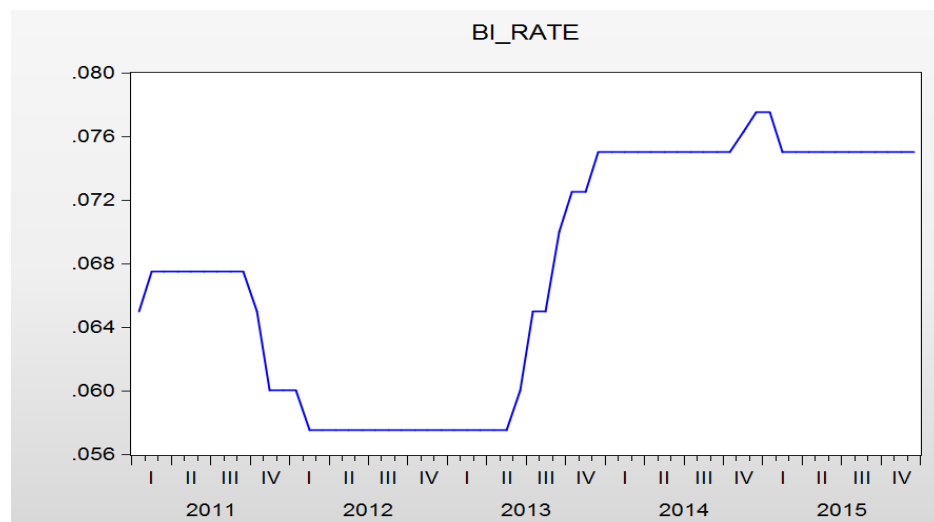
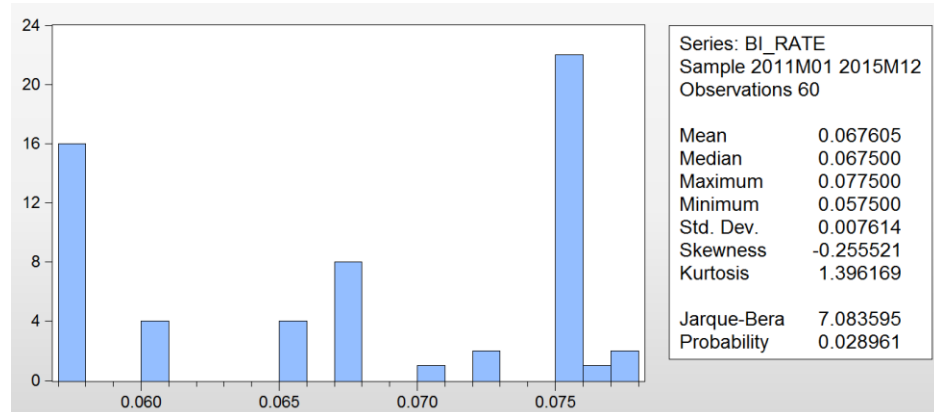
2012-7	0,7	9.457	5,75%	4.142,34	5.776,83
2012-8	0,95	9.494	5,75%	4.060,33	6.015,24
2012-9	0,01	9.565	5,75%	4.262,56	6.468,28
2012-10	0,16	9.597	5,75%	4.350,29	6.751,16
2012-11	0,07	9.629	5,75%	4.276,14	7.537,66
2012-12	0,54	9.647	5,75%	4.316,69	8.050,07
2013-1	1,03	9.687	5,75%	4.453,70	8.065,68
2013-2	0,75	9.687	5,75%	4.795,79	8.169,85
2013-3	0,63	9.711	5,75%	4.940,99	8.540,46
2013-4	-0,1	9.724	5,75%	5.034,07	7.978,14
2013-5	-0,03	9.761	5,75%	5.068,63	8.557,56
2013-6	1,03	9.882	6,00%	4.818,90	9.437,78
2013-7	3,29	10.087	6,50%	4.610,38	9.279,66
2013-8	1,12	10.589	6,50%	4.195,09	9.017,34
2013-9	-0,35	11.346	7,00%	4.316,18	9.350,89
2013-10	0,09	11.367	7,25%	4.510,63	9.800,15
2013-11	0,12	11.613	7,25%	4.256,44	9.595,05
2013-12	0,55	12.087	7,50%	4.274,18	9.432,19
2014-1	1,07	12.180	7,50%	4.418,76	9.510,85
2014-2	0,26	11.935	7,50%	4.620,22	9.185,25
2014-3	0,08	11.427	7,50%	4.768,28	8.918,50
2014-4	-0,02	11.436	7,50%	4.840,15	8.966,03
2014-5	0,16		7,50%		

		11.526		4.893,91	9.110,79
2014-6	0,43	11.902	7,50%	4.878,58	9.384,47
2014-7	0,93	11.689	7,50%	5.088,80	9.363,91
2014-8	0,47	11.706	7,50%	5.136,86	9.593,57
2014-9	0,27	11.893	7,50%	5.137,58	9.690,21
2014-10	0,47	12.145	7,50%	5.089,55	10.267,35
2014-11	1,5	12.158	7,63%	5.149,89	10.198,79
2014-12	2,46	12.438	7,75%	5.226,95	11.158,00
2015-1	-0,24	12.577	7,75%	5.289,40	11.260,39
2015-2	-0,36	12.750	7,50%	5.450,29	11.451,32
2015-3	0,17	13.070	7,50%	5.518,67	12.035,97
2015-4	0,36	12.948	7,50%	5.086,42	11.609,42
2015-5	0,5	13.141	7,50%	5.216,38	11.796,36
2015-6	0,54	13.313	7,50%	4.910,66	9.303,46
2015-7	0,93	13.377	7,50%	4.802,53	11.393,42
2015-8	0,39	13.782	7,50%	4.509,61	10.838,18
2015-9	-0,05	14.396	7,50%	4.223,91	10.108,49
2015-10	-0,08	13.796	7,50%	4.455,18	10.696,32
2015-11	0,21	13.673	7,50%	4.446,46	11.030,35
2015-12	0,96	13.855	7,50%	4.593,01	11.019,43

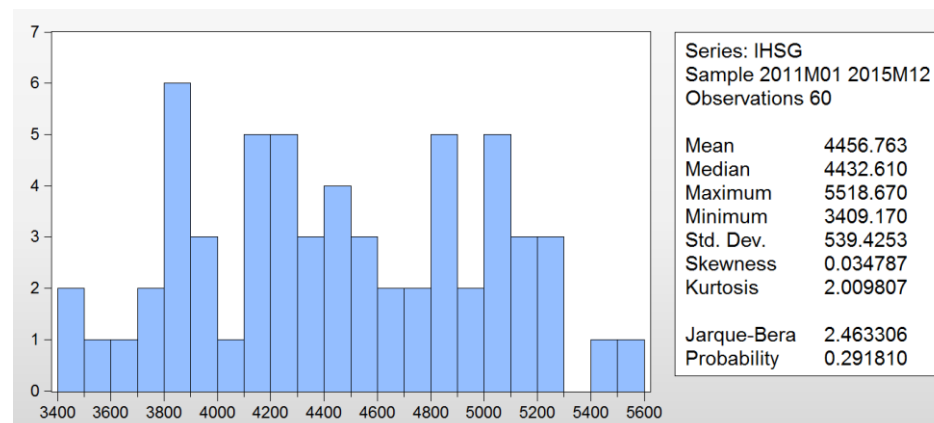
## Hasil Penelitian

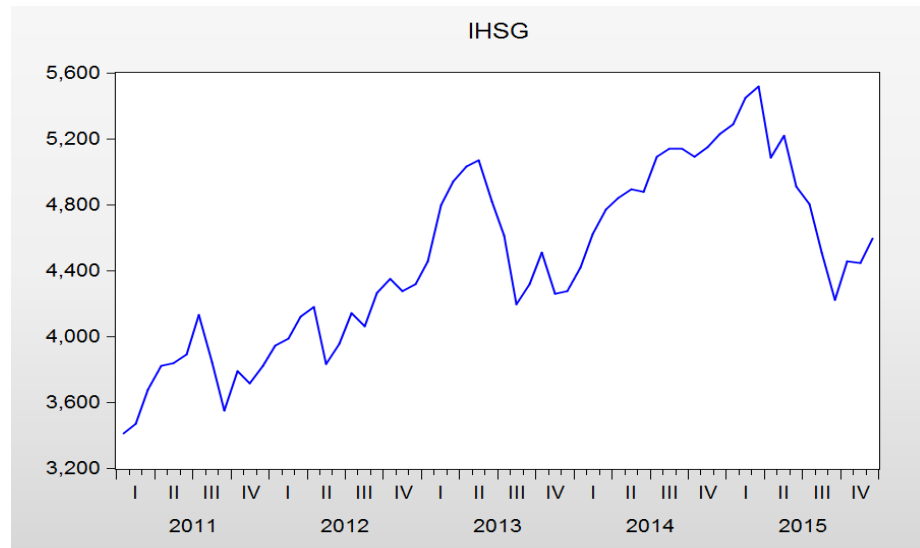
### 1. Deskripsi Statistik

#### a. Suku Bunga (BI Rate)

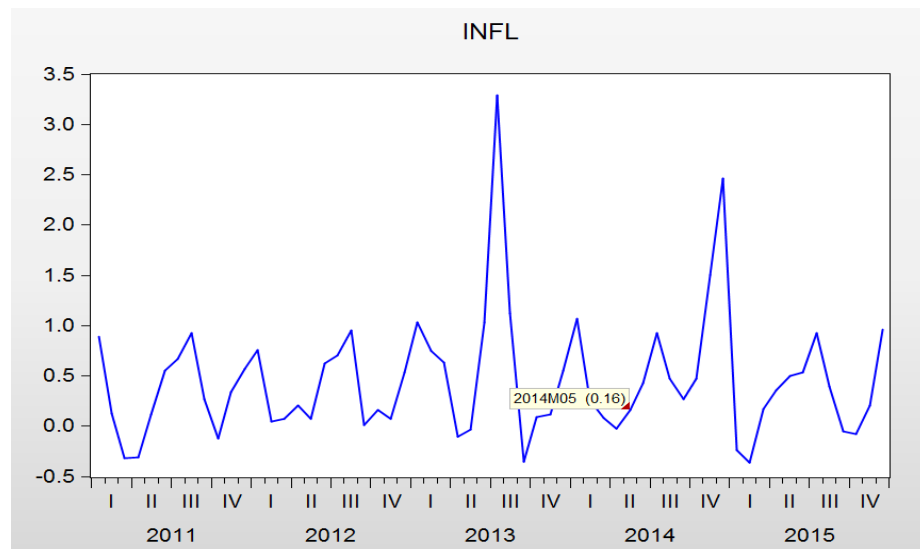
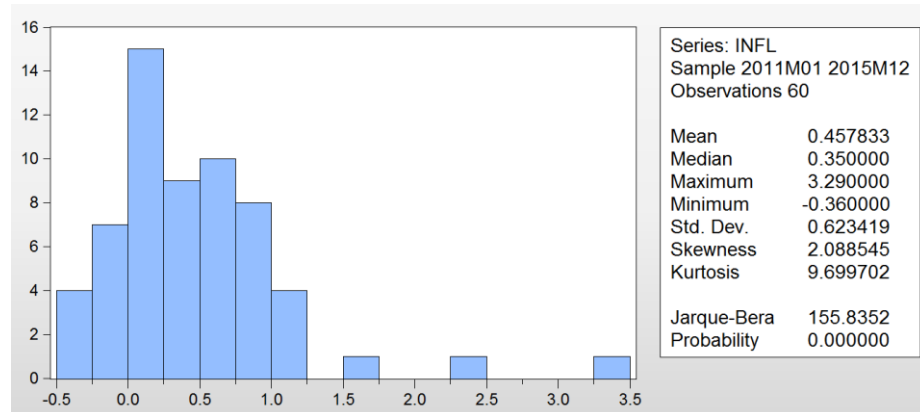


#### b. Indeks Harga Saham Gabungan (IHSG)

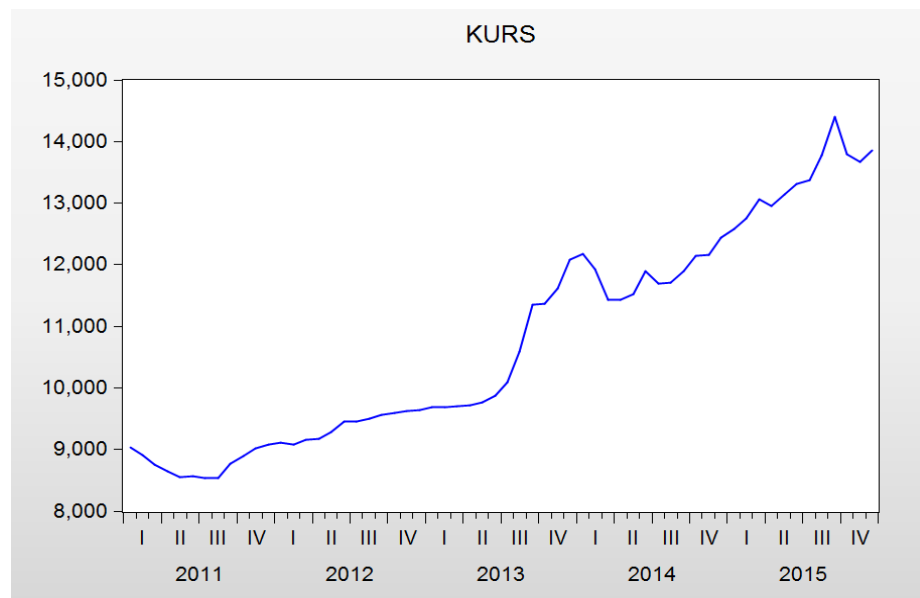
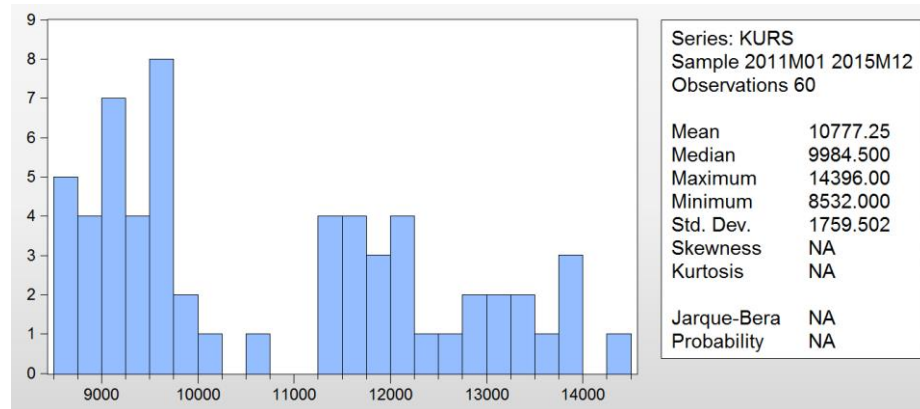




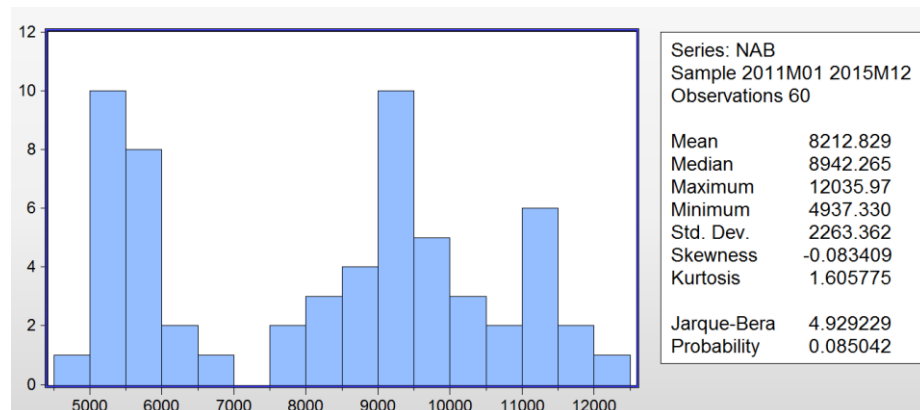
c. Inflasi

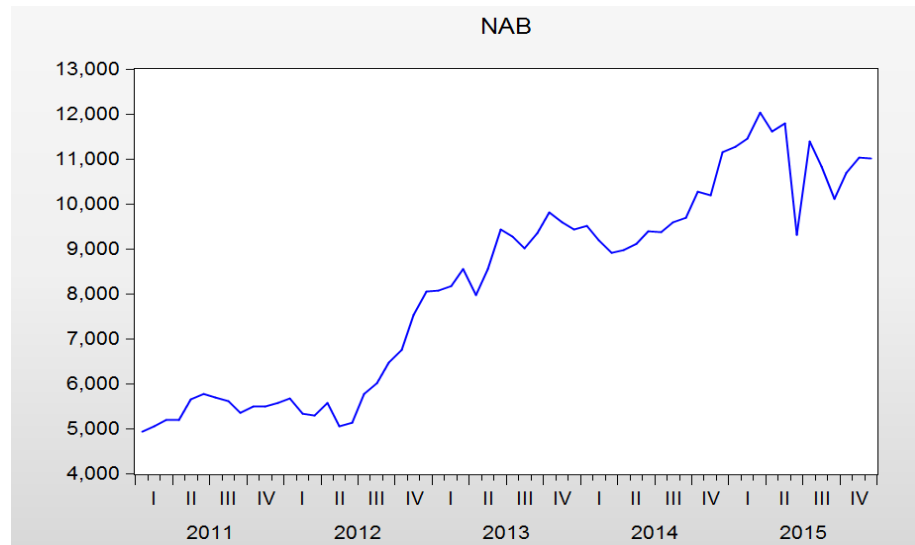


d. Nilai Tukar (Kurs)



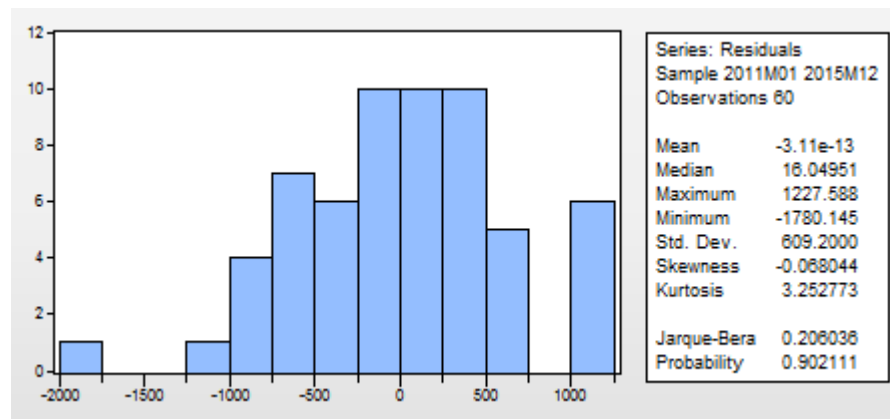
e. Nilai Aktiva Bersih (NAB)





## 2. Uji Asumsi Klasik

### a. Uji Normalitas



### b. Uji Multikolinearitas

	BI_RATE	IHSG	INFL	KURS
BI_RATE	1.000000	0.473367	0.014249	0.786506
IHSG	0.473367	1.000000	0.121983	0.660585
INFL	0.014249	0.121983	1.000000	0.026816
KURS	0.786506	0.660585	0.026816	1.000000

c. Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	1.721635	Prob. F(14,45)	0.0846
Obs*R-squared	20.92783	Prob. Chi-Square(14)	0.1035
Scaled explained SS	19.80772	Prob. Chi-Square(14)	0.1363

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 02/04/17 Time: 21:23

Sample: 2011M01 2015M12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-55200434	18392813	-3.001196	0.0044
BI_RATE	1.08E+09	5.66E+08	1.901052	0.0637
BI_RATE^2	-5.99E+09	7.31E+09	-0.819165	0.4170
BI_RATE*IHSG	26564.86	58783.35	0.451911	0.6535
BI_RATE*INFL	16663733	35274868	0.472397	0.6389
BI_RATE*KURS	-46815.46	58805.55	-0.796106	0.4302
IHSG	1103.667	4092.082	0.269708	0.7886
IHSG^2	-0.779485	0.496381	-1.570335	0.1233
IHSG*INFL	623.0769	405.8283	1.535321	0.1317
IHSG*KURS	0.351318	0.355628	0.987880	0.3285
INFL	-1714767.	1511158.	-1.134738	0.2625
INFL^2	-159744.3	99446.85	-1.606328	0.1152
INFL*KURS	-185.5118	202.3807	-0.916648	0.3642
KURS	3518.239	2900.080	1.213152	0.2314
KURS^2	-0.059631	0.087121	-0.684453	0.4972
R-squared	0.348797	Mean dependent var	364939.2	
Adjusted R-squared	0.146201	S.D. dependent var	552368.5	
S.E. of regression	510395.5	Akaike info criterion	29.33608	
Sum squared resid	1.17E+13	Schwarz criterion	29.85966	
Log likelihood	-865.0823	Hannan-Quinn criter.	29.54088	
F-statistic	1.721635	Durbin-Watson stat	2.087327	
Prob(F-statistic)	0.084635			



d. Uji Autokorelasi

Terkena Autokorelasi

Dependent Variable: NAB  
 Method: Least Squares  
 Date: 02/10/17 Time: 23:11  
 Sample: 2011M01 2015M12  
 Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-8530.895	905.5185	-9.421005	0.0000
BI_RATE	7497.143	17556.18	0.427037	0.6710
IHSG	1.677563	0.205838	8.149934	0.0000
INFL	286.1102	133.1034	2.149533	0.0360
KURS	0.800704	0.089263	8.970201	0.0000
R-squared	0.927554	Mean dependent var		8212.829
Adjusted R-squared	0.922286	S.D. dependent var		2263.362
S.E. of regression	630.9640	Akaike info criterion		15.81203
Sum squared resid	21896353	Schwarz criterion		15.98656
Log likelihood	-469.3609	Hannan-Quinn criter.		15.88030
F-statistic	176.0478	Durbin-Watson stat		0.790247
Prob(F-statistic)	0.000000			

Bebas Autokorelasi

Dependent Variable: NAB2  
 Method: Least Squares  
 Date: 02/10/17 Time: 23:33  
 Sample (adjusted): 2011M02 2015M12  
 Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3237.036	640.1598	-5.056606	0.0000
BI_RATE2	18010.08	30228.37	0.595800	0.5538
IHSG2	1.566488	0.303988	5.153125	0.0000
INFL2	185.3064	106.7656	1.735638	0.0883
KURS2	0.752882	0.139924	5.380663	0.0000
R-squared	0.757646	Mean dependent var		3338.848
Adjusted R-squared	0.739694	S.D. dependent var		981.8544
S.E. of regression	500.9439	Akaike info criterion		15.35180
Sum squared resid	13551021	Schwarz criterion		15.52787
Log likelihood	-447.8782	Hannan-Quinn criter.		15.42053
F-statistic	42.20368	Durbin-Watson stat		2.142275
Prob(F-statistic)	0.000000			

### 3. Hasil Regresi Linear Berganda

Dependent Variable: NAB2  
 Method: Least Squares  
 Date: 02/10/17 Time: 23:33  
 Sample (adjusted): 2011M02 2015M12  
 Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3237.036	640.1598	-5.056606	0.0000
BI_RATE2	18010.08	30228.37	0.595800	0.5538
IHSG2	1.566488	0.303988	5.153125	0.0000
INFL2	185.3064	106.7656	1.735638	0.0883
KURS2	0.752882	0.139924	5.380663	0.0000
R-squared	0.757646	Mean dependent var		3338.848
Adjusted R-squared	0.739694	S.D. dependent var		981.8544
S.E. of regression	500.9439	Akaike info criterion		15.35180
Sum squared resid	13551021	Schwarz criterion		15.52787
Log likelihood	-447.8782	Hannan-Quinn criter.		15.42053
F-statistic	42.20368	Durbin-Watson stat		2.142275
Prob(F-statistic)	0.000000			

### 4. Pengujian Hipotesis

#### a. Uji t (Uji Parsial)

Dependent Variable: NAB2  
 Method: Least Squares  
 Date: 02/10/17 Time: 23:33  
 Sample (adjusted): 2011M02 2015M12  
 Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3237.036	640.1598	-5.056606	0.0000
BI_RATE2	18010.08	30228.37	0.595800	0.5538
IHSG2	1.566488	0.303988	5.153125	0.0000
INFL2	185.3064	106.7656	1.735638	0.0883
KURS2	0.752882	0.139924	5.380663	0.0000
R-squared	0.757646	Mean dependent var		3338.848
Adjusted R-squared	0.739694	S.D. dependent var		981.8544
S.E. of regression	500.9439	Akaike info criterion		15.35180
Sum squared resid	13551021	Schwarz criterion		15.52787
Log likelihood	-447.8782	Hannan-Quinn criter.		15.42053
F-statistic	42.20368	Durbin-Watson stat		2.142275
Prob(F-statistic)	0.000000			

b. Uji F (Uji Simultan)

Dependent Variable: NAB2  
 Method: Least Squares  
 Date: 02/10/17 Time: 23:33  
 Sample (adjusted): 2011M02 2015M12  
 Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3237.036	640.1598	-5.056606	0.0000
BI_RATE2	18010.08	30228.37	0.595800	0.5538
IHSG2	1.566488	0.303988	5.153125	0.0000
INFL2	185.3064	106.7656	1.735638	0.0883
KURS2	0.752882	0.139924	5.380663	0.0000
R-squared	0.757646	Mean dependent var		3338.848
Adjusted R-squared	0.739694	S.D. dependent var		981.8544
S.E. of regression	500.9439	Akaike info criterion		15.35180
Sum squared resid	13551021	Schwarz criterion		15.52787
Log likelihood	-447.8782	Hannan-Quinn criter.		15.42053
F-statistic	42.20368	Durbin-Watson stat		2.142275
Prob(F-statistic)	0.000000			

c. Uji Koefisien Determinasi

Dependent Variable: NAB2  
 Method: Least Squares  
 Date: 02/10/17 Time: 23:33  
 Sample (adjusted): 2011M02 2015M12  
 Included observations: 59 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3237.036	640.1598	-5.056606	0.0000
BI_RATE2	18010.08	30228.37	0.595800	0.5538
IHSG2	1.566488	0.303988	5.153125	0.0000
INFL2	185.3064	106.7656	1.735638	0.0883
KURS2	0.752882	0.139924	5.380663	0.0000
R-squared	0.757646	Mean dependent var		3338.848
Adjusted R-squared	0.739694	S.D. dependent var		981.8544
S.E. of regression	500.9439	Akaike info criterion		15.35180
Sum squared resid	13551021	Schwarz criterion		15.52787
Log likelihood	-447.8782	Hannan-Quinn criter.		15.42053
F-statistic	42.20368	Durbin-Watson stat		2.142275
Prob(F-statistic)	0.000000			

## **DAFTAR RIWAYAT HIDUP**

### **Data Pribadi**

Nama : Nurifah  
Tempat/Tanggal Lahir : Banjarnegara, 1 Mei 1995  
Jenis Kelamin : Perempuan  
Agama : Islam  
Alamat : Karangnangka, RT 01 RW I, Pagentan,  
Banjarnegara  
Nomor Telepon : 081326910230  
Riwayat Pendidikan : SD N 1 Karangnangka  
SMP N 1 Madukara  
SMK N 1 Bawang

### **Data Orang Tua**

Nama Ayah : Paimun Parmono  
Pekerjaan : Petani  
Agama : Islam  
Alamat : Karangnangka, RT 01 RW I, Pagentan,  
Banjarnegara  
Nama Ibu : Amini  
Pekerjaan :-  
Alamat : Karangnangka, RT 01 RW I, Pagentan,  
Banjarnegara