

LAMPIRAN

DATA

Tahun	IPI	Harga Saham (Rp)	Inflasi (%)	Nilai Tukar (Rp)	Pertumbuhan Kredit (%)	BI Rate (%)
M01 2011	101.66	3409.17	0.89	9037.38	-1.08	6.50
M02 2011	98.06	3470.35	0.13	8912.56	1.61	6.75
M03 2011	105.86	3678.67	-0.32	8761.48	2.31	6.75
M04 2011	102.19	3819.62	-0.31	8651.30	1.59	6.75
M05 2011	105.63	3836.97	0.12	8555.80	2.49	6.75
M06 2011	107.23	3888.57	0.55	8564.00	3.23	6.75
M07 2011	109.45	4130.80	0.67	8533.24	1.19	6.75
M08 2011	103.10	3841.73	0.93	8532.00	2.92	6.75
M09 2011	104.12	3549.03	0.27	8765.50	2.30	6.75
M10 2011	107.59	3790.85	-0.12	8895.24	1.30	6.50
M11 2011	101.35	3715.08	0.34	9015.18	2.11	6.00
M12 2011	102.89	3821.99	0.57	9088.48	2.26	6.00
M01 2012	102.76	3941.69	0.76	9109.14	0.02	6.00
M02 2012	105.63	3985.21	0.05	9025.76	0.84	5.75
M03 2012	102.46	4121.55	0.07	9165.33	2.91	5.75
M04 2012	103.38	4180.73	0.21	9175.50	2.25	5.75
M05 2012	108.31	3832.82	0.07	9290.24	2.96	5.75
M06 2012	109.79	3955.58	0.62	9451.14	2.77	5.75
M07 2012	111.41	4142.34	0.70	9456.59	0.73	5.75
M08 2012	100.78	4060.33	0.95	9499.84	1.60	5.75
M09 2012	109.61	4262.56	0.01	9566.35	1.77	5.75
M10 2012	118.17	4350.29	0.16	9597.14	1.11	5.75
M11 2012	114.13	4276.14	0.07	9627.95	1.76	5.75
M12 2012	114.12	4316.69	0.54	9645.89	2.90	5.75
M01 2013	113.91	4453.70	1.03	9687.33	-0.70	5.75
M02 2013	112.31	4795.79	0.75	9686.65	1.18	5.75
M03 2013	112.58	4940.99	0.63	9709.42	1.85	5.75
M04 2013	114.12	5034.07	-0.10	9724.05	2.06	5.75
M05 2013	115.78	5068.63	-0.03	9760.91	2.26	5.75
M06 2013	113.34	4818.90	1.03	9881.53	2.52	6.00
M07 2013	115.28	4610.38	3.29	10073.39	2.12	6.50
M08 2013	113.37	4195.09	1.12	10571.50	1.49	7.00
M09 2013	116.36	4316.18	-0.35	11346.24	2.54	7.25

Lanjutan data

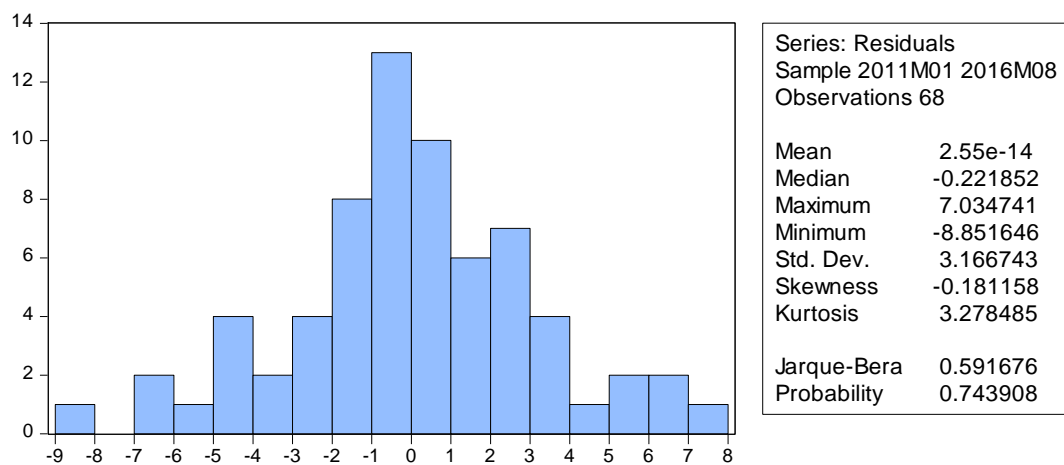
M10 2013	118.05	4510.63	0.09	11366.90	0.39	7.25
M11 2013	116.20	4256.44	0.12	11613.10	1.83	7.50
M12 2013	117.36	4274.18	0.55	12087.10	2.37	7.50
M01 2014	117.32	4418.76	1.07	12179.65	-1.02	7.50
M02 2014	116.60	4620.22	0.26	11935.10	0.30	7.50
M03 2014	116.80	4768.28	0.08	11427.05	1.25	7.50
M04 2014	117.29	4840.15	-0.02	11435.75	1.64	7.50
M05 2014	120.16	4893.91	0.16	11525.94	1.22	7.50
M06 2014	120.22	4878.58	0.43	11892.62	1.91	7.50
M07 2014	117.15	5088.80	0.93	11689.06	0.77	7.50
M08 2014	120.13	5136.86	0.47	11706.67	0.02	7.50
M09 2014	127.74	5137.58	0.27	11890.77	1.96	7.50
M10 2014	124.37	5089.55	0.47	12144.87	-0.08	7.50
M11 2014	121.73	5149.89	1.50	12158.30	1.07	7.75
M12 2014	124.94	5226.95	2.46	12438.29	2.14	7.75
M01 2015	123.33	5289.40	-0.24	12579.10	-1.04	7.75
M02 2015	119.67	5450.29	-0.36	12749.84	0.86	7.50
M03 2015	125.46	5518.67	0.17	13066.82	0.43	7.50
M04 2015	127.11	5086.42	0.36	12947.76	0.86	7.50
M05 2015	123.03	5216.38	0.50	13140.53	1.22	7.50
M06 2015	126.26	4910.66	0.54	13313.24	1.86	7.50
M07 2015	122.21	4802.53	0.93	13374.79	0.18	7.50
M08 2015	127.01	4509.61	0.39	13781.75	1.24	7.50
M09 2015	130.31	4223.91	-0.05	14396.10	1.85	7.50
M10 2015	132.07	4455.18	-0.08	13795.86	-0.86	7.50
M11 2015	129.77	4446.46	0.21	13672.57	0.70	7.50
M12 2015	126.84	4593.01	0.96	13854.60	2.69	7.50
M01 2016	126.50	4615.16	0.51	13889.05	-1.86	7.25
M02 2016	128.50	4770.96	-0.09	13515.70	-0.38	7.00
M03 2016	128.67	4845.37	0.19	13193.14	0.80	6.75
M04 2016	127.28	4838.58	-0.45	13179.86	0.17	6.75
M05 2016	131.69	4796.87	0.24	13419.65	1.59	6.75
M06 2016	136.30	5016.65	0.66	13355.05	2.43	6.50
M07 2016	132.99	5215.99	0.69	13118.82	-0.92	6.50
M08 2016	134.79	5386.08	-0.02	13165.00	0.39	5.25

Hasil Regresi Berganda

Dependent Variable: IPI
 Method: Least Squares
 Date: 12/22/16 Time: 11:11
 Sample: 2011M01 2016M08
 Included observations: 68

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI	-0.040956	0.709540	-0.057722	0.9542
SUKU_BUNGA	-2.175783	0.712866	-3.052163	0.0033
SAHAM	0.004049	0.001050	3.857412	0.0003
NILAI_TUKAR	0.004730	0.000383	12.35700	0.0000
PK	0.322343	0.379198	0.850066	0.3986
C	60.28657	4.876719	12.36212	0.0000
R-squared	0.896048	Mean dependent var	116.6554	
Adjusted R-squared	0.887665	S.D. dependent var	9.821925	
S.E. of regression	3.291959	Akaike info criterion	5.304940	
Sum squared resid	671.8935	Schwarz criterion	5.500779	
Log likelihood	-174.3680	Hannan-Quinn criter.	5.382537	
F-statistic	106.8860	Durbin-Watson stat	1.305282	
Prob(F-statistic)	0.000000			

Hasil Uji Normalitas



Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.533834	Prob. F(2,58)	0.5892
Obs*R-squared	1.211046	Prob. Chi-Square(2)	0.5458

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 12/22/16 Time: 11:14

Sample: 2011M02 2016M08

Included observations: 67

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI	-0.027918	0.738547	-0.037802	0.9700
SUKU_BUNGA	0.018880	0.978035	0.019304	0.9847
SAHAM	-1.87E-06	0.001494	-0.001252	0.9990
NILAI_TUKAR	6.67E-06	0.000515	0.012950	0.9897
PK	0.079447	0.357569	0.222185	0.8250
C	-0.239347	7.157613	-0.033439	0.9734
AR(1)	0.534272	0.914693	0.584100	0.5614
RESID(-1)	-0.495947	0.910431	-0.544739	0.5880
RESID(-2)	-0.302255	0.355793	-0.849526	0.3991
R-squared	0.018075	Mean dependent var	-7.03E-13	
Adjusted R-squared	-0.117363	S.D. dependent var	2.978170	
S.E. of regression	3.148085	Akaike info criterion	5.255873	
Sum squared resid	574.8056	Schwarz criterion	5.552026	
Log likelihood	-167.0717	Hannan-Quinn criter.	5.373061	
F-statistic	0.133458	Durbin-Watson stat	1.978627	
Prob(F-statistic)	0.997438			

Hasil Uji Multikolinearitas

	INFLASI	SUKU BUNGA	SAHAM	NILAI_ TUKAR	PK
INFLASI	1.000000	0.054733	0.088534	-0.024974	0.033926
SUKU_BUNGA	0.054733	1.000000	0.362156	0.643778	-0.259664
SAHAM	0.088534	0.362156	1.000000	0.682152	-0.295648
NILAI_TUKAR	-0.024974	0.643778	0.682152	1.000000	-0.419978
PK	0.033926	-0.259664	-0.295648	-0.419978	1.000000

Hasil Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.793409	Prob. F(20,47)	0.7079
Obs*R-squared	17.16347	Prob. Chi-Square(20)	0.6423
Scaled explained SS	16.25500	Prob. Chi-Square(20)	0.7007

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/22/16 Time: 11:12

Sample: 2011M01 2016M08

Included observations: 68

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	827.7953	417.0151	1.985049	0.0530
INFLASI	113.1346	50.14297	2.256241	0.0287
INFLASI^2	0.275466	3.804358	0.072408	0.9426
INFLASI*SUKU_BUNG				
A	-17.35489	9.642198	-1.799889	0.0783
INFLASI*SAHAM	-0.015634	0.014672	-1.065540	0.2921
INFLASI*NILAI_TUKA				
R	0.007453	0.005999	1.242380	0.2203
INFLASI*PK	-1.659217	4.819412	-0.344278	0.7322
SUKU_BUNGA	-153.9837	101.2582	-1.520703	0.1350
SUKU_BUNGA^2	8.420836	8.115882	1.037575	0.3048
SUKU_BUNGA*SAHA				
M	0.025698	0.017305	1.485020	0.1442
SUKU_BUNGA*NILAI_				
TUKAR	-0.006673	0.006689	-0.997716	0.3235
SUKU_BUNGA*PK	0.768020	4.139910	0.185516	0.8536
SAHAM	-0.123471	0.131804	-0.936777	0.3537
SAHAM^2	-3.47E-06	1.64E-05	-0.211317	0.8336
SAHAM*NILAI_TUKA				
R	-1.85E-06	1.10E-05	-0.168314	0.8671
SAHAM*PK	0.007753	0.005342	1.451396	0.1533
NILAI_TUKAR	-0.007479	0.064657	-0.115664	0.9084
NILAI_TUKAR^2	2.79E-06	1.92E-06	1.452871	0.1529
NILAI_TUKAR*PK	-0.002970	0.002110	-1.407544	0.1658
PK	1.598356	26.61577	0.060053	0.9524
PK^2	-2.879701	1.727559	-1.666919	0.1022
R-squared	0.252404	Mean dependent var	9.880787	

Adjusted R-squared	-0.065722	S.D. dependent var	15.02559
S.E. of regression	15.51149	Akaike info criterion	8.569327
Sum squared resid	11308.50	Schwarz criterion	9.254763
Log likelihood	-270.3571	Hannan-Quinn criter.	8.840917
F-statistic	0.793409	Durbin-Watson stat	2.185330
Prob(F-statistic)	0.707886		
