

LAMPIRAN 1

Data Mentah 2006 – 2017

	IHSG (Rp)	INFLASI (%)	KURS (Rp)	SBI (%)
1/1/2006	1232	17.03	9493	12.75
2/1/2006	1231	17.92	9253	12.75
3/1/2006	1323	15.74	9172	12.75
4/1/2006	1464	15.4	8937	12.75
5/1/2006	1330	15.6	8985	12.5
6/1/2006	1310	15.53	9363	12.5
7/1/2006	1352	15.15	9125	12.25
8/1/2006	1431	14.9	9094	11.75
9/1/2006	1535	14.55	9143	11.25
10/1/2006	1583	6.29	9187	10.75
11/1/2006	1719	5.27	9135	10.25
12/1/2006	1806	6.6	9087	9.75
1/1/2007	1757	6.26	9067	9.5
2/1/2007	1741	6.3	9068	9.25
3/1/2007	1831	6.52	9164	9
4/1/2007	1999	6.29	9098	9
5/1/2007	2084	6.01	8844	8.75
6/1/2007	2139	5.77	8984	8.5
7/1/2007	2349	6.06	9067	8.25
8/1/2007	2194	6.51	9367	8.25
9/1/2007	2359	6.95	9310	8.25
10/1/2007	2643	6.88	9107	8.25
11/1/2007	2688	6.71	9264	8.25
12/1/2007	2746	6.59	9334	8
1/1/2008	2627	7.36	9406	8
2/1/2008	2722	7.4	9181	8
3/1/2008	2447	8.17	9185	8
4/1/2008	2305	8.96	9209	8
5/1/2008	2444	10.38	9291	8.25
6/1/2008	2349	11.03	9296	8.5
7/1/2008	2305	11.9	9163	8.75
8/1/2008	2166	11.85	9149	9
9/1/2008	1833	12.14	9341	9.25
10/1/2008	1257	11.77	10048	9.5

11/1/2008	1242	11.68	11711	9.5
12/1/2008	1355	11.06	11325	9.25
1/1/2009	1333	9.17	11167	8.75
2/1/2009	1285	8.6	11853	8.25
3/1/2009	1434	7.92	11850	7.75
4/1/2009	1723	7.31	11025	7.5
5/1/2009	1917	6.04	10393	7.25
6/1/2009	2027	3.65	10207	7
7/1/2009	2323	2.71	10111	6.75
8/1/2009	2342	2.75	9978	6.5
9/1/2009	2468	2.83	9901	6.5
10/1/2009	2368	2.57	9483	6.5
11/1/2009	2416	2.41	9470	6.5
12/1/2009	2534	2.78	9458	6.5
1/1/2010	2611	3.72	9275	6.5
2/1/2010	2549	3.81	9348	6.5
3/1/2010	2777	3.43	9174	6.5
4/1/2010	2971	3.91	9027	6.5
5/1/2010	2797	4.16	9183	6.5
6/1/2010	2914	5.05	9148	6.5
7/1/2010	3069	6.22	9049	6.5
8/1/2010	3082	6.44	8972	6.5
9/1/2010	3501	5.8	8976	6.5
10/1/2010	3635	5.67	8928	6.5
11/1/2010	3531	6.33	8938	6.5
12/1/2010	3704	6.96	9023	6.5
1/1/2011	3409	7.02	9037	6.5
2/1/2011	3470	6.84	8913	6.75
3/1/2011	3679	6.65	8761	6.75
4/1/2011	3820	6.16	8651	6.75
5/1/2011	3837	5.98	8556	6.75
6/1/2011	3889	5.54	8564	6.75
7/1/2011	4131	4.61	8533	6.75
8/1/2011	3842	4.79	8532	6.75
9/1/2011	3549	4.61	8766	6.75
10/1/2011	3791	4.42	8895	6.5
11/1/2011	3715	4.15	9015	6
12/1/2011	3822	3.79	9088	6
1/1/2012	3942	3.65	9109	6

2/1/2012	3985	3.56	9026	5.75
3/1/2012	4122	3.97	9165	5.75
4/1/2012	4181	4.5	9176	5.75
5/1/2012	3833	4.45	9290	5.75
6/1/2012	3956	4.53	9451	5.75
7/1/2012	4142	4.56	9457	5.75
8/1/2012	4060	4.58	9500	5.75
9/1/2012	4263	4.31	9566	5.75
10/1/2012	4350	4.61	9597	5.75
11/1/2012	4276	4.32	9628	5.75
12/1/2012	4317	4.3	9646	5.75
1/1/2013	4454	4.57	9687	5.75
2/1/2013	4796	5.31	9687	5.75
3/1/2013	4941	5.9	9709	5.75
4/1/2013	5034	5.57	9724	5.75
5/1/2013	5069	5.47	9761	5.75
6/1/2013	4819	5.9	9882	6
7/1/2013	4610	8.61	10073	6.5
8/1/2013	4195	8.79	10573	6.5
9/1/2013	4316	8.4	11346	7.25
10/1/2013	4511	8.32	11367	7.25
11/1/2013	4256	8.37	11613	7.5
12/1/2013	4274	8.38	12087	7.5
1/1/2014	4419	8.22	12180	7.5
2/1/2014	4620	7.75	11935	7.5
3/1/2014	4768	7.32	11427	7.5
4/1/2014	4840	7.25	11436	7.5
5/1/2014	4894	7.32	11526	7.5
6/1/2014	4879	6.7	11893	7.5
7/1/2014	5089	4.53	11689	7.5
8/1/2014	5137	3.99	11707	7.5
9/1/2014	5138	4.53	11891	7.5
10/1/2014	5090	4.83	12145	7.5
11/1/2014	5150	6.23	12158	7.5
12/1/2014	5227	8.36	12438	7.75
1/1/2015	5289	6.96	12579	7.75
2/1/2015	5450	6.29	12750	7.5
3/1/2015	5519	6.38	13067	7.5
4/1/2015	5086	6.79	12948	7.5

5/1/2015	5216	7.15	13141	7.5
6/1/2015	4911	7.26	13313	7.5
7/1/2015	4803	7.26	13375	7.5
8/1/2015	4510	7.18	13782	7.5
9/1/2015	4224	6.83	14396	7.5
10/1/2015	4455	6.25	13796	7.5
11/1/2015	4446	4.89	13673	7.5
12/1/2015	4593	3.35	13855	7.5
1/1/2016	4,615	4.14	13889	7.25
2/1/2016	4,771	4.42	13516	7
3/1/2016	4,845	4.45	13193	6.75
4/1/2016	4,839	3.6	13180	6.75
5/1/2016	4,797	3.33	13420	6.75
6/1/2016	5,017	3.45	13355	6.5
7/1/2016	5,216	3.21	13119	6.5
8/1/2016	5,386	2.79	13165	5.25
9/1/2016	5,365	3.07	13118	5
10/1/2016	5,423	3.31	13017	4.75
11/1/2016	5,149	3.58	13311	4.75
12/1/2016	5,297	3.02	13418	4.75
1/1/2017	5,294	3.49	13359	4.75
2/1/2017	5,387	3.83	13341	4.75
3/1/2017	5,568	3.61	13346	4.75
4/1/2017	5,685	4.17	13306	4.75
5/1/2017	5,738	4.33	13323	4.75
6/1/2017	5,830	4.37	13298	4.75
7/1/2017	5,841	3.88	13342	4.75
8/1/2017	5,864	3.82	13342	4.5
9/1/2017	5,901	3.72	13303	4.25
10/1/2017	6,006	3.58	13526	4.25
11/1/2017	5,952	3.3	13527	4.25
12/1/2017	6,356	3.61	13556	4.25

Data Setelah di LN

Bln/Tahun	Ln IHSG	INFLASI	Ln KURS	SBI	Bln/Tahun	Ln IHSG	INFLASI	Ln KURS	SBI
1/1/2006	7.12	17.03	9.16	12.75	11/1/2008	7.12	11.68	9.37	9.5
2/1/2006	7.12	17.92	9.13	12.75	12/1/2008	7.21	11.06	9.33	9.25
3/1/2006	7.19	15.74	9.12	12.75	1/1/2009	7.19	9.17	9.32	8.75
4/1/2006	7.29	15.4	9.1	12.75	2/1/2009	7.16	8.6	9.38	8.25
5/1/2006	7.19	15.6	9.1	12.5	3/1/2009	7.27	7.92	9.38	7.75
6/1/2006	7.18	15.53	9.14	12.5	4/1/2009	7.45	7.31	9.31	7.5
7/1/2006	7.21	15.15	9.12	12.25	5/1/2009	7.56	6.04	9.25	7.25
8/1/2006	7.27	14.9	9.12	11.75	6/1/2009	7.61	3.65	9.23	7
9/1/2006	7.34	14.55	9.12	11.25	7/1/2009	7.75	2.71	9.22	6.75
10/1/2006	7.37	6.29	9.13	10.75	8/1/2009	7.76	2.75	9.21	6.5
11/1/2006	7.45	5.27	9.12	10.25	9/1/2009	7.81	2.83	9.2	6.5
12/1/2006	7.5	6.6	9.11	9.75	10/1/2009	7.77	2.57	9.16	6.5
1/1/2007	7.47	6.26	9.11	9.5	11/1/2009	7.79	2.41	9.16	6.5
2/1/2007	7.46	6.3	9.11	9.25	12/1/2009	7.84	2.78	9.15	6.5
3/1/2007	7.51	6.52	9.12	9	1/1/2010	7.87	3.72	9.14	6.5
4/1/2007	7.6	6.29	9.12	9	2/1/2010	7.84	3.81	9.14	6.5
5/1/2007	7.64	6.01	9.09	8.75	3/1/2010	7.93	3.43	9.12	6.5
6/1/2007	7.67	5.77	9.1	8.5	4/1/2010	8	3.91	9.11	6.5
7/1/2007	7.76	6.06	9.11	8.25	5/1/2010	7.94	4.16	9.13	6.5
8/1/2007	7.69	6.51	9.14	8.25	6/1/2010	7.98	5.05	9.12	6.5
9/1/2007	7.77	6.95	9.14	8.25	7/1/2010	8.03	6.22	9.11	6.5
10/1/2007	7.88	6.88	9.12	8.25	8/1/2010	8.03	6.44	9.1	6.5
11/1/2007	7.9	6.71	9.13	8.25	9/1/2010	8.16	5.8	9.1	6.5
12/1/2007	7.92	6.59	9.14	8	10/1/2010	8.2	5.67	9.1	6.5
1/1/2008	7.87	7.36	9.15	8	11/1/2010	8.17	6.33	9.1	6.5
2/1/2008	7.91	7.4	9.12	8	12/1/2010	8.22	6.96	9.11	6.5
3/1/2008	7.8	8.17	9.13	8	1/1/2011	8.13	7.02	9.11	6.5
4/1/2008	7.74	8.96	9.13	8	2/1/2011	8.15	6.84	9.1	6.75
5/1/2008	7.8	10.38	9.14	8.25	3/1/2011	8.21	6.65	9.08	6.75
6/1/2008	7.76	11.03	9.14	8.5	4/1/2011	8.25	6.16	9.07	6.75
7/1/2008	7.74	11.9	9.12	8.75	5/1/2011	8.25	5.98	9.05	6.75
8/1/2008	7.68	11.85	9.12	9	6/1/2011	8.27	5.54	9.06	6.75
9/1/2008	7.51	12.14	9.14	9.25	7/1/2011	8.33	4.61	9.05	6.75
10/1/2008	7.14	11.77	9.22	9.5	8/1/2011	8.25	4.79	9.05	6.75

Bln/Tahun	Ln IHSG	INFLASI	Ln KURS	SBI	Bln/Tahun	Ln IHSG	INFLASI	Ln KURS	SBI
9/1/2011	8.17	4.61	9.08	6.75	7/1/2014	8.53	4.53	9.37	7.5
10/1/2011	8.24	4.42	9.09	6.5	8/1/2014	8.54	3.99	9.37	7.5
11/1/2011	8.22	4.15	9.11	6	9/1/2014	8.54	4.53	9.38	7.5
12/1/2011	8.25	3.79	9.11	6	10/1/2014	8.53	4.83	9.4	7.5
1/1/2012	8.28	3.65	9.12	6	11/1/2014	8.55	6.23	9.41	7.5
2/1/2012	8.29	3.56	9.11	5.75	12/1/2014	8.56	8.36	9.43	7.75
3/1/2012	8.32	3.97	9.12	5.75	1/1/2015	8.57	6.96	9.44	7.75
4/1/2012	8.34	4.5	9.12	5.75	2/1/2015	8.6	6.29	9.45	7.5
5/1/2012	8.25	4.45	9.14	5.75	3/1/2015	8.62	6.38	9.48	7.5
6/1/2012	8.28	4.53	9.15	5.75	4/1/2015	8.53	6.79	9.47	7.5
7/1/2012	8.33	4.56	9.15	5.75	5/1/2015	8.56	7.15	9.48	7.5
8/1/2012	8.31	4.58	9.16	5.75	6/1/2015	8.5	7.26	9.5	7.5
9/1/2012	8.36	4.31	9.17	5.75	7/1/2015	8.48	7.26	9.5	7.5
10/1/2012	8.38	4.61	9.17	5.75	8/1/2015	8.41	7.18	9.53	7.5
11/1/2012	8.36	4.32	9.17	5.75	9/1/2015	8.35	6.83	9.57	7.5
12/1/2012	8.37	4.3	9.17	5.75	10/1/2015	8.4	6.25	9.53	7.5
1/1/2013	8.4	4.57	9.18	5.75	11/1/2015	8.4	4.89	9.52	7.5
2/1/2013	8.48	5.31	9.18	5.75	12/1/2015	8.43	3.35	9.54	7.5
3/1/2013	8.51	5.9	9.18	5.75	1/1/2016	8.44	4.14	9.54	7.25
4/1/2013	8.52	5.57	9.18	5.75	2/1/2016	8.47	4.42	9.51	7
5/1/2013	8.53	5.47	9.19	5.75	3/1/2016	8.49	4.45	9.49	6.75
6/1/2013	8.48	5.9	9.2	6	4/1/2016	8.48	3.6	9.49	6.75
7/1/2013	8.44	8.61	9.22	6.5	5/1/2016	8.48	3.33	9.5	6.75
8/1/2013	8.34	8.79	9.27	6.5	6/1/2016	8.52	3.45	9.5	6.5
9/1/2013	8.37	8.4	9.34	7.25	7/1/2016	8.56	3.21	9.48	6.5
10/1/2013	8.41	8.32	9.34	7.25	8/1/2016	8.59	2.79	9.49	5.25
11/1/2013	8.36	8.37	9.36	7.5	9/1/2016	8.59	3.07	9.48	5
12/1/2013	8.36	8.38	9.4	7.5	10/1/2016	8.6	3.31	9.47	4.75
1/1/2014	8.39	8.22	9.41	7.5	11/1/2016	8.55	3.58	9.5	4.75
2/1/2014	8.44	7.75	9.39	7.5	12/1/2016	8.57	3.02	9.5	4.75
3/1/2014	8.47	7.32	9.34	7.5	1/1/2017	8.57	3.49	9.5	4.75
4/1/2014	8.48	7.25	9.34	7.5	2/1/2017	8.59	3.83	9.5	4.75
5/1/2014	8.5	7.32	9.35	7.5	3/1/2017	8.62	3.61	9.5	4.75
6/1/2014	8.49	6.7	9.38	7.5	4/1/2017	8.65	4.17	9.5	4.75

Bln/Tahun	Ln IHSG	INFLASI	Ln KURS	SBI
5/1/2017	8.65	4.33	9.5	4.75
6/1/2017	8.67	4.37	9.5	4.75
7/1/2017	8.67	3.88	9.5	4.75
8/1/2017	8.68	3.82	9.5	4.5
9/1/2017	8.68	3.72	9.5	4.25
10/1/2017	8.7	3.58	9.51	4.25
11/1/2017	8.69	3.3	9.51	4.25
12/1/2017	8.76	3.61	9.51	4.25

LAMPIRAN 2Data Setelah Transformasi 1 ($\rho= 559.0$)

No	IHSG	INFLASI	KURS	SBI	No	IHSG	INFLASI	KURS	SBI
1	0.32	1.66	0.38	0.57	31	0.29	0.49	0.41	0.64
2	0.39	-1.37	0.40	0.57	32	0.18	0.82	0.43	0.66
3	0.42	0.37	0.39	0.57	33	-0.03	0.18	0.49	0.67
4	0.23	0.89	0.41	0.32	34	0.30	0.44	0.56	0.43
5	0.31	0.63	0.45	0.56	35	0.41	-0.09	0.38	0.18
6	0.35	0.32	0.39	0.31	36	0.30	-1.39	0.41	-0.08
7	0.38	0.43	0.41	0.05	37	0.29	-0.16	0.48	-0.11
8	0.40	0.32	0.41	0.03	38	0.43	-0.29	0.42	-0.13
9	0.36	-7.61	0.42	0.01	39	0.51	-0.25	0.35	0.10
10	0.41	-0.74	0.40	-0.02	40	0.45	-0.94	0.36	0.09
11	0.39	1.57	0.40	-0.04	41	0.39	-2.12	0.40	0.08
12	0.31	-0.04	0.41	0.19	42	0.48	-0.78	0.41	0.07
13	0.33	0.32	0.41	0.18	43	0.36	0.16	0.40	0.05
14	0.39	0.50	0.42	0.17	44	0.40	0.20	0.40	0.29
15	0.43	0.06	0.41	0.41	45	0.31	-0.13	0.37	0.29
16	0.38	0.00	0.38	0.16	46	0.37	-0.04	0.41	0.29
17	0.37	0.03	0.42	0.14	47	0.40	0.48	0.40	0.29
18	0.44	0.55	0.42	0.13	48	0.38	1.07	0.40	0.29
19	0.28	0.72	0.44	0.37	49	0.32	0.26	0.41	0.29
20	0.43	0.73	0.41	0.37	50	0.44	-0.21	0.39	0.29
21	0.46	0.24	0.39	0.37	51	0.43	0.63	0.40	0.29
22	0.37	0.14	0.42	0.37	52	0.30	0.43	0.43	0.29
23	0.38	0.18	0.42	0.12	53	0.40	1.08	0.40	0.29
24	0.31	1.07	0.42	0.36	54	0.41	1.40	0.40	0.29
25	0.39	0.37	0.38	0.36	55	0.36	0.50	0.40	0.29
26	0.25	1.10	0.42	0.36	56	0.49	-0.35	0.41	0.29
27	0.29	1.16	0.41	0.36	57	0.41	0.13	0.41	0.29
28	0.41	1.82	0.42	0.61	58	0.34	0.92	0.41	0.29
29	0.31	1.12	0.41	0.62	59	0.42	0.91	0.42	0.29
30	0.33	1.37	0.39	0.63	60	0.28	0.37	0.41	0.29

NO	IHSG	INFLASI	KURS	SBI	NO	IHSG	INFLASI	KURS	SBI
61	0.39	0.14	0.40	0.54	91	0.28	0.57	0.46	0.29
62	0.43	0.12	0.39	0.30	92	0.41	0.01	0.49	1.04
63	0.41	-0.19	0.40	0.30	93	0.42	0.30	0.42	0.33
64	0.37	0.10	0.39	0.30	94	0.33	0.42	0.44	0.58
65	0.39	-0.17	0.42	0.30	95	0.38	0.39	0.46	0.34
66	0.43	-0.68	0.40	0.30	96	0.41	0.22	0.43	0.34
67	0.29	0.39	0.41	0.30	97	0.43	-0.10	0.40	0.34
68	0.29	0.04	0.44	0.30	98	0.41	-0.08	0.37	0.34
69	0.44	0.02	0.42	0.05	99	0.39	0.26	0.42	0.34
70	0.35	-0.07	0.43	-0.21	100	0.40	0.40	0.43	0.34
71	0.40	-0.17	0.41	0.27	101	0.37	-0.29	0.45	0.34
72	0.40	0.03	0.42	0.27	102	0.42	-1.87	0.41	0.34
73	0.38	0.07	0.40	0.02	103	0.39	-0.34	0.42	0.34
74	0.40	0.57	0.42	0.26	104	0.38	0.72	0.43	0.34
75	0.39	0.71	0.41	0.26	105	0.37	0.50	0.44	0.34
76	0.29	0.15	0.43	0.26	106	0.40	1.62	0.43	0.34
77	0.40	0.28	0.42	0.26	107	0.39	2.41	0.44	0.59
78	0.42	0.23	0.41	0.26	108	0.40	-1.02	0.43	0.35
79	0.35	0.23	0.42	0.26	109	0.42	-0.36	0.43	0.10
80	0.42	-0.06	0.42	0.26	110	0.41	0.37	0.46	0.34
81	0.40	0.49	0.41	0.26	111	0.30	0.70	0.42	0.34
82	0.36	-0.08	0.41	0.26	112	0.41	0.67	0.44	0.34
83	0.39	0.17	0.41	0.26	113	0.33	0.43	0.45	0.34
84	0.41	0.46	0.42	0.26	114	0.36	0.33	0.43	0.34
85	0.46	0.95	0.41	0.26	115	0.31	0.25	0.46	0.34
86	0.41	0.83	0.41	0.26	116	0.32	-0.03	0.47	0.34
87	0.39	-0.06	0.41	0.26	117	0.43	-0.27	0.39	0.34
88	0.39	0.15	0.42	0.26	118	0.38	-1.08	0.42	0.34
89	0.33	0.68	0.42	0.51	119	0.41	-1.32	0.45	0.34
90	0.34	2.98	0.43	0.77	120	0.39	0.94	0.43	0.09

No	IHSG	INFLASI	KURS	SBI
121	0.41	0.47	0.40	0.08
122	0.40	0.23	0.41	0.07
123	0.37	-0.65	0.43	0.30
124	0.38	-0.11	0.44	0.30
125	0.42	0.27	0.43	0.05
126	0.42	-0.08	0.41	0.29
127	0.42	-0.28	0.44	-0.96
128	0.39	0.41	0.42	-0.01
129	0.40	0.38	0.42	-0.03
130	0.34	0.42	0.46	0.21
131	0.40	-0.40	0.43	0.21
132	0.39	0.61	0.43	0.21
133	0.41	0.50	0.43	0.21
134	0.42	-0.05	0.43	0.21
135	0.42	0.72	0.43	0.21
136	0.39	0.35	0.43	0.21
137	0.41	0.23	0.43	0.21
138	0.39	-0.29	0.43	0.21
139	0.40	0.11	0.43	-0.04
140	0.39	0.07	0.43	-0.05
141	0.41	0.03	0.44	0.19
142	0.38	-0.12	0.43	0.19
143	0.46	0.46	0.43	0.19

LAMPIRAN 2Data Setelah Transformasi 2 ($\rho = 0.135$)

No	IHSG	INFLASI	KURS	SBI	No	IHSG	INFLASI	KURS	SBI
1	0.35	-1.5972	0.35	0.5	31	0.14	0.75771	0.37	0.57
2	0.37	0.55374	0.34	0.5	32	-0.1	0.06516	0.43	0.58
3	0.17	0.84328	0.36	0.25	33	0.31	0.41585	0.5	0.34
4	0.28	0.51145	0.39	0.52	34	0.37	-0.1538	0.31	0.12
5	0.31	0.23353	0.33	0.24	35	0.25	-1.3796	0.36	-0.1
6	0.34	0.38871	0.36	0.01	36	0.25	0.03061	0.42	-0.1
7	0.35	0.26221	0.35	0.02	37	0.39	-0.2718	0.36	-0.1
8	0.31	-7.6485	0.36	0	38	0.45	-0.214	0.3	0.12
9	0.36	0.28976	0.34	-0	39	0.38	-0.9068	0.31	0.07
10	0.33	1.66664	0.35	-0	40	0.33	-1.9912	0.35	0.06
11	0.26	-0.2546	0.36	0.19	41	0.43	-0.4898	0.35	0.05
12	0.28	0.32751	0.35	0.15	42	0.29	0.26668	0.35	0.04
13	0.34	0.46007	0.36	0.14	43	0.35	0.18189	0.35	0.29
14	0.38	-0.0046	0.35	0.38	44	0.26	-0.1602	0.32	0.25
15	0.32	-0.0055	0.32	0.1	45	0.33	-0.0264	0.36	0.25
16	0.32	0.03004	0.37	0.12	46	0.35	0.48444	0.35	0.25
17	0.38	0.54554	0.36	0.11	47	0.33	1.00051	0.35	0.25
18	0.22	0.6485	0.38	0.35	48	0.27	0.11361	0.36	0.25
19	0.39	0.63539	0.35	0.32	49	0.4	-0.2433	0.34	0.25
20	0.4	0.1438	0.34	0.32	50	0.37	0.6625	0.35	0.25
21	0.31	0.10683	0.37	0.32	51	0.24	0.34031	0.38	0.25
22	0.32	0.1631	0.36	0.07	52	0.36	1.0197	0.34	0.25
23	0.26	1.04199	0.36	0.34	53	0.36	1.25183	0.35	0.25
24	0.35	0.22722	0.32	0.31	54	0.31	0.31127	0.35	0.25
25	0.19	1.05289	0.37	0.31	55	0.44	-0.4177	0.36	0.25
26	0.26	1.00875	0.35	0.31	56	0.34	0.17828	0.35	0.25
27	0.37	1.66692	0.37	0.56	57	0.28	0.89747	0.35	0.25
28	0.26	0.87097	0.35	0.54	58	0.37	0.7913	0.36	0.25
29	0.29	1.21554	0.34	0.55	59	0.22	0.2497	0.35	0.25
30	0.24	0.30104	0.36	0.56	60	0.35	0.08552	0.34	0.5

NO	IHSG	INFLASI	KURS	SBI	NO	IHSG	INFLASI	KURS	SBI
61	0.37	0.09945	0.34	0.23	91	0.37	-0.0711	0.42	1
62	0.35	-0.2067	0.35	0.26	92	0.36	0.29725	0.35	0.19
63	0.32	0.12295	0.33	0.26	93	0.27	0.38417	0.38	0.53
64	0.34	-0.184	0.36	0.26	94	0.33	0.32936	0.4	0.26
65	0.38	-0.6576	0.34	0.26	95	0.36	0.1649	0.37	0.29
66	0.24	0.47934	0.35	0.26	96	0.37	-0.1294	0.34	0.29
67	0.25	-0.0168	0.38	0.26	97	0.35	-0.0677	0.32	0.29
68	0.4	0.01265	0.36	0.01	98	0.34	0.27037	0.37	0.29
69	0.29	-0.0735	0.37	-0.2	99	0.35	0.36123	0.37	0.29
70	0.35	-0.1637	0.35	0.3	100	0.32	-0.3441	0.39	0.29
71	0.35	0.05394	0.36	0.23	101	0.37	-1.8293	0.35	0.29
72	0.33	0.07013	0.34	-0	102	0.34	-0.0839	0.37	0.29
73	0.35	0.56018	0.37	0.26	103	0.33	0.76493	0.37	0.29
74	0.34	0.63167	0.35	0.22	104	0.32	0.40671	0.38	0.29
75	0.23	0.05683	0.37	0.22	105	0.35	1.54933	0.37	0.29
76	0.36	0.25966	0.36	0.22	106	0.34	2.19201	0.38	0.54
77	0.37	0.19602	0.35	0.22	107	0.34	-1.3492	0.37	0.27
78	0.3	0.19363	0.37	0.22	108	0.36	-0.2186	0.38	0.05
79	0.38	-0.0943	0.37	0.22	109	0.35	0.42122	0.4	0.32
80	0.34	0.50258	0.36	0.22	110	0.24	0.64674	0.36	0.29
81	0.3	-0.1492	0.36	0.22	111	0.37	0.57144	0.38	0.29
82	0.34	0.18554	0.36	0.22	112	0.27	0.3419	0.39	0.29
83	0.35	0.43996	0.37	0.22	113	0.32	0.26841	0.37	0.29
84	0.4	0.88308	0.36	0.22	114	0.26	0.2026	0.4	0.29
85	0.35	0.70129	0.36	0.22	115	0.28	-0.0602	0.41	0.29
86	0.34	-0.1764	0.36	0.22	116	0.38	-0.269	0.33	0.29
87	0.34	0.15936	0.37	0.22	117	0.32	-1.0419	0.37	0.29
88	0.28	0.65581	0.37	0.47	118	0.36	-1.1743	0.39	0.29
89	0.3	2.88422	0.38	0.7	119	0.33	1.11894	0.37	0.04
90	0.23	0.16576	0.41	0.19	120	0.36	0.3393	0.34	0.06

No	IHSG	INFLASI	KURS	SBI
121	0.35	0.16595	0.35	0.05
122	0.32	-0.6807	0.37	0.29
123	0.33	-0.0203	0.38	0.26
124	0.37	0.28443	0.37	0.01
125	0.37	-0.1212	0.35	0.29
126	0.36	-0.2641	0.38	-1
127	0.33	0.44275	0.36	0.12
128	0.34	0.3234	0.36	-0
129	0.28	0.3679	0.4	0.22
130	0.36	-0.4555	0.37	0.18
131	0.33	0.65975	0.37	0.18
132	0.35	0.41525	0.37	0.18
133	0.36	-0.1148	0.37	0.18
134	0.36	0.72888	0.37	0.18
135	0.33	0.25012	0.37	0.18
136	0.36	0.18792	0.37	0.18
137	0.33	-0.3251	0.37	0.18
138	0.35	0.1542	0.37	-0.1
139	0.34	0.05643	0.37	-0
140	0.36	0.01769	0.38	0.2
141	0.33	-0.1226	0.37	0.17
142	0.41	0.47455	0.37	0.17

LAMPIRAN 4

Analisis Statistik Deskriptif

	IHSG	INFLASI	KURS	SBI
Mean	8.111389	6.402500	9.261597	7.262153
Median	8.275000	5.940000	9.175000	6.875000
Maximum	8.760000	17.92000	9.570000	12.75000
Minimum	7.120000	2.410000	9.050000	4.250000
Std. Dev.	0.464846	3.242910	0.164651	1.863650
Skewness	-0.702135	1.572666	0.476573	1.109176
Kurtosis	2.264924	5.325399	1.565635	4.544474
Jarque-Bera	15.07385	91.80355	17.79533	43.83891
Probability	0.000533	0.000000	0.000137	0.000000
Sum	1168.040	921.9600	1333.670	1045.750
Sum Sq. Dev.	30.89972	1503.855	3.876733	496.6662
Observations	144	144	144	144

LAMPIRAN 5

Analisis Regresi Linear Berganda

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.644285	0.071812	8.971842	0.0000
INFLASI	-0.001551	0.005268	-0.294351	0.7689
KURS	-0.843534	0.199044	-4.237935	0.0000
SBI	-0.052332	0.025212	-2.075640	0.0398

Ket. Dependent Variable: IHSG

LAMPIRAN 6

Uji Multikolinearitas

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.005157	233.2910	NA
INFLASI	2.78E-05	1.094482	1.062837
KURS	0.039618	236.9595	1.020991
SBI	0.000636	2.599922	1.080575

LAMPIRAN 7

Uji Autokorelasi Sebelum Transformasi

R-squared	0.709708	Mean dependent var	8.111389
Adjusted R-squared	0.703488	S.D. dependent var	0.464846
S.E. of regression	0.253123	Akaike info criterion	0.117498
Sum squared resid	8.969940	Schwarz criterion	0.199993
Log likelihood	-4.459881	Hannan-Quinn criter.	0.151020
F-statistic	114.0910	Durbin-Watson stat	0.087620
Prob(F-statistic)	0.000000		

LAMPIRAN 8Uji Autokorelasi Setelah Transformasi 1 ($\rho=559.0$)

R-squared	0.192199	Mean dependent var	0.376277
Adjusted R-squared	0.174764	S.D. dependent var	0.062269
S.E. of regression	0.056567	Akaike info criterion	-2.879218
Sum squared resid	0.444771	Schwarz criterion	-2.796342
Log likelihood	209.8641	Hannan-Quinn criter.	-2.845541
F-statistic	11.02402	Durbin-Watson stat	1.738452
Prob(F-statistic)	0.000002		

LAMPIRAN 9Uji Autokorelasi Setelah Transformasi 2 ($\rho=0.135$)

R-squared	0.159362	Mean dependent var	0.325954
Adjusted R-squared	0.141088	S.D. dependent var	0.060453
S.E. of regression	0.056026	Akaike info criterion	-2.898229
Sum squared resid	0.433174	Schwarz criterion	-2.814966
Log likelihood	209.7742	Hannan-Quinn criter.	-2.864394
F-statistic	8.720367	Durbin-Watson stat	1.979386
Prob(F-statistic)	0.000024		

LAMPIRAN 10

Uji Heteroskedastisitas

Heteroskedasticity Test: Harvey

F-statistic	2.320630	Prob. F(3,138)	0.0780
Obs*R-squared	6.819644	Prob. Chi-Square(3)	0.0779
Scaled explained SS	7.853907	Prob. Chi-Square(3)	0.0491

LAMPIRAN 11

Uji Hipotesis

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.644285	0.071812	8.971842	0.0000
INFLASI	-0.001551	0.005268	-0.294351	0.7689
KURS	-0.843534	0.199044	-4.237935	0.0000
SBI	-0.052332	0.025212	-2.075640	0.0398

LAMPIRAN 12

Uji Simultan

R-squared	0.159362	Mean dependent var	0.325954
Adjusted R-squared	0.141088	S.D. dependent var	0.060453
S.E. of regression	0.056026	Akaike info criterion	-2.898229
Sum squared resid	0.433174	Schwarz criterion	-2.814966
Log likelihood	209.7742	Hannan-Quinn criter.	-2.864394
F-statistic	8.720367	Durbin-Watson stat	1.979386
Prob(F-statistic)	0.000024		

LAMPIRAN 13

Uji Koefisien Determinasi

R-squared	0.159362	Mean dependent var	0.325954
Adjusted R-squared	0.141088	S.D. dependent var	0.060453
S.E. of regression	0.056026	Akaike info criterion	-2.898229
Sum squared resid	0.433174	Schwarz criterion	-2.814966
Log likelihood	209.7742	Hannan-Quinn criter.	-2.864394
F-statistic	8.720367	Durbin-Watson stat	1.979386
Prob(F-statistic)	0.000024		