Perpustakaan Unika

LAMPIRAN 1

Penutupan Harga Saham Bulanan Periode 1999

Penutupan Harga Saham Bulanan Periode 2001

PENUTUPAN HARGA SAHAM PERIODE 2001 (BULANAN)

I

No.	Kode	Jan	Feb	Mar	Apr	Mei	Jun	Jul	Agt	Sept	Okt	Nop	Des	rata-rata
1	AALI	875	825	625	490	625	950	1500	1300	1175	1025	950	925	939
2	ANTM	900	900	825	750	900	1000	1075	1000	950	900	725	800	894
3	ASII	2125	2050	1400	1400	1725	1975	2375	2375	1925	1775	2025	1950	1925
4	BMTR	1050	1250	1400	975	1325	1325	1325	1300	1025	1050	1275	1425	1227
5	CMNP	490	500	420	405	425	440	600	475	415	375	290	310	429
6	GGRM	14000	13950	12950	11450	12200	13200	12550	12200	10500	9000	8300	8650	11579
7	HMSP	14650	14250	11850	12450	14500	16050	15950	16850	3175	3000	3400	3200	10777
8	INDF	900	925	850	750	800	850	850	800	725	675	625	625	781
9	ISAT	9100	10500	8000	7950	9400	10150	10300	9250	7750	8450	8300	9450	9050
10	KLBF	315	320	255	220	245	200	310	310	250	245	235	225	261
11	LPBN	55	50	40	40	40	45	55	45	40	35	35	30	43
12	LPLI	145	120	90	80	100	90	100	95	75	70	60	60	90
13	LPPS	95	70	60	50	60	60	75	75	60	45	45	40	61
14	MPPA	455	500	455	405	485	525	575	550	495	500	480	435	488
15	PNBN	150	145	100	165	225	240	240	235	215	185	190	185	190
16	RALS	4975	2775	2700	2625	2000	3150	2925	2800	2425	2625	2775	1675	2788
17	SMGR	5950	6350	4950	3950	5600	6150	7450	8900	7350	7100	6400	5500	6304
18	TINS	1600	1775	1475	1375	1725	1725	1725	1450	1100	1000	460	430	1320
19	TLKM	2525	2925	2425	2400	3000	3200	2975	2950	2650	2825	2750	3200	2819

Perpustakaan Unika

PENUTUPAN HARGA SAHAM PERIODE 1999 (BULANAN)

No.	Kode	Jan	Feb	Mar	Apr	Mei	Jun	Jul	Agt	Sept	Okt	Nop	Des	Rata-rata
1	AALI	2375	2100	1900	2475	2250	2400	1975	1875	1750	2200	1850	1900	2088
2	ANTM	1475	1450	1450	1525	1600	1550	1675	1525	1450	1450	1300	1400	1488
3	ASII	850	800	825	1425	2500	3150	3225	2700	2475	3375	3350	3750	2369
4	BMTR	475	450	325	600	1025	1500	1350	1025	875	1000	1050	1650	944
5	CMNP	275	250	225	325	450	750	575	550	550	700	625	850	510
6	GGRM	10800	12300	11525	14650	16000	18700	19000	18500	16850	17600	17400	18800	16010
7	HMSP	5700	6450	7100	11200	13800	15800	16700	15950	14775	15900	16700	17775	13154
8	INDF	4850	4725	5400	6400	8250	9400	8300	8200	7925	8100	8025	8750	7360
9	ISAT	11150	12200	11525	15600	16550	13200	11400	11925	11200	11100	10225	15600	12640
10	KLBF	350	325	325	550	1675	2100	3800	3150	600	850	850	1125	1308
11	LPBN	625	650	475	400	425	375	275	150	175	225	175	250	350
12	LPLI	425	375	375	375	550	525	400	175	225	325	250	475	373
13	LPPS	200	150	125	150	325	375	300	150	150	250	200	325	225
14	MPPA	250	225	225	325	775	900	950	775	725	850	825	1175	667
15	PNBN	575	500	450	800	1200	2000	1675	1400	1075	800	625	675	981
16	RALS	1875	1900	2400	3050	4200	4900	4950	4500	4500	4800	4675	5900	3971
17	SMGR	9150	9300	9850	12700	13600	15000	14925	15000	13300	12200	10900	11075	12250
18	TINS	4825	4950	5800	7450	8100	6000	4975	5050	5650	5400	4750	4875	5652
19	TLKM	3300	2750	2825	3600	3875	4000	3075	2950	2950	3250	3125	3975	3306

PERPUSTAKAAN
Perpustakaan Unika

Perpustakaan Unika

LAMPIRAN 2

Hasil Analisis Uji Run Untuk Tiap Sampel Perusahaan

Perpustakaan Unika

Nama Perusahaan AALI : Astra Argo Lestari

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	2087,5000	246,4521	1750,00	2475,00
saham tahun 2001	12	938,7500	289,8991	490,00	1500,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	2037,5000	937,5000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	6	3
Z	-,303	-2,119
Asymp. Sig. (2-tailed)	,762	,034

a. Median

Perpustakaan Unika

Nama Perusahaan ANTM : Aneka Tambang, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	1487,5000	96,8246	1300,00	1675,00
saham tahun 2001	12	893,7500	105,0568	725,00	1075,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	1462,5000	900,0000
Cases < Test Value	6	4
Cases >= Test Value	6	8
Total Cases	12	12
Number of Runs	4	4
Z	-1,514	-1,265
Asymp. Sig. (2-tailed)	,130	,206

a. Median

Perpustakaan Unika

Nama Perusahaan ASII : Astra International, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	2368,7500	1103,9765	800,00	3750,00
saham tahun 2001	12	1925,0000	314,4259	1400,00	2375,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	2600,0000	1962,5000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	4	6
Z	-1,514	-,303
Asymp. Sig. (2-tailed)	,130	,762

a. Median

UNIVERSITAS KATOLIK SOEGIJAPRANATA

Perpustakaan Unika

Nama Perusahaan BMTR : Bimantara, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	943,7500	423,2081	325,00	1650,00
saham tahun 2001	12	1227,0833	157,5589	975,00	1425,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	1012,5000	1287,5000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	4	6
Z	-1,514	-,303
Asymp. Sig. (2-tailed)	,130	,762

a. Median

Perpustakaan Unika

Nama Perusahaan CMNP : Citra Mandala Nusantara Perkasa, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	510,4167	207,1062	225,00	850,00
saham tahun 2001	12	428,7500	83,9406	290,00	600,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	550,0000	422,5000
Cases < Test Value	5	6
Cases >= Test Value	7	6
Total Cases	12	12
Number of Runs	2	4
Z	-2,707	-1,514
Asymp. Sig. (2-tailed)	,007	,130

a. Median

Perpustakaan Unika

Nama Perusahaan GGRM : Gudang Garam, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	16010,417	2987,8439	10800,00	19000,00
saham tahun 2001	12	11579,167	2019,6150	8300,00	14000,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	17125,0000	12200,0000
Cases < Test Value	6	5
Cases >= Test Value	6	7
Total Cases	12	12
Number of Runs	4	4
Z	-1,514	-1,457
Asymp. Sig. (2-tailed)	,130	,145

a. Median

Perpustakaan Unika

Nama Perusahaan HMSP : H.M. Sampoerna, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	13154,167	4399,1842	5700,00	17775,00
saham tahun 2001	12	10777,083	5771,5747	3000,00	16850,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	15287,5000	13350,0000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	4	4
Z	-1,514	-1,514
Asymp. Sig. (2-tailed)	,130	,130

a. Median

Perpustakaan Unika

Nama Perusahaan INDF : Indofood, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	7360,4167	1589,4703	4725,00	9400,00
saham tahun 2001	12	781,2500	101,7601	625,00	925,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	8062,5000	800,0000
Cases < Test Value	6	5
Cases >= Test Value	6	7
Total Cases	12	12
Number of Runs	6	4
Z	-,303	-1,457
Asymp. Sig. (2-tailed)	,762	,145

a. Median

UNIVERSITAS KATOLIK SOEGIJAPRANATA

Perpustakaan Unika

Nama Perusahaan ISAT : Indosat, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	12639,583	2112,9056	10225,00	16550,00
saham tahun 2001	12	9050,0000	959,4032	7750,00	10500,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	11725,0000	9175,0000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	8	6
Z	,303	-,303
Asymp. Sig. (2-tailed)	,762	,762

a. Median

Perpustakaan Unika

Nama Perusahaan KLBF : Kalbe Farma, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	1308,3333	1157,7473	325,00	3800,00
saham tahun 2001	12	260,8333	41,8239	200,00	320,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	850,0000	247,5000
Cases < Test Value	5	6
Cases >= Test Value	7	6
Total Cases	12	12
Number of Runs	4	4
Z	-1,457	-1,514
Asymp. Sig. (2-tailed)	,145	,130

a. Median

Perpustakaan Unika

Nama Perusahaan LPBN : Lippo Bank, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	350,0000	171,2255	150,00	650,00
saham tahun 2001	12	42,5000	7,8335	30,00	55,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	325,0000	40,0000
Cases < Test Value	6	3
Cases >= Test Value	6	9
Total Cases	12	12
Number of Runs	2	2
Z	-2,725	-2,507
Asymp. Sig. (2-tailed)	,006	,012

a. Median

UNIVERSITAS KATOLIK SOEGIJAPRANATA

Perpustakaan Unika

Nama Perusahaan LPLI : Lippo Life, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	372,9167	115,5315	175,00	550,00
saham tahun 2001	12	90,4167	24,6298	60,00	145,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	375,0000	90,0000
Cases < Test Value	4	5
Cases >= Test Value	8	7
Total Cases	12	12
Number of Runs	3	4
Z	-1,955	-1,457
Asymp. Sig. (2-tailed)	,051	,145

a. Median

Perpustakaan Unika

Nama Perusahaan LPPS : Lippo Sekuritas, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	225,0000	86,6025	125,00	375,00
saham tahun 2001	12	61,2500	15,6851	40,00	95,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	200,0000	60,0000
Cases < Test Value	5	4
Cases >= Test Value	7	8
Total Cases	12	12
Number of Runs	5	4
Z	-,833	-1,265
Asymp. Sig. (2-tailed)	,405	,206

a. Median

Perpustakaan Unika

Nama Perusahaan MPPA : Matahari Putra Pratama, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	666,6667	324,6210	225,00	1175,00
saham tahun 2001	12	488,3333	47,7367	405,00	575,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	775,0000	490,0000
Cases < Test Value	5	6
Cases >= Test Value	7	6
Total Cases	12	12
Number of Runs	4	5
Z	-1,457	-,908
Asymp. Sig. (2-tailed)	,145	,364

a. Median

UNIVERSITAS KATOLIK SOEGIJAPRANATA

Perpustakaan Unika

Nama Perusahaan PNBN : Bank Pan, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	981,2500	496,9366	450,00	2000,00
saham tahun 2001	12	189,5833	43,9761	100,00	240,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	800,0000	187,5000
Cases < Test Value	5	6
Cases >= Test Value	7	6
Total Cases	12	12
Number of Runs	3	5
Z	-2,082	-,908
Asymp. Sig. (2-tailed)	,037	,364

a. Median

Perpustakaan Unika

Nama Perusahaan RALS : Ramayana Agro Lestari, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	3970,8333	1325,8288	1875,00	5900,00
saham tahun 2001	12	2787,5000	796,9045	1675,00	4975,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	4500,0000	2737,5000
Cases < Test Value	5	6
Cases >= Test Value	7	6
Total Cases	12	12
Number of Runs	2	6
Z	-2,707	-,303
Asymp. Sig. (2-tailed)	,007	,762

a. Median

Perpustakaan Unika

Nama Perusahaan SMGR : Semen Gresik, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	12250,000	2188,5290	9150,00	15000,00
saham tahun 2001	12	6304,1667	1295,3515	3950,00	8900,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	12450,0000	6250,0000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	3	5
Z	-2,119	-,908
Asymp. Sig. (2-tailed)	,034	,364

a. Median

Perpustakaan Unika

Nama Perusahaan TINS : Timah, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	5652,0833	1080,6910	4750,00	8100,00
saham tahun 2001	12	1320,0000	477,1078	430,00	1775,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	5225,0000	1462,5000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	5	4
Z	-,908	-1,514
Asymp. Sig. (2-tailed)	,364	,130

a. Median

Perpustakaan Unika

Nama Perusahaan TLKM : TELKOM, Tbk.

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
saham tahun 1999	12	3306,2500	449,5105	2750,00	4000,00
saham tahun 2001	12	2818,7500	274,0946	2400,00	3200,00

Runs Test

	saham tahun 1999	saham tahun 2001
Test Value[a]	3187,5000	2875,0000
Cases < Test Value	6	6
Cases >= Test Value	6	6
Total Cases	12	12
Number of Runs	7	6
Z	,000	-,303
Asymp. Sig. (2-tailed)	1,000	,762

a. Median

Perpustakaan Unika

LAMPIRAN 3

Hasil Analisis Uji Autokorelasi

Perpustakaan Unika

Lag Harga Saham Tahun 1999 dan 2001

MODEL: MOD_6.
Variable: LAG Missing cases: 1 Valid cases: 18
Autocorrelations: LAG

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,319	,217	. ****** .	2,160	,142
2	,077	,211	. ** .	2,292	,318
3	,040	,204	. * .	2,329	,507
4	-,396	,197	******** .	6,367	,173
5	-,425	,190	*.******* .	11,375	,044
6	-,335	,183	******* .	14,736	,022
7	-,214	,175	. **** .	16,233	,023
8	,003	,167	. * .	16,233	,039
9	,018	,158	. * .	16,246	,062
10	,237	,149	. ***** .	18,782	,043
11	,244	,139	. ***** .	21,844	,026
12	,002	,129	. * .	21,844	,039
13	,002	,118	. * .	21,844	,058
14	-,002	,105	. * .	21,845	,082
15	-,037	,091	. * .	22,012	,107
16	-,033	,075	. * .	22,213	,136

Plot Symbols: Autocorrelations * Two Standard Error Limits .
Total cases: 19 Computable first lags: 17

Partial Autocorrelations: LAG

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,319	,236	. ****** .
2	-,028	,236	. * .
3	,026	,236	. * .
4	-,463	,236	********* .
5	-,218	,236	. **** .
6	-,217	,236	. **** .
7	-,021	,236	. * .
8	-,050	,236	. * .
9	-,242	,236	. ***** .
10	,026	,236	. * .
11	-,083	,236	. ** .
12	-,210	,236	. **** .
13	-,221	,236	. **** .
14	-,051	,236	. * .
15	,054	,236	. * .
16	-,092	,236	. ** .

Plot Symbols: Autocorrelations * Two Standard Error Limits .
Total cases: 19 Computable first lags: 17

Perpustakaan Unika

Nama Perusahaan : AALI

MODEL: MOD_1.

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	-,052	,256		,041	,840
2	,014	,244		,044	,978
3	,131	,231		,364	,948
4	-,025	,218		,377	,984
5	,008	,204		,378	,996
6	-,124	,189		,812	,992
7	-,198	,173		2,123	,953
8	-,103	,154		2,570	,958
9	-,019	,134		2,590	,978
10	-,131	,109		4,021	,946

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 11

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	-,052	,289	
2	,012	,289	
3	,133	,289	
4	-,011	,289	
5	,002	,289	
6	-,143	,289	
7	-,215	,289	
8	-,138	,289	
9	,004	,289	
10	-,081	,289	

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 11

Perpustakaan Unika

Nama Perusahaan : ANTM

MODEL: MOD_2.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,407	,264	********	2,373	,123
2	,077	,251	**	2,466	,291
3	-,331	,237	*******	4,428	,219
4	-,594	,221	***********	11,643	,020
5	-,281	,205	******	13,527	,019
6	-,133	,187	***	14,033	,029
7	,140	,167	***	14,730	,040
8	,138	,145	***	15,632	,048
9	,055	,118	*	15,847	,070

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,407	,302	********
2	-,107	,302	**
3	-,391	,302	********
4	-,436	,302	*********
5	,155	,302	***
6	-,128	,302	***
7	-,117	,302	**
8	-,276	,302	******
9	-,078	,302	**

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : ASII

MODEL: MOD_4.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,734	,264	. **********.****	7,702	,006
2	,343	,251	. ******* .	9,569	,008
3	,035	,237	. * .	9,590	,022
4	-,176	,221	. **** .	10,225	,037
5	-,259	,205	. ***** .	11,825	,037
6	-,307	,187	.****** .	14,518	,024
7	-,328	,167	******* .	18,362	,010
8	-,261	,145	.***** .	21,615	,006
9	-,184	,118	.**** .	24,040	,004

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,734	,302	. **********.***
2	-,424	,302	. ******** .
3	-,032	,302	. * .
4	-,145	,302	. *** .
5	,009	,302	. * .
6	-,209	,302	. **** .
7	-,071	,302	. * .
8	,037	,302	. * .
9	-,125	,302	. ** .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : BMTR

MODEL: MOD_5.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,574	,264		4,710	,030
2	,048	,251		4,746	,093
3	-,216	,237		5,583	,134
4	-,359	,221		8,223	,084
5	-,238	,205		9,570	,088
6	-,138	,187		10,116	,120
7	-,085	,167		10,373	,168
8	,018	,145		10,389	,239
9	-,036	,118		10,479	,313

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,574	,302	
2	-,420	,302	
3	-,025	,302	
4	-,275	,302	
5	,171	,302	
6	-,303	,302	
7	,093	,302	
8	-,110	,302	
9	-,148	,302	

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : CMNP

MODEL: MOD_7.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,670	,264	**********.**	6,417	,011
2	,236	,251	*****	7,304	,026
3	-,113	,237	**	7,531	,057
4	-,264	,221	*****	8,955	,062
5	-,383	,205	********	12,442	,029
6	-,291	,187	******	14,868	,021
7	-,194	,167	****	16,209	,023
8	-,095	,145	**	16,642	,034
9	-,068	,118	*	16,977	,049

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,670	,302	**********.*
2	-,385	,302	********
3	-,157	,302	***
4	-,009	,302	*
5	-,305	,302	******
6	,198	,302	****
7	-,216	,302	****
8	-,047	,302	*
9	-,056	,302	*

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : GGRM

MODEL: MOD_8.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,639	,264	. ********** .**	5,830	,016
2	,206	,251	. **** .	6,506	,039
3	-,356	,237	. ******* .	8,768	,033
4	-,518	,221	*.******** .	14,244	,007
5	-,504	,205	**.******* .	20,290	,001
6	-,200	,187	. **** .	21,436	,002
7	-,033	,167	. * .	21,476	,003
8	,114	,145	. ** .	22,093	,005
9	,076	,118	. ** .	22,511	,007

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,639	,302	. ********** .*
2	-,340	,302	. ******* .
3	-,601	,302	********** .
4	,185	,302	. **** .
5	-,086	,302	. ** .
6	-,050	,302	. * .
7	-,267	,302	. ***** .
8	-,090	,302	. ** .
9	,014	,302	. * .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : HMSP

MODEL: MOD_9.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,562	,264	. **********	4,524	,033
2	,067	,251	. * .	4,595	,100
3	-,416	,237	.******** .	7,691	,053
4	-,535	,221	**.******** .	13,543	,009
5	-,428	,205	*.******* .	17,905	,003
6	-,122	,187	. ** .	18,328	,005
7	,052	,167	. * .	18,426	,010
8	,178	,145	. **** .	19,942	,011
9	,097	,118	. ** .	20,610	,014

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,562	,302	. ********** .
2	-,365	,302	. ******* .
3	-,443	,302	. ********* .
4	-,068	,302	. * .
5	-,138	,302	. *** .
6	-,032	,302	. * .
7	-,233	,302	. ***** .
8	-,052	,302	. * .
9	-,206	,302	. **** .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : INDF

MODEL: MOD_10.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,728	,264	. ********** .****	7,587	,006
2	,308	,251	. ****** .	9,094	,011
3	-,064	,237	. * .	9,167	,027
4	-,308	,221	. ****** .	11,099	,025
5	-,324	,205	. ****** .	13,595	,018
6	-,247	,187	. ***** .	15,334	,018
7	-,229	,167	. ***** .	17,208	,016
8	-,177	,145	. **** .	18,697	,017
9	-,131	,118	. *** .	19,920	,018

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,728	,302	. ********** .***
2	-,474	,302	. ********* .
3	-,136	,302	. *** .
4	-,120	,302	. ** .
5	,143	,302	. *** .
6	-,154	,302	. *** .
7	-,275	,302	. ***** .
8	,108	,302	. ** .
9	-,078	,302	. ** .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : ISAT

MODEL: MOD_11.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,405	,264	. |********.	2,349	,125
2	,156	,251	. |***.	2,734	,255
3	-,096	,237	. **| .	2,899	,407
4	-,360	,221	. *******| .	5,548	,236
5	-,387	,205	********| .	9,117	,105
6	-,246	,187	. *****| .	10,841	,093
7	-,107	,167	. **| .	11,254	,128
8	,106	,145	. |** .	11,788	,161
9	-,031	,118	. *| .	11,859	,221

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,405	,302	. |********.
2	-,010	,302	. *| .
3	-,186	,302	. ****| .
4	-,317	,302	. ******| .
5	-,160	,302	. ***| .
6	-,001	,302	. *| .
7	-,028	,302	. *| .
8	,052	,302	. |* .
9	-,329	,302	. *******| .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : KLBF

MODEL: MOD_12.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,559	,264	. |**********	4,466	,035
2	,036	,251	. |* .	4,486	,106
3	-,296	,237	. ******| .	6,057	,109
4	-,463	,221	*********| .	10,434	,034
5	-,324	,205	. ******| .	12,932	,024
6	-,208	,187	. ****| .	14,169	,028
7	-,008	,167	. |* .	14,171	,048
8	,111	,145	. |** .	14,757	,064
9	,062	,118	. |* .	15,034	,090

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,559	,302	. |**********.
2	-,402	,302	. ********| .
3	-,174	,302	. ***| .
4	-,259	,302	. *****| .
5	,059	,302	. |* .
6	-,298	,302	. ******| .
7	,123	,302	. |** .
8	-,209	,302	. ****| .
9	-,075	,302	. *| .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : LPBN

MODEL: MOD_13.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,711	,264	. |**********.***	7,219	,007
2	,374	,251	. |******* .	9,443	,009
3	,192	,237	. |**** .	10,105	,018
4	,020	,221	. |* .	10,113	,039
5	-,184	,205	. ****| .	10,918	,053
6	-,371	,187	*******| .	14,855	,021
7	-,420	,167	*.******| .	21,163	,004
8	-,358	,145	*.*****| .	27,277	,001
9	-,299	,118	*.****| .	33,672	,000

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,711	,302	. |***********.**
2	-,264	,302	. *****| .
3	,095	,302	. |** .
4	-,207	,302	. ****| .
5	-,186	,302	. ****| .
6	-,221	,302	. ****| .
7	,000	,302	. |* .
8	-,014	,302	. |* .
9	-,067	,302	. *| .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : LPLI

MODEL: MOD_14.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,501	,264	. **********.	3,582	,058
2	,054	,251	. * .	3,629	,163
3	-,168	,237	. *** .	4,131	,248
4	-,109	,221	. ** .	4,374	,358
5	-,104	,205	. ** .	4,633	,462
6	-,196	,187	. **** .	5,734	,454
7	-,168	,167	. *** .	6,746	,456
8	-,131	,145	. *** .	7,560	,478
9	-,077	,118	. ** .	7,984	,536

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,501	,302	. ********** .
2	-,262	,302	. ***** .
3	-,101	,302	. ** .
4	,078	,302	. ** .
5	-,144	,302	. *** .
6	-,178	,302	. **** .
7	,032	,302	. * .
8	-,123	,302	. ** .
9	-,067	,302	. * .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : LPPS

MODEL: MOD_15.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,440	,264	. | ********* .	2,768	,096
2	-,309	,251	. ****** | .	4,285	,117
3	-,591	,237	***.******** | .	10,531	,015
4	-,280	,221	. ****** | .	12,136	,016
5	,052	,205	. | * .	12,202	,032
6	,088	,187	. | ** .	12,424	,053
7	,061	,167	. | * .	12,558	,084
8	,015	,145	. | * .	12,569	,128
9	,031	,118	. | * .	12,639	,180

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,440	,302	. | ********* .
2	-,623	,302	************ | .
3	-,195	,302	. **** | .
4	,013	,302	. | * .
5	-,277	,302	. ****** | .
6	-,260	,302	. ***** | .
7	,055	,302	. | * .
8	-,260	,302	. ***** | .
9	-,092	,302	. ** | .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : MPPA

MODEL: MOD_16.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,726	,264	. |**********.****	7,541	,006
2	,352	,251	. |******* .	9,504	,009
3	,008	,237	. |* .	9,505	,023
4	-,250	,221	. |***** .	10,785	,029
5	-,299	,205	. |****** .	12,911	,024
6	-,329	,187	|******* .	16,012	,014
7	-,279	,167	.|****** .	18,786	,009
8	-,200	,145	. |**** .	20,693	,008
9	-,157	,118	. |*** .	22,447	,008

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,726	,302	. |**********.***
2	-,372	,302	. |******* .
3	-,178	,302	. |**** .
4	-,151	,302	. |*** .
5	,135	,302	. |*** .
6	-,291	,302	. |****** .
7	,055	,302	. |* .
8	-,105	,302	. |** .
9	-,068	,302	. |* .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : PNBN

MODEL: MOD_17.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,695	,264	. **********.***	6,903	,009
2	,197	,251	. **** .	7,519	,023
3	-,324	,237	. ****** .	9,392	,025
4	-,567	,221	**.******** .	15,965	,003
5	-,539	,205	***.******* .	22,889	,000
6	-,222	,187	. **** .	24,299	,000
7	-,009	,167	. * .	24,302	,001
8	,107	,145	. ** .	24,845	,002
9	,103	,118	. ** .	25,605	,002

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,695	,302	. **********.**
2	-,553	,302	.********** .
3	-,423	,302	. ******** .
4	,066	,302	. * .
5	-,083	,302	. ** .
6	,175	,302	. *** .
7	-,510	,302	. ********* .
8	-,066	,302	. * .
9	,192	,302	. **** .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : RALS

MODEL: MOD_18.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,594	,264	. **********.*	5,043	,025
2	,185	,251	. **** .	5,587	,061
3	-,092	,237	. ** .	5,740	,125
4	-,278	,221	. ****** .	7,317	,120
5	-,213	,205	. **** .	8,398	,136
6	-,200	,187	. **** .	9,546	,145
7	-,184	,167	. **** .	10,752	,150
8	-,210	,145	. **** .	12,853	,117
9	-,112	,118	. ** .	13,743	,132

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,594	,302	. ************
2	-,259	,302	. ***** .
3	-,128	,302	. *** .
4	-,178	,302	. **** .
5	,117	,302	. ** .
6	-,214	,302	. **** .
7	-,058	,302	. * .
8	-,212	,302	. **** .
9	,162	,302	. *** .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : SMGR

MODEL: MOD_19.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,735	,264		7,715	,005
2	,372	,251		9,913	,007
3	-,098	,237		10,085	,018
4	-,393	,221		13,245	,010
5	-,502	,205		19,262	,002
6	-,408	,187		24,013	,001
7	-,253	,167		26,299	,000
8	-,032	,145		26,349	,001
9	,025	,118		26,394	,002

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,735	,302	
2	-,364	,302	
3	-,509	,302	
4	,021	,302	
5	,058	,302	
6	-,031	,302	
7	-,189	,302	
8	,097	,302	
9	-,302	,302	

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : TINS

MODEL: MOD_20.

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,533	,264	**********	4,068	,044
2	,028	,251	*	4,080	,130
3	-,205	,237	****	4,831	,185
4	-,241	,221	*****	6,018	,198
5	-,254	,205	*****	7,552	,183
6	-,367	,187	*******	11,402	,077
7	-,173	,167	***	12,467	,086
8	,016	,145	*	12,479	,131
9	,079	,118	**	12,921	,166

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,533	,302	**********
2	-,358	,302	*******
3	-,055	,302	*
4	-,094	,302	**
5	-,173	,302	***
6	-,327	,302	*******
7	,209	,302	****
8	-,185	,302	****
9	-,060	,302	*

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Nama Perusahaan : TLKM

Variable: LAG_SHM Missing cases: 1 Valid cases: 11

Autocorrelations: LAG_SHM

Lag	Auto-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1	Box-Ljung	Prob.
1	,449	,264	. ********* .	2,879	,090
2	-,197	,251	. **** .	3,496	,174
3	-,582	,237	***.******** .	9,558	,023
4	-,295	,221	. ****** .	11,337	,023
5	-,088	,205	. ** .	11,522	,042
6	,080	,187	. ** .	11,703	,069
7	,048	,167	. * .	11,785	,108
8	,062	,145	. * .	11,968	,153
9	,015	,118	. * .	11,983	,214

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Partial Autocorrelations: LAG_SHM

Lag	Pr-Aut-Corr.	Stand. Err.	-1 -.75 -.5 -.25 0 .25 .5 .75 1
1	,449	,302	. ********* .
2	-,499	,302	. ********** .
3	-,377	,302	. ******** .
4	,209	,302	. **** .
5	-,453	,302	. ********* .
6	-,046	,302	. * .
7	-,039	,302	. * .
8	-,267	,302	. ***** .
9	-,019	,302	. * .

Plot Symbols: Autocorrelations * Two Standard Error Limits .

Total cases: 12 Computable first lags: 10

Perpustakaan Unika

Durbin Watson Test

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	1,000[a]	1,000	1,000	,2456	1,954

a. Predictors: (Constant), hrg. saham tahun 2001, hrg. saham tahun 1999

b. Dependent Variable: RATA

UNIVERSITAS KATOLIK SOEGIJAPRANATA

Perpustakaan Unika

LAMPIRAN 4

Hasil Analisis Uji Jenjang Bertanda Wilcoxon

Perpustakaan Unika

NPar Tests

Wilcoxon Signed Ranks Test

Ranks

		N	Mean Rank	Sum of Ranks
hrg. saham tahun 2001 - hrg. saham tahun 1999	Negative Ranks	18[a]	10,31	185,50
	Positive Ranks	1[b]	4,50	4,50
	Ties	0[c]		
	Total	19		

a. hrg. saham tahun 2001 < hrg. saham tahun 1999

b. hrg. saham tahun 2001 > hrg. saham tahun 1999

c. hrg. saham tahun 1999 = hrg. saham tahun 2001

Test Statistics[b]

	hrg. saham tahun 2001 - hrg. saham tahun 1999
Z	-3,642[a]
Asymp. Sig. (2-tailed)	,000

a. Based on positive ranks.

b. Wilcoxon Signed Ranks Test

AALI

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	1148,7500	464,8760	134,1981	853,3819	1444,1181	8,560	11	,000

ANTM

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	593,7500	76,9629	22,2173	544,8501	642,6499	26,725	11	,000

ASII

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	443,7500	1036,7741	299,2909	-214,9848	1102,4848	1,483	11	,166

Perpustakaan Unika

BMTR

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	-283,3333	384,5501	111,0101	-527,6648	-39,0018	-2,552	11	,027

CMNP

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	81,6667	252,9403	73,0176	-79,0439	242,3773	1,118	11	,287

GGRM

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	4431,2500	4428,2041	1278,3124	1617,7034	7244,7966	3,466	11	,005

Perpustakaan Unika

HMSP

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	2377,0833	8471,7543	2445,5848	-3005,6125	7759,7792	,972	11	,352

INDF

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	6579,1667	1647,4786	475,5861	5532,4087	7625,9246	13,834	11	,000

ISAT

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	3589,5833	2188,0476	631,6349	2199,3642	4979,8024	5,683	11	,000

Perpustakaan Unika

KLBF

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	1047,5000	1149,1232	331,7233	317,3820	1777,6180	3,158	11	,009

LPBN

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	307,5000	167,3116	48,2987	201,1953	413,8047	6,367	11	.000

LPLI

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	282,5000	111,9963	32,3306	211,3409	353,6591	8,738	11	,000

Perpustakaan Unika

LPPS

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	163,7500	90,9327	26,2500	105,9741	221,5259	6,238	11	,000

MPPA

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	178,3333	309,4448	89,3290	-18,2785	374,9452	1,996	11	,071

PNBN

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	791,6667	459,5815	132,6698	499,6625	1083,6708	5,967	11	,000

Perpustakaan Unika

RALS

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	1183,3333	1888,5520	545,1780	-16,5954	2383,2620	2,171	11	,053

SMGR

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	5945,8333	1987,0271	573,6053	4683,3366	7208,3301	10,366	11	,000

TINS

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	4332,0833	1024,8070	295,8363	3680,9520	4983,2146	14,644	11	,000

PERPUSTAKAAN
Perpustakaan Unika

TLKM

Paired Samples Test

		Paired Differences					t	df	Sig. (2-tailed)
		Mean	Std. Deviation	Std. Error Mean	95% Confidence Interval of the Difference				
					Lower	Upper			
Pair 1	saham tahun 1999 - saham tahun 2001	487,5000	405,2917	116,9976	229,9899	745,0101	4,167	11	,002

Perpustakaan Unika

Perpustakaan Unika

LAMPIRAN 5

Tabel Statistik d-Durbin Watson

TABEL 13a

Perpustakaan Unika

STATISTIK d–DURBIN WATSON

Taraf nyata untuk d_L dan d_U : 5%

n	$k = 1$		$k = 2$		$nk = 3$		$k = 4$		$k = 5$	
	d_L	d_u	d_L	d_u	d_L	d_u	d_L	d_u	d_L	d_u
15	1,08	1,36	0,95	1,54	0,82	1,75	0,69	1,97	0,56	2,22
16	1,10	1,37	0,95	1,54	8,86	1,73	0,74	1,93	0,62	2,15
17	1,13	1,38	1,02	1,54	0,90	1,71	0,78	1,80	0,67	2,10
18	1,16	1,39	1,05	1,53	0,93	1,69	0,87	1,87	0,71	2,06
19	1,18	1,40	1,08	1,53	0,97	1,68	0,86	1,85	0,75	2,02
20	1,20	1,41	1,10	1,54	1,00	1,65	0,980	1,83	0,79	1,99
21	1,22	1,42	1,13	1,54	1,03	1,67	0,93	1,81	0,83	1,96
22	1,24	1,43	1,15	154	1,05	1,66	0,96	1,80	0,86	1,94
23	1,26	1,44	1,17	1,54	1,08	1,66	0,99	1,79	0,80	1,92
24	1,27	1,45	1,19	1,55	1,10	1,66	1,01	1,78	0,93	1,90
25	1,29	1,45	1,21	1,55	1,12	1,66	1,04	1,77	0,95	1,89
26	1,30	1,46	1,22	1,55	1,14	1,65	1,06	1,76	0,98	1,88
27	1,32	1,47	1,24	1,56	1,16	1,65	1,08	1,76	1,01	1,86
28	1,33	1,48	1,26	1,56	1,18	1,65	1,10	1,75	1,03	1,85
29	1,34	1,48	1,27	1,56	1,20	1,65	1,12	1,74	1,05	1,84
30	1,33	1,49	1,28	1,57	1,21	1,65	1,14	1,74	1,07	1,83
31	1,36	1,50	1,30	1,37	1,23	1,65	1,16	1,74	1,09	1,83
32	1,37	1,50	1,31	1,57	1,24	1,65	1,18	1,73	1,11	1,82
33	1,38	1,51	1,32	1,58	1,26	1,65	1,19	1,73	1,13	1,81
34	1,39	1,51	1,33	1,58	1,27	1,65	1,21	1,73	1,15	1,81
35	1,40	1,52	1,34	1,58	1,28	1,65	1,22	1,73	1,16	1,80
36	1,41	1,52	1,35	1,59	1,29	1,65	1,24	1,73	1,18	1,80
37	1,42	1,51	1,36	1,59	1,31	1,66	1,25	1,72	1,19	1,80
38	1,43	1,54	1,37	1,59	1,32	1,66	1,26	1,72	1,21	1,79
39	1,43	1,54	1,38	1,60	1,33	1,66	1,27	1,72	1,22	1,79
40	1,44	1,54	1,39	1,60	1,34	1,66	1,29	1,72	1,23	1,79
45	1,48	1,57	1,43	1,62	1,38	1,67	1,34	1,72	1,29	1,78
50	1,50	1,59	1,46	1,63	1,42	1,67	1,38	1,72	1,34	1,77
55	1,53	1,60	1,49	1,64	1,45	1,68	1,41	1,72	1,38	1,77
60	1,55	1,62	1,51	1,65	1,48	1,69	1,44	1,73	1,41	1,77
65	1,57	1,63	1,54	1,66	1,50	1,70	1,47	1,73	1,44	1,77
70	1,58	1,64	1,55	1,67	1,52	1,70	1,49	1,74	1,46	1,77
75	1,60	1,65	1,57	1,68	1,54	1,71	1,51	1,74	1,49	1,77
80	1,61	1,66	1,59	1,69	1,56	1,72	1,54	1,74	1,51	1,77
85	1,62	1,67	1,60	1,70	1,57	1,72	1,55	1,75	1,52	1,77
90	1,63	1,68	1,61	1,70	1,59	1,73	1,57	1,75	1,54	1,78
95	1,64	1,69	1,62	1,71	1,60	1,73	1,58	1,75	1,56	1,78
100	1,65	1,69	1,63	1,72	1,61	1,74	1,59	1,76	1,57	1,78