LAMPIRAN

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
MINYAK_BUMI	36	59.56	128.14	105.0306	12.38804
INFLASI	36	.04	.09	.0589	.01736
KURS_DOLAR	36	9025.76	12438.29	10570.67	1168.73856
RETURN_SAHAM	36	.00	.11	.0369	.03013
Valid N (listwise)	36				

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		36
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.02721431
Most Extreme Differences	Absolute	.104
	Positive	.104
	Negative	-.076
Kolmogorov-Smirnov Z		.626
Asymp. Sig. (2-tailed)		.827

a. Test distribution is Normal.

b. Calculated from data.

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	KURS_DOLAR, MINYAK_BUMI, INFLASI[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RETURN_SAHAM

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.429[a]	.184	.107	.02846

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: RETURN_SAHAM

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.006	3	.002	2.404	.086[a]
	Residual	.026	32	.001		
	Total	.032	35			

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: RETURN_SAHAM

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			Collinearity Statistics	
		B	Std. Error	Beta	t	Sig.	Tolerance	VIF
1	(Constant)	.133	.095		1.407	.169		
	MINYAK_BUMI	.000	.000	-.102	-.520	.607	.656	1.525
	INFLASI	.936	.354	.539	2.640	.013	.612	1.634
	KURS_DOLAR	-1.2E-005	.000	-.460	-1.918	.064	.444	2.255

a. Dependent Variable: RETURN_SAHAM

Coefficient Correlations[a]

Model			KURS_ DOLAR	MINYAK_BUMI	INFLASI
1	Correlations	KURS_DOLAR	1.000	.532	-.575
		MINYAK_BUMI	.532	1.000	-.103
		INFLASI	-.575	-.103	1.000
	Covariances	KURS_DOLAR	3.82E-011	1.58E-009	-1.3E-006
		MINYAK_BUMI	1.58E-009	2.30E-007	-1.8E-005
		INFLASI	-1.26E-006	-1.75E-005	.126

a. Dependent Variable: RETURN_SAHAM

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	MINYAK_BUMI	INFLASI	KURS_ DOLAR
1	1	3.923	1.000	.00	.00	.00	.00
	2	.063	7.908	.00	.04	.49	.00
	3	.013	17.571	.01	.24	.40	.21
	4	.002	49.767	.99	.72	.11	.79

a. Dependent Variable: RETURN_SAHAM

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0071	.0688	.0369	.01292	36
Residual	-.03900	.06740	.00000	.02721	36
Std. Predicted Value	-2.310	2.464	.000	1.000	36
Std. Residual	-1.370	2.368	.000	.956	36

a. Dependent Variable: RETURN_SAHAM

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	KURS_ DOLAR, MINYAK_ BUMI, INFLASI[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: AbsUt

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.000[a]	.000	-.094	.02846

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: AbsUt

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	3	.000	.000	1.000[a]
	Residual	.026	32	.001		
	Total	.026	35			

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: AbsUt

Coefficients[a]

Model		Unstandardized Coefficients B	Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	.102	.098		1.047	.303
	MinyakBumi	.000	.001	-.085	-.411	.684
	Inflasi	.639	.345	.363	1.850	.074
	KursDolar	-7.816E-6	.000	-.303	-1.294	.205

a. Dependent Variable: AbsUt

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0000	.0000	.0000	.00000	36
Residual	-.03900	.06740	.00000	.02721	36
Std. Predicted Value	.000	.000	.000	.000	36
Std. Residual	-1.370	2.368	.000	.956	36

a. Dependent Variable: AbsUt

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	KURS_ DOLAR, MINYAK_ BUMI, INFLASI[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RETURN_SAHAM

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.429[a]	.184	.107	.02846	2.075

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: RETURN_SAHAM

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.006	3	.002	2.404	.086[a]
	Residual	.026	32	.001		
	Total	.032	35			

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: RETURN_SAHAM

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.133	.095		1.407	.169
	MINYAK_BUMI	.000	.000	-.102	-.520	.607
	INFLASI	.936	.354	.539	2.640	.013
	KURS_DOLAR	-1.2E-005	.000	-.460	-1.918	.064

a. Dependent Variable: RETURN_SAHAM

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0071	.0688	.0369	.01292	36
Residual	-.03900	.06740	.00000	.02721	36
Std. Predicted Value	-2.310	2.464	.000	1.000	36
Std. Residual	-1.370	2.368	.000	.956	36

a. Dependent Variable: RETURN_SAHAM

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	KURS_DOLAR, MINYAK_BUMI, INFLASI[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RETURN_SAHAM

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.429[a]	.184	.107	.02846

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: RETURN_SAHAM

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.006	3	.002	2.404	.086[a]
	Residual	.026	32	.001		
	Total	.032	35			

a. Predictors: (Constant), KURS_DOLAR, MINYAK_BUMI, INFLASI

b. Dependent Variable: RETURN_SAHAM

Coefficients[a]

Model		Unstandardized Coefficients B	Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	.133	.095		1.407	.169
	MINYAK_BUMI	.000	.000	-.102	-.520	.607
	INFLASI	.936	.354	.539	2.640	.013
	KURS_DOLAR	-1.2E-005	.000	-.460	-1.918	.064

a. Dependent Variable: RETURN_SAHAM

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.0071	.0688	.0369	.01292	36
Residual	-.03900	.06740	.00000	.02721	36
Std. Predicted Value	-2.310	2.464	.000	1.000	36
Std. Residual	-1.370	2.368	.000	.956	36

a. Dependent Variable: RETURN_SAHAM

periode	minyak dunia	kurs dollar	inflasi	return saham
Jan-12	115.91	9,109.14	3.65%	0.05
Feb-12	122.17	9,025.76	3.56%	0
Mar-12	128.14	9,165.33	3.97%	0.04
Apr-12	124.63	9,175.50	4.50%	0.02
May-12	113.76	9,290.24	4.45%	0
Jun-12	99.08	9,451.14	4.53%	0
Jul-12	102.88	9,456.59	4.56%	0.04
Aug-12	111.72	9,499.84	4.58%	0.06
Sep-12	111.02	9,566.35	4.31%	0.1
Oct-12	109.85	9,597.14	4.61%	0
Nov-12	106.68	9,627.95	4.32%	0.02
Dec-12	106.9	9,645.89	4.30%	0.06
Jan-13	111.07	9,687.33	4.57%	0.04
Feb-13	114.86	9,686.65	5.31%	0.06
Mar-13	107.42	9,709.42	5.90%	0.08
Apr-13	100.19	9,724.05	5.57%	0.02
May-13	99.01	9,760.91	5.47%	0.06
Jun-13	99.97	9,881.53	5.90%	0.01
Jul-13	103.12	10,073.39	8.61%	0.07
Aug-13	106.6	10,572.50	8.79%	0.09
Sep-13	109.69	11,346.24	8.40%	0.11
Oct-13	106.39	11,366.90	8.32%	0.02
Nov-13	104.69	11,613.10	8.37%	0.06
Dec-13	107.2	12,087.10	8.38%	0.01
Jan-14	105.8	12,179.65	8.22%	0.04
Feb-14	106.08	11,935.10	7.75%	0.06
Mar-14	106.9	11,427.05	7.32%	0.01
Apr-14	106.44	11,435.75	7.25%	0.02
May-14	106.2	11,525.94	7.32%	0.01
Jun-14	108.95	11,892.62	6.70%	0.02
Jul-14	104.63	11,689.06	4.53%	0
Aug-14	99.51	11,706.67	3.99%	0.02
Sep-14	94.97	11,890.77	4.53%	0.02
Oct-14	83.72	12,144.87	4.83%	0.01
Nov-14	75.39	12,158.30	6.23%	0.06
Dec-14	59.56	12,438.29	8.36%	0.04