Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	R1, UE1[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: CAR1

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.455[a]	.207	-.587	.1665779

a. Predictors: (Constant), R1, UE1

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.446E-02	2	7.229E-03	.261	.793[a]
	Residual	5.550E-02	2	2.775E-02		
	Total	6.995E-02	4			

a. Predictors: (Constant), R1, UE1

b. Dependent Variable: CAR1

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.0286	.151		.189	.868
	UE1	-.0206	.172	-.078	-.120	.916
	R1	.0799	.121	.429	.661	.576

a. Dependent Variable: CAR1

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	R2, UE2[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: CAR2

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	1.000[a]	1.000	1.000	1.4440E-03

a. Predictors: (Constant), R2, UE2

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.172E-02	2	2.586E-02	12400.718	.000[a]
	Residual	4.170E-06	2	2.085E-06		
	Total	5.172E-02	4			

a. Predictors: (Constant), R2, UE2

b. Dependent Variable: CAR2

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.0223	.001		-30.306	.001
	UE2	.2286	.003	2.355	75.047	.000
	R2	-.0976	.002	-1.428	-45.484	.000

a. Dependent Variable: CAR2

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	X1t-1[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: X1t

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.846[a]	.716	.621	11978.7166

a. Predictors: (Constant), X1t-1

b. Dependent Variable: X1t

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.08E+09	1	1084558943	7.558	.071[a]
	Residual	4.30E+08	3	143489650.4		
	Total	1.52E+09	4			

a. Predictors: (Constant), X1t-1

b. Dependent Variable: X1t

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	15846.657	12370.097		1.281	.290
	X1t-1	.809	.294	.846	2.749	.071

a. Dependent Variable: X1t

Casewise Diagnostics[a]

Case Number	Std. Residual	X1t	Predicted Value	Residual
1	-1.118	17844.00	31234.890	-13390.89
2	.683	38465.00	30282.682	8182.3184
3	.088	48014.00	46965.335	1048.6648
4	.953	66110.00	54690.599	11419.401
5	-.606	62071.00	69330.495	-7259.495

a. Dependent Variable: X1t

Frequencies

Statistics

Unstandardized Residual

N	Valid	5
	Missing	0
Mean		-7.276E-13
Std. Deviation		10373.873
Minimum		-13390.890
Maximum		11419.401

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ERC	43	-.0446	.2752	.0448	.0844
Valid N (listwise)	43				

X

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	Bukan perata laba	40	93.0	93.0	93.0
	Perata laba	3	7.0	7.0	100.0
	Total	43	100.0	100.0	

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ERC	43	-.0446	.2752	.0448	.0844
X	43	.0000	1.0000	.0698	.2578
EP	43	-.6303	.8090	.1099	.3826
EG	43	6.2880	17425.4190	1621.8626	3751.3026
Epr	43	783.9400	292392.3610	42288.5362	67194.1906
BETA	43	.5210	1.9690	.8818	.2431
LEV	43	.1300	4.0000	1.1072	.9467
SIZE	43	10.4711	17.1355	13.0083	1.6844
Valid N (listwise)	43				

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	SIZE, EP, X, BETA, LEV, EG, Epr[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ERC

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.416[a]	.173	.007	8.40745E-02	2.031

a. Predictors: (Constant), SIZE, EP, X, BETA, LEV, EG, Epr

b. Dependent Variable: ERC

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.169E-02	7	7.384E-03	1.045	.419[a]
	Residual	.247	35	7.069E-03		
	Total	.299	42			

a. Predictors: (Constant), SIZE, EP, X, BETA, LEV, EG, Epr

b. Dependent Variable: ERC

Coefficients[a]

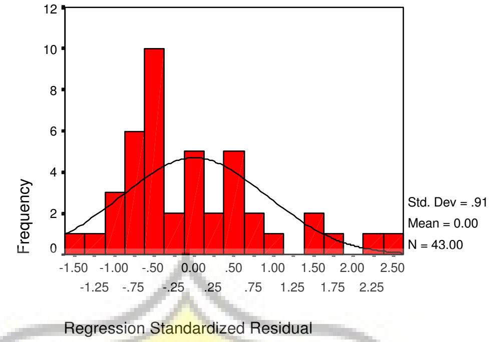
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.172618	.161		1.073	.290		
	X	-.013703	.051	-.042	-.267	.791	.963	1.038
	EP	-.021862	.037	-.099	-.585	.563	.822	1.217
	EG	.000013	.000	.575	2.179	.036	.340	2.945
	Epr	-.000001	.000	-.530	-1.909	.065	.307	3.258
	BETA	.012847	.056	.037	.231	.819	.920	1.087
	LEV	-.021401	.015	-.240	-1.414	.166	.820	1.220
	SIZE	-.008068	.012	-.161	-.695	.492	.440	2.273

a. Dependent Variable: ERC

Charts

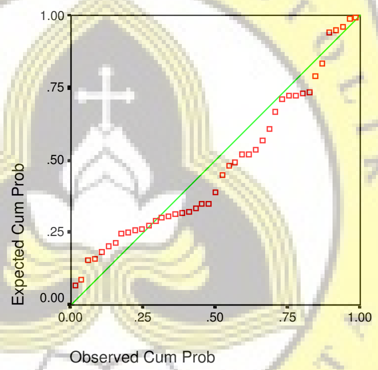
Histogram

Dependent Variable: ERC



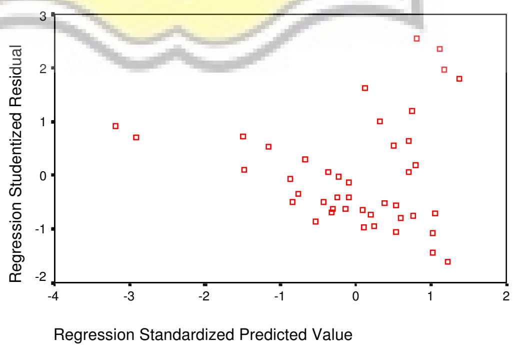
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: ERC



Scatterplot

Dependent Variable: ERC



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Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	SIZE, EP, X, BETA, LEV, EG, Epr[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS.RES

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.440[a]	.194	.032	4.337E-02

a. Predictors: (Constant), SIZE, EP, X, BETA, LEV, EG, Epr

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.582E-02	7	2.259E-03	1.201	.328[a]
	Residual	6.582E-02	35	1.881E-03		
	Total	8.164E-02	42			

a. Predictors: (Constant), SIZE, EP, X, BETA, LEV, EG, Epr

b. Dependent Variable: ABS.RES

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	.150	.083		1.814	.078
	X	-2.42E-02	.026	-.142	-.916	.366
	EP	-2.25E-02	.019	-.195	-1.165	.252
	EG	5.275E-06	.000	.449	1.723	.094
	Epr	-3.13E-07	.000	-.476	-1.739	.091
	BETA	-1.99E-02	.029	-.110	-.692	.493
	LEV	-1.45E-02	.008	-.312	-1.861	.071
	SIZE	-3.82E-03	.006	-.146	-.639	.527

a. Dependent Variable: ABS.RES

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		43
Normal Parameters[a,b]	Mean	5.956133E-11
	Std. Deviation	7.674919E-02
Most Extreme Differences	Absolute	.153
	Positive	.153
	Negative	-.087
Kolmogorov-Smirnov Z		1.003
Asymp. Sig. (2-tailed)		.266

a. Test distribution is Normal.

b. Calculated from data.