Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Arus Kas, Laba Bersih[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Harga Saham

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.082[a]	.007	-.015	7692.25	1.941

a. Predictors: (Constant), Arus Kas, Laba Bersih

b. Dependent Variable: Harga Saham

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	36176284	2	18088141.79	.306	.737[a]
	Residual	5.33E+09	90	59170753.92		
	Total	5.36E+09	92			

a. Predictors: (Constant), Arus Kas, Laba Bersih

b. Dependent Variable: Harga Saham

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3343.513	867.107		3.856	.000
	Laba Bersih	8.967E-10	.000	.081	.768	.444
	Arus Kas	-7.11E-10	.000	-.026	-.246	.806

a. Dependent Variable: Harga Saham

Casewise Diagnostics[a]

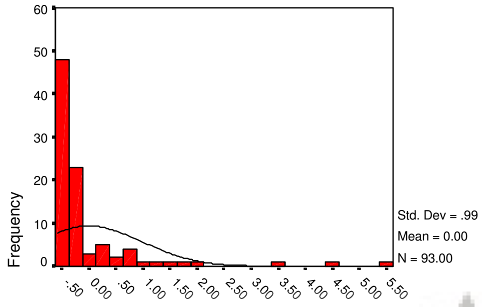
Case Number	Std. Residual	Harga Saham
3	3.454	30000
50	4.616	38909
91	5.581	46323

a. Dependent Variable: Harga Saham

Charts

Histogram

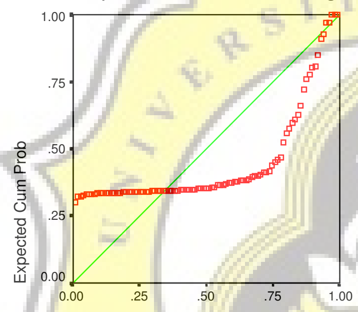
Dependent Variable: Harga Saham



Regression Standardized Residual

Normal P-P Plot of Regression Stanc

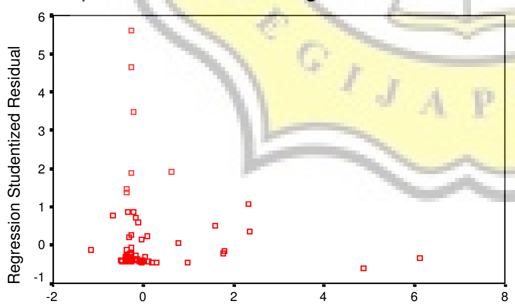
Dependent Variable: Harga Saham



Observed Cum Prob

Scatterplot

Dependent Variable: Harga Saham



Regression Standardized Predicted Value

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		93
Normal Parameters[a,b]	Mean	2.723612E-05
	Std. Deviation	7608.1821289
Most Extreme Differences	Absolute	.327
	Positive	.327
	Negative	-.307
Kolmogorov-Smirnov Z		3.155
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Arus Kas, Laba Bersih[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Harga Saham

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.824[a]	.679	.670	471.40	2.015

a. Predictors: (Constant), Arus Kas, Laba Bersih

b. Dependent Variable: Harga Saham

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	31058284	2	15529141.92	69.883	.000[a]
	Residual	14666369	66	222217.718		
	Total	45724653	68			

a. Predictors: (Constant), Arus Kas, Laba Bersih

b. Dependent Variable: Harga Saham

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	374.594	61.017		6.139	.000
	Laba Bersih	9.237E-10	.000	.807	11.510	.000
	Arus Kas	3.417E-10	.000	.100	1.433	.157

a. Dependent Variable: Harga Saham

Casewise Diagnostics[a]

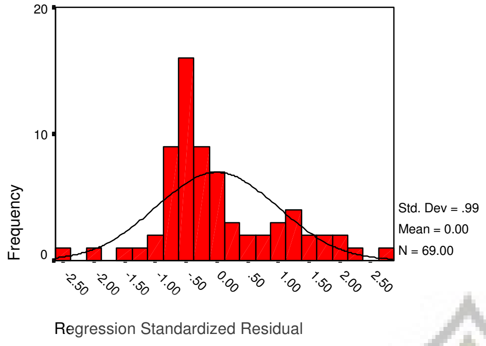
Case Number	Std. Residual	Harga Saham	Predicted Value	Residual
47	2.633	1670	428.98	1241.02

a. Dependent Variable: Harga Saham

Charts

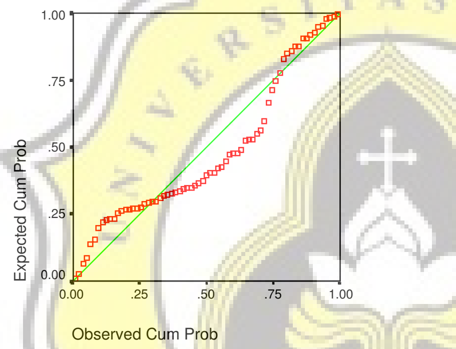
Histogram

Dependent Variable: Harga Saham



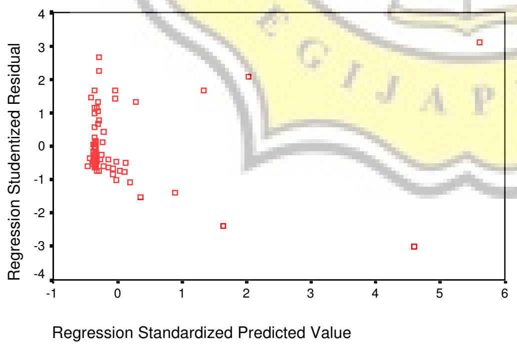
Normal P-P Plot of Regression Stanc

Dependent Variable: Harga Saham



Scatterplot

Dependent Variable: Harga Saham



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		69
Normal Parameters[a,b]	Mean	-1.03660E-06
	Std. Deviation	464.4156494
Most Extreme Differences	Absolute	.154
	Positive	.154
	Negative	-.113
Kolmogorov-Smirnov Z		1.275
Asymp. Sig. (2-tailed)		.077

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Arus Kas, Laba Bersih[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: RESIDUAL

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.582[a]	.339	.319	241.0731

a. Predictors: (Constant), Arus Kas, Laba Bersih

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1966082	2	983040.789	16.915	.000[a]
	Residual	3835672	66	58116.236		
	Total	5801753	68			

a. Predictors: (Constant), Arus Kas, Laba Bersih

b. Dependent Variable: RESIDUAL

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	292.927	31.204		9.388	.000
	Laba Bersih	2.195E-10	.000	.539	5.349	.000
	Arus Kas	2.061E-10	.000	.170	1.690	.096

a. Dependent Variable: RESIDUAL

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Ln (Total Arus Kas), Ln (Laba Bersih)[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ln (Harga Saham)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.294[a]	.087	.044	1.6651	1.824

a. Predictors: (Constant), Ln (Total Arus Kas), Ln (Laba Bersih)

b. Dependent Variable: Ln (Harga Saham)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	11.317	2	5.658	2.041	.142[a]
	Residual	119.218	43	2.773		
	Total	130.534	45			

a. Predictors: (Constant), Ln (Total Arus Kas), Ln (Laba Bersih)

b. Dependent Variable: Ln (Harga Saham)

Coefficients[a]

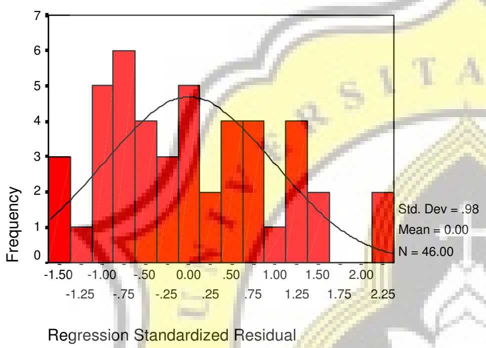
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.974	2.986		.326	.746		
	Ln (Laba Bersih)	.175	.159	.222	1.100	.277	.521	1.918
	Ln (Total Arus Kas)	.069	.149	.093	.462	.646	.521	1.918

a. Dependent Variable: Ln (Harga Saham)

Charts

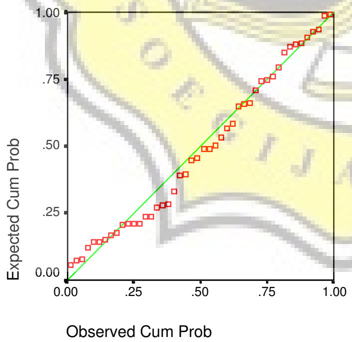
Histogram

Dependent Variable: Ln (Harga Saham)



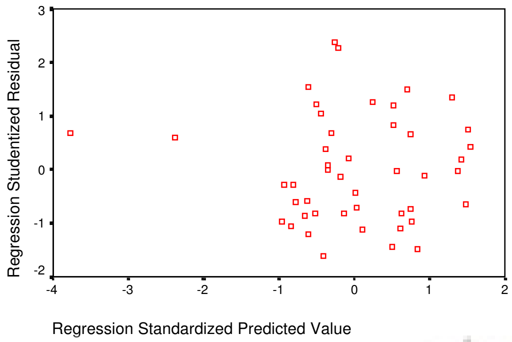
Normal P-P Plot of Regression Stand

Dependent Variable: Ln (Harga Saha



Scatterplot

Dependent Variable: Ln (Harga Saham)



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		46
Normal Parameters[a,b]	Mean	1.062923E-10
	Std. Deviation	1.6276605
Most Extreme Differences	Absolute	.114
	Positive	.114
	Negative	-.052
Kolmogorov-Smirnov Z		.776
Asymp. Sig. (2-tailed)		.584

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Ln (Total Arus Kas), Ln (Laba Bersih)[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: E3

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.178[a]	.032	-.013	.9122

a. Predictors: (Constant), Ln (Total Arus Kas), Ln (Laba Bersih)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.168	2	.584	.702	.501[a]
	Residual	35.783	43	.832		
	Total	36.951	45			

a. Predictors: (Constant), Ln (Total Arus Kas), Ln (Laba Bersih)

b. Dependent Variable: E3

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.398	1.636		.855	.397
	Ln (Laba Bersih)	8.702E-02	.087	.208	.999	.323
	Ln (Total Arus Kas)	-9.39E-02	.082	-.239	-1.151	.256

a. Dependent Variable: E3

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Laba Bersih	93	-74369245810	4421583000000	287078851170.08	693513021380.90
Arus Kas	93	-1479974159000	1553213419923	41051168921.69	280209608294.55
Harga Saham	93	17	46323	3571.76	7633.98
Valid N (listwise)	93				

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Ln (Harga Saham)	6.9813	1.7032	46
Ln (Laba Bersih)	24.9736	2.1622	46
Ln (Total Arus Kas)	23.7991	2.3084	46

Correlations

		Ln (Harga Saham)	Ln (Laba Bersih)	Ln (Total Arus Kas)
Pearson Correlation	Ln (Harga Saham)	1.000	.287	.247
	Ln (Laba Bersih)	.287	1.000	.692
	Ln (Total Arus Kas)	.247	.692	1.000
Sig. (1-tailed)	Ln (Harga Saham)	.	.027	.049
	Ln (Laba Bersih)	.027	.	.000
	Ln (Total Arus Kas)	.049	.000	.
N	Ln (Harga Saham)	46	46	46
	Ln (Laba Bersih)	46	46	46
	Ln (Total Arus Kas)	46	46	46

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Ln (Total Arus Kas), Ln (Laba Bersih)[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Ln (Harga Saham)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.294[a]	.087	.044	1.6651	1.824

a. Predictors: (Constant), Ln (Total Arus Kas), Ln (Laba Bersih)

b. Dependent Variable: Ln (Harga Saham)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	11.317	2	5.658	2.041	.142[a]
	Residual	119.218	43	2.773		
	Total	130.534	45			

a. Predictors: (Constant), Ln (Total Arus Kas), Ln (Laba Bersih)

b. Dependent Variable: Ln (Harga Saham)

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Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
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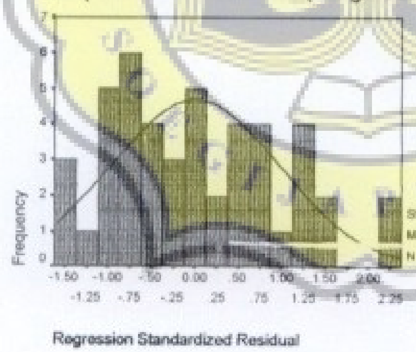
	Ln (Total Arus Kas)	.069	.149	.093	.462	.646	.521	1.918

a. Dependent Variable: Ln (Harga Saham)

Charts

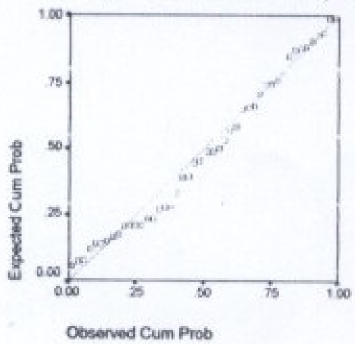
Histogram

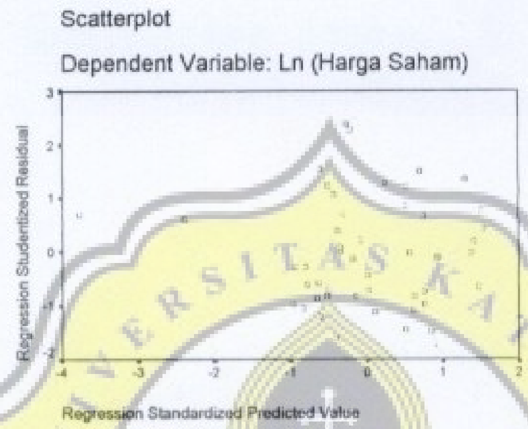
Dependent Variable: Ln (Harga Saham)



Normal P-P Plot of Regression Stanc

Dependent Variable: Ln (Harga Saha




Scatterplot
Dependent Variable: Ln (Harga Saham)
Regression Studentized Residual
Regression Standardized Predicted Value
3
2
1
0
-1
-2
-4
-3
-2
-1
0
1
2