

LAMPIRAN







Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	EPS, Penj, CF, Rugi ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: Return

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.418 ^a	.175	.106	.00262554	2.407

a. Predictors: (Constant), EPS, Penj, CF, Rugi

b. Dependent Variable: Return

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	4	.000	2.539	.052 ^a
	Residual	.000	48	.000		
	Total	.000	52			

a. Predictors: (Constant), EPS, Penj, CF, Rugi

b. Dependent Variable: Return

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients		Sig.	Collinearity Statistics	
		B	Std. Error	Beta	t		Tolerance	VIF
1	(Constant)	-.005	.000		-13.571	.000		
	Rugi	-.009	.003	-.587	-2.795	.007	.390	2.565
	Penj	.000	.002	.002	.013	.990	.979	1.022
	CF	.002	.003	.122	.913	.366	.970	1.031
	EPS	.000	.000	-.328	-1.563	.125	.391	2.554

a. Dependent Variable: Return

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	Rugi	Penj	CF	EPS
1	1	2.105	1.000	.07	.06	.02	.02	.06
	2	1.126	1.368	.04	.02	.39	.24	.04
	3	.903	1.527	.18	.00	.14	.68	.01
	4	.674	1.767	.64	.01	.45	.06	.04
	5	.192	3.314	.07	.91	.00	.00	.86

a. Dependent Variable: Return

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0074739	.0010262	-.0050100	.00116039	53
Residual	-.004325	.00522121	.00000000	.00252254	53
Std. Predicted Value	-2.123	5.202	.000	1.000	53
Std. Residual	-1.647	1.989	.000	.961	53

a. Dependent Variable: Return

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	53	38.4%	85	61.6%	138	100.0%

Descriptives

		Statistic	Std. Error	
Unstandardized Residual	Mean	.0000000	.00034650	
	95% Confidence Interval for Mean	Lower Bound	-.0006953	
		Upper Bound	.0006953	
	5% Trimmed Mean		-.0000684	
	Median		-.0003668	
	Variance		.000	
	Std. Deviation		.00252254	
	Minimum		-.00432	
	Maximum		.00522	
	Range		.00955	
	Interquartile Range		.00428	
	Skewness		.414	.327
	Kurtosis		-.817	.644

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	20	.00522
		2	4	.00499
		3	82	.00488
		4	39	.00398
		5	76	.00390
	Lowest	1	8	-.00432
		2	131	-.00357
		3	22	-.00342
		4	62	-.00332
		5	72	-.00310

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.114	53	.081	.955	53	.046

a. Lilliefors Significance Correction

Unstandardized Residual

Unstandardized Residual Stem-and-Leaf Plot

Frequency	Stem &	Leaf
1.00	-4 .	3
4.00	-3 .	1345
9.00	-2 .	013355799
6.00	-1 .	145777
12.00	0 .	012223456689
4.00	0 .	1379
3.00	1 .	079
6.00	2 .	035678
5.00	3 .	03889
2.00	4 .	89
1.00	5 .	2

Stem width: .00100
Each leaf: 1 case(s)

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return	53	-.00972	.00190	-.0050100	.00277663
Rugi	53	-1.15862	-.00005	-.0773371	.18203581
Penj	53	-.43605	.94523	.0514756	.19709852
CF	53	-.46458	.38044	.0121952	.13807120
EPS	53	-2356.00	6748.0000	377.4868	1388.2049744
Valid N (listwise)	53				

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	EPS, Penj, CF, Rugi ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	4	.000	1.965	.115 ^a
	Residual	.000	48	.000		
	Total	.000	52			

a. Predictors: (Constant), EPS, Penj, CF, Rugi

b. Dependent Variable: ABS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.002	.000		10.271	.000		
	Rugi	-.001	.002	-.193	-.903	.371	.390	2.565
	Penj	-.002	.001	-.324	-2.398	.020	.979	1.022
	CF	-.001	.001	-.092	-.680	.500	.970	1.031
	EPS	.000	.000	-.055	-.258	.798	.391	2.554

a. Dependent Variable: ABS

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	EPS, CF, ^a Penj, Laba	.	Enter

a. All requested variables entered.

b. Dependent Variable: Return

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.183 ^a	.034	.000	.00415167	1.774

a. Predictors: (Constant), EPS, CF, Penj, Laba

b. Dependent Variable: Return

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	4	.000	.997	.412 ^a
	Residual	.002	115	.000		
	Total	.002	119			

a. Predictors: (Constant), EPS, CF, Penj, Laba

b. Dependent Variable: Return

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.003	.000		-6.848	.000		
	Laba	.006	.005	.169	1.247	.215	.458	2.182
	Penj	.001	.001	.084	.630	.530	.473	2.112
	CF	-.002	.002	-.065	-.696	.488	.972	1.029
	EPS	.000	.000	-.152	-1.517	.132	.842	1.188

a. Dependent Variable: Return

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	Laba	Penj	CF	EPS
1	1	2.060	1.000	.04	.07	.07	.00	.05
	2	1.186	1.318	.13	.00	.01	.34	.23
	3	.892	1.519	.28	.00	.05	.52	.03
	4	.654	1.774	.10	.01	.19	.13	.67
	5	.208	3.148	.45	.91	.68	.01	.02

a. Dependent Variable: Return

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.006007	.00040561	-.002834	.00075996675	120
Residual	-.007567	.00884170	.00000000	.00408129790	120
Std. Predicted Value	-4.175	4.263	.000	1.000	120
Std. Residual	-1.823	2.130	.000	.988	120

a. Dependent Variable: Return

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	120	60.3%	79	39.7%	199	100.0%

Descriptives

		Statistic	Std. Error	
Unstandardized Residual	Mean	.0000000	.00037257	
	95% Confidence Interval for Mean	Lower Bound	-.0007377	
		Upper Bound	.0007377	
	5% Trimmed Mean	-.0000965		
	Median	-.0005273		
	Variance	.000		
	Std. Deviation	.00408130		
	Minimum	-.00757		
	Maximum	.00884		
	Range	.01641		
	Interquartile Range	.00652		
	Skewness	.326	.221	
	Kurtosis	-.814	.438	

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	188	.00884
		2	164	.00847
		3	95	.00834
		4	9	.00812
		5	63	.00779
	Lowest	1	159	-.00757
		2	30	-.00669
		3	88	-.00632
		4	79	-.00625
		5	72	-.00602

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.069	120	.200*	.969	120	.007

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Unstandardized Residual

Unstandardized Residual Stem-and-Leaf Plot

Frequency	Stem &	Leaf
1.00	-7 .	5
4.00	-6 .	0236
8.00	-5 .	23445668
11.00	-4 .	01112457789
9.00	-3 .	022333478
11.00	-2 .	01244445668
11.00	-1 .	02233567789
11.00	-0 .	0223355588
7.00	0 .	0145579
9.00	1 .	112455569
7.00	2 .	0115899
7.00	3 .	1222666
8.00	4 .	11155788
4.00	5 .	2345
5.00	6 .	14599
3.00	7 .	057
4.00	8 .	1348

Stem width: .00100
Each leaf: 1 case(s)

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return	120	-.010407	.00657295	-.002834	.00415145059
Laba	120	.00000731	.99934303	.06263896	.11146428016
Penj	120	-5.52874	1.452088	-.078163	.63778853208
CF	120	-.936344	.77685991	-.017589	.15800963546
EPS	120	-5251.00	3353.0000	-4.418917	971.9223356
Valid N (listwise)	120				

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	EPS, CF, ^a Penj, Laba	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	4	.000	1.203	.314 ^a
	Residual	.001	115	.000		
	Total	.001	119			

a. Predictors: (Constant), EPS, CF, Penj, Laba

b. Dependent Variable: ABS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.003	.000		13.160	.000		
	Laba	.003	.003	.128	.948	.345	.458	2.182
	Penj	.001	.000	.174	1.314	.192	.473	2.112
	CF	-.002	.001	-.167	-1.798	.075	.972	1.029
	EPS	.000	.000	-.014	-.142	.888	.842	1.188

a. Dependent Variable: ABS

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	EPS, CF, Dummy, Penj ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: Return

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.147 ^a	.022	-.005	.00296173	1.769

a. Predictors: (Constant), EPS, CF, Dummy, Penj

b. Dependent Variable: Return

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	4	.000	.826	.511 ^a
	Residual	.001	150	.000		
	Total	.001	154			

a. Predictors: (Constant), EPS, CF, Dummy, Penj

b. Dependent Variable: Return

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.004	.000		-13.682	.000		
	Dummy	-.001	.001	-.132	-1.591	.114	.954	1.048
	Penj	.000	.000	-.010	-.118	.906	.920	1.087
	CF	.001	.002	.069	.845	.400	.973	1.028
	EPS	.000	.000	.005	.061	.952	.905	1.105

a. Dependent Variable: Return

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions				
				(Constant)	Dummy	Penj	CF	EPS
1	1	1.696	1.000	.16	.16	.00	.00	.07
	2	1.174	1.202	.02	.03	.42	.01	.26
	3	1.056	1.267	.01	.00	.11	.74	.03
	4	.697	1.560	.07	.00	.38	.24	.60
	5	.377	2.121	.74	.81	.08	.00	.04

a. Dependent Variable: Return

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.0055219	-.0030057	-.0043930	.00043375	155
Residual	-.005108	.00558320	.00000000	.00292301	155
Std. Predicted Value	-2.603	3.198	.000	1.000	155
Std. Residual	-1.725	1.885	.000	.987	155

a. Dependent Variable: Return

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	155	46.0%	182	54.0%	337	100.0%

Descriptives

		Statistic	Std. Error	
Unstandardized Residual	Mean	.0000000	.00023478	
	95% Confidence Interval for Mean	Lower Bound	-.0004638	
		Upper Bound	.0004638	
	5% Trimmed Mean		-.0000337	
	Median		-.0004086	
	Variance		.000	
	Std. Deviation		.00292301	
	Minimum		-.00511	
	Maximum		.00558	
	Range		.01069	
	Interquartile Range		.00471	
	Skewness		.238	.195
	Kurtosis		-.960	.387

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	153	.00558
		2	32	.00541
		3	20	.00530
		4	185	.00529
		5	155	.00525
	Lowest	1	217	-.00511
		2	8	-.00478
		3	226	-.00474
		4	239	-.00472
		5	210	-.00466

Tests of Normality

	Kolmogorov-Smirnov ^a			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.071	155	.053	.960	155	.000

a. Lilliefors Significance Correction

Unstandardized Residual

Unstandardized Residual Stem-and-Leaf Plot

Frequency	Stem &	Leaf
1.00	-5 .	1
12.00	-4 .	001123446777
17.00	-3 .	00022223345667899
15.00	-2 .	000223444557899
14.00	-1 .	01223456788899
24.00	-0 .	112444445555778888899999
15.00	0 .	012334556667789
17.00	1 .	00022223355667779
13.00	2 .	1234456778899
4.00	3 .	0034
14.00	4 .	12333356677799
9.00	5 .	000122345

Stem width: .00100
 Each leaf: 1 case(s)

Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Return	155	-.00972	.00155	-.0043930	.00295502
Dummy	155	.00000	1.00000	.3612903	.48193160
Penj	155	-5.52874	1.45209	-.0307190	.57271039
CF	155	-.936344	.77685991	-.001162	.15635655
EPS	155	-5251.00	6748.000	153.6052	1065.993680
Valid N (listwise)	155				

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	EPS, CF, Dummy, Penj ^a	.	Enter

- a. All requested variables entered.
b. Dependent Variable: ABS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.000	4	.000	.802	.525 ^a
	Residual	.000	150	.000		
	Total	.000	154			

- a. Predictors: (Constant), EPS, CF, Dummy, Penj
b. Dependent Variable: ABS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.003	.000		16.227	.000		
	Dummy	.000	.000	-.102	-1.231	.220	.954	1.048
	Penj	.000	.000	.031	.365	.716	.920	1.087
	CF	.001	.001	.105	1.284	.201	.973	1.028
	EPS	.000	.000	.009	.111	.911	.905	1.105

- a. Dependent Variable: ABS