

UJI REGRESI BERGANDA

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
INDEX	54	.333333	.666666	.50729517	.077467312
likuiditas	54	.158992	6.663516	2.30613419	1.622551461
leverage	54	.113310	1.569843	.54270777	.294594654
logsize	54	10.533543	13.664344	11.84740748	.705099662
umur	54	1	26	11.81	5.737
diversifikasi	54	0	1	.26	.442
Valid N (listwise)	54				

Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	diversifikasi, umur, likuiditas, logsize, leverage(a)		Enter

a All requested variables entered.

b Dependent Variable: INDEX

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.749(a)	.561	.516	.053918405674138	1.429

a Predictors: (Constant), diversifikasi, umur, likuiditas, logsize, leverage

b Dependent Variable: INDEX

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.179	5	.036	12.281	.000(a)
	Residual	.140	48	.003		
	Total	.318	53			

a Predictors: (Constant), diversifikasi, umur, likuiditas, logsize, leverage

b Dependent Variable: INDEX

Coefficient

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	0.129	0.138		0.931	0.356		
	likuiditas	0.007	0.006	0.152	1.173	0.247	0.541	1.847
	leverage	0.034	0.034	-0.130	1.005	0.320	0.548	1.823
	logsize	0.048	0.011	0.439	4.216	0.000	0.841	1.189
	umur	0.004	0.001	0.308	3.083	0.003	0.916	1.092
	diversifikasi	0.064	0.018	0.364	3.604	0.001	0.894	1.119
a	Dependent Variable: INDEX							

Coefficient Corelation

Model			diversifikasi	umur	likuiditas	logsize	leverage
1	Correlations	diversifikasi	1	0.067	-0.05092	-0.2646	-0.147
		umur	0.06735662	1	-0.11331	-0.2286	0.0727
		likuiditas	-0.0509157	-0.11	1	0.1899	0.63386
		logsize	-0.2646065	-0.23	0.189899	1	0.01368
		leverage	-0.1469532	0.073	0.633863	0.01368	1
		Covariances	diversifikasi	0.00031368	2E-06	-5.6E-06	-5E-05
	umur	1.6093E-06	2E-06	-9.5E-07	-4E-06	3.3E-06	
	likuiditas	-5.595E-06	-0	3.85E-05	1.3E-05	0.00013	
	logsize	-5.367E-05	-0	1.35E-05	0.00013	5.3E-06	
	leverage	-8.835E-05	3E-06	0.000133	5.3E-06	0.00115	

Dependent Variable: INDEX

Collinearity Diagnostics(a)

Model	Dimension	Eigen value	Condition Index	Variance Proportions					
				(Constant)	likuiditas	leverage	logsize	umur	diversifikasi
1	1	4.6377	1	1E-04	0.00569	0.00446	0.0001	0.01	0.0111527
	2	0.7391	2.505	4E-05	0.03304	0.00369	3E-05	0.01	0.7053665
	3	0.4182	3.3301	7E-05	0.17961	0.12379	8E-05	0	0.2095803
	4	0.1554	5.4634	4E-04	0.15981	0.06261	0.0003	0.82	0.0078865
	5	0.0482	9.8137	0.014	0.54255	0.79101	0.0162	0.13	0.0001054
	6	0.0015	56.456	0.985	0.07929	0.01444	0.9833	0.03	0.0659086

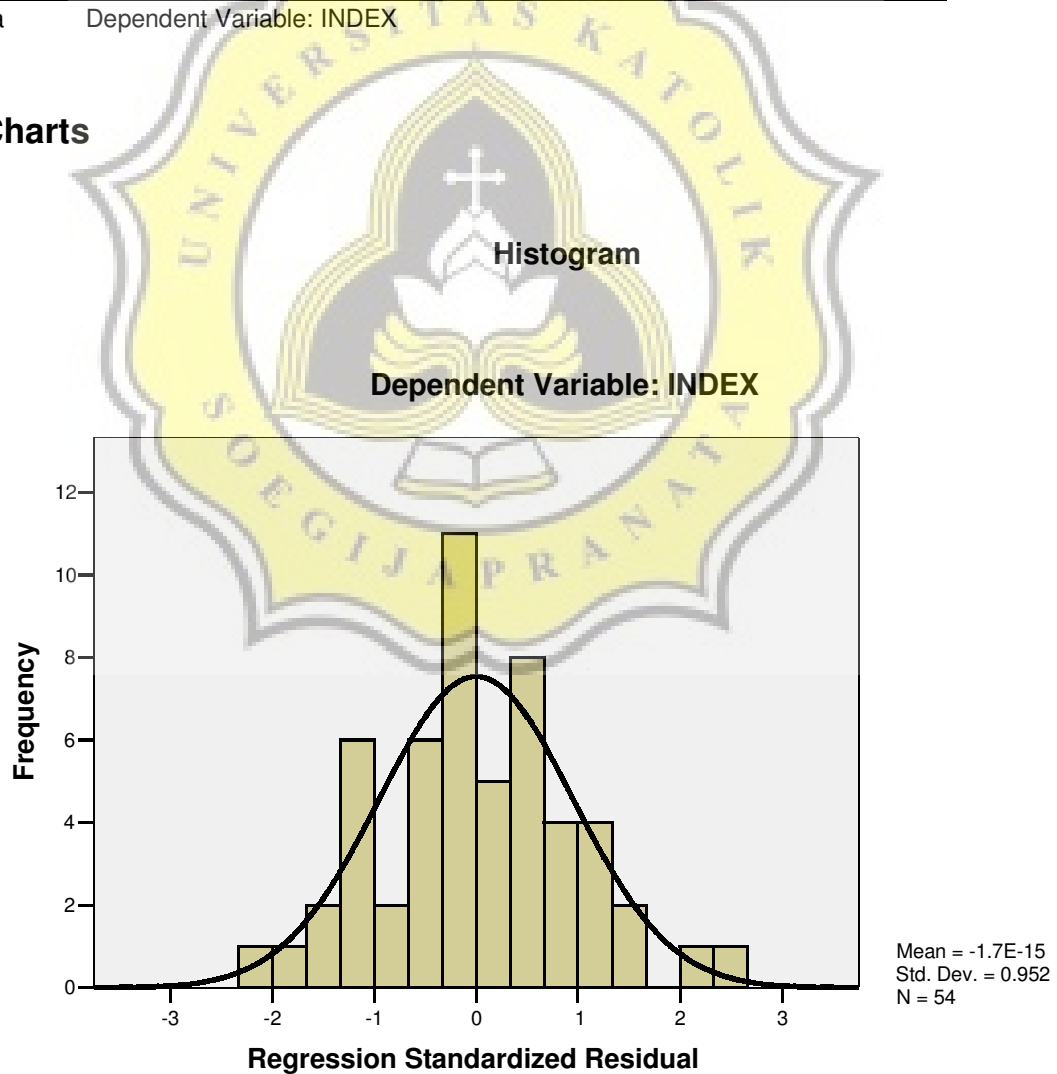
a Dependent Variable: INDEX

Residuals Statistics(a)

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	0.403	0.661	0.507	0.058	54
Std. Predicted Value	-1.793	2.655	0.000	1.000	54
Standard Error of Predicted Value	0.009	0.032	0.017	0.005	54
Adjusted Predicted Value	0.410	0.676	0.507	0.058	54
Residual	-0.118	0.131	0.000	0.051	54
Std. Residual	-2.192	2.424	0.000	0.952	54
Stud. Residual	-2.248	2.608	-0.001	1.010	54
Deleted Residual	-0.124	0.151	0.000	0.058	54
Stud. Deleted Residual	-2.352	2.786	0.001	1.035	54
Mahal. Distance	0.425	18.155	4.907	3.144	54
Cook's Distance	0.000	0.265	0.023	0.046	54
Centered Leverage Value	0.008	0.343	0.093	0.059	54

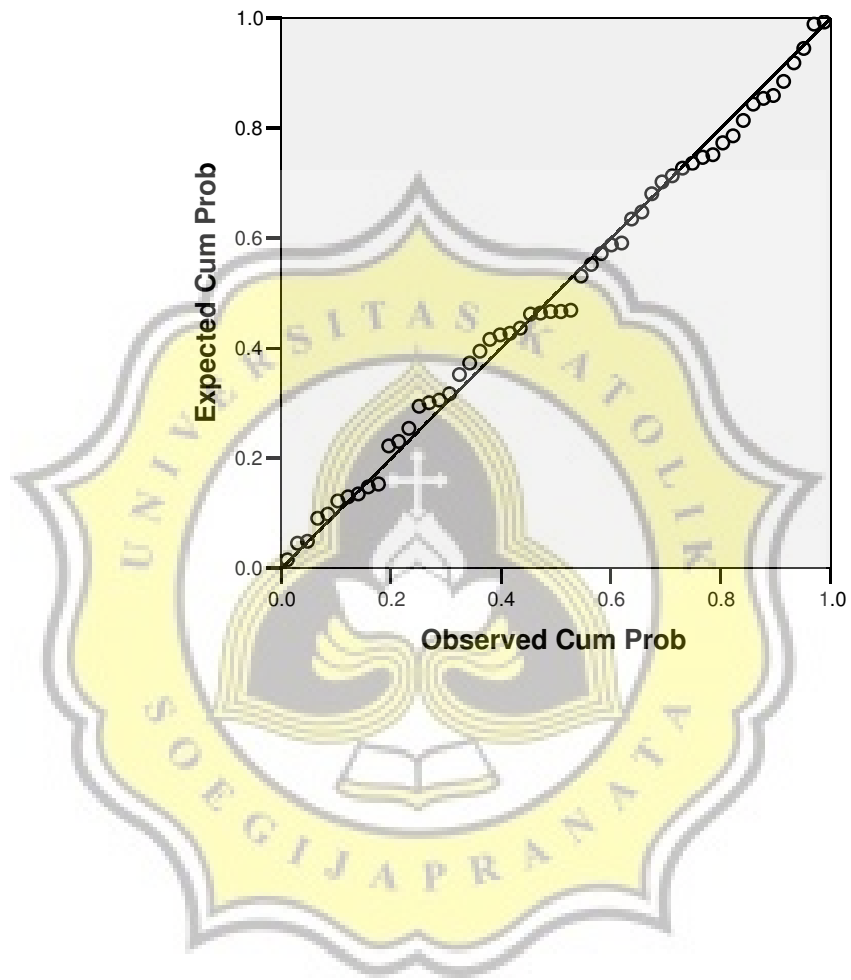
a Dependent Variable: INDEX

Charts



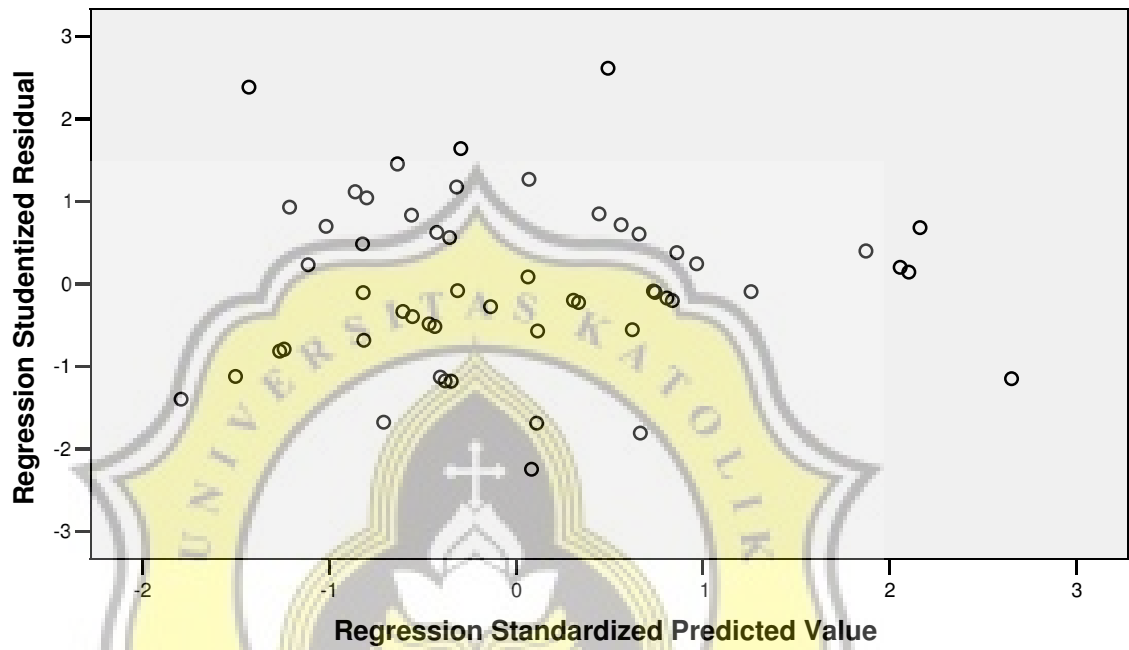
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: INDEX



Scatterplot

Dependent Variable: INDEX



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		54
Normal Parameters(a,b)	Mean	.0000000
	Std. Deviation	.05131209
Most Extreme Differences	Absolute	.071
	Positive	.071
	Negative	-.044
Kolmogorov-Smirnov Z		.519
Asymp. Sig. (2-tailed)		.951

a Test distribution is Normal.

b Calculated from data.

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Variables Entered/Removed(b)

Model	Variables Entered	Variables Removed	Method
1	diversifikasi, umur, likuiditas, logsize, leverage(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	.377(a)	.142	.053	.03072

a Predictors: (Constant), diversifikasi, umur, likuiditas, logsize, leverage

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.008	5	.002	1.591	.181(a)
	Residual	.045	48	.001		
	Total	.053	53			

a Predictors: (Constant), diversifikasi, umur, likuiditas, logsize, leverage

b Dependent Variable: abs_res

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	0.145	0.079		1.843	0.072
	likuiditas	0.004	0.004	-0.201	-1.107	0.274
	leverage	0.009	0.019	0.079	0.440	0.662
	logsize	0.009	0.007	-0.193	-1.325	0.191
	umur	0.001	0.001	0.098	0.698	0.488
	diversifikasi	0.017	0.010	-0.240	-1.700	0.096

a Dependent Variable: abs_res

independent sample t-test

Group Statistics

	diversifikasi	N	Mean	Std. Deviation	Std. Error Mean
INDEX	0	40	.48787878787879	.070584864978559	.0111604 47083385
	1	14	.56277056277057	.071031398627045	.0189839 39811841



