

## Lampiran 1 Data Perusahaan

Tabel 8 DATA PERUSAHAAN

N O	Perusa haan	Delta NBE					Delta Laba				
		2.000	2.001	2.002	2.003	2.004	2.000	2.001	2.002	2.003	2.004
1	ACAP	3,5852	0,1134	-0,0217	0,0368	-0,0638	0,4252	0,3414	-0,2562	0,2070	0,4592
2	ADES	10,724	-0,1216	0,0930	0,0388	-0,8063	378,47	-1,1026	1,7219	-0,5240	-43,152
3	AISA	-12,193	-0,3750	0,7925	4,0437	0,0009	-5,5327	1,4057	0,7851	-1,1319	1,0093
4	AKRA	-1,5199	0,7677	3,4137	0,1313	1,1105	-7,4064	3,4245	-0,9583	0,1337	1,2390
5	ALMI	-0,1524	0,1025	-0,0403	-0,1441	0,1863	-0,9703	10,570	-1,4327	-1,5054	0,0055
6	APLI	0,3524	0,0324	-0,0742	0,0019	-0,0506	-0,4847	-0,1007	-3,3642	1,0233	-28,099
7	ASGR	0,2256	0,1729	0,3077	0,0423	-0,0044	1,9221	0,5835	1,6895	-0,7015	0,7434
8	ASII	-0,4308	1,2418	1,5317	1,0783	0,4601	-1,1605	4,5379	3,3062	0,2159	0,1411
9	AUTO	-0,0543	0,5833	0,1725	0,2734	0,1763	-0,5054	1,4045	0,0067	-0,1981	0,0812
10	BATA	0,1893	0,1388	0,0523	0,0622	0,1023	0,2565	0,0023	-0,2380	-0,2570	-0,0242
11	BIMA	0,6051	209,23	-1,0200	-0,3133	-0,1814	-3,0541	-0,0566	-1,4832	0,5007	0,2396
12	BRPT	-0,7256	-20,641	1,2712	-1,2068	-0,3674	-8,9100	-0,4730	1,1620	-0,0609	-1,6746
13	CEKA	0,0520	0,0765	0,0168	-0,0582	-0,1054	-1,3755	0,4038	3,0304	-0,6744	-8,3069
14	CTBN	-0,0783	0,0141	0,0280	0,0115	-0,0503	-0,8666	4,1268	-0,2161	0,1396	-0,0411
15	DAVO	-1,7992	9,0792	-0,0683	0,1845	0,1675	-94,878	1,0415	2,5974	3,1604	0,0754
16	DNKS	0,3125	0,2548	0,3771	0,4452	0,4546	-0,0785	0,2413	0,5785	0,3474	0,5388
17	DPNS	0,1426	0,0297	-0,0045	-0,0203	0,1098	0,3289	-0,3794	-0,7544	-1,4406	6,5360
18	DYNA	2,6605	0,0702	0,2689	0,3323	0,1002	0,0163	0,1260	0,4138	0,1683	-0,1303
19	EKAD	0,0518	0,0304	0,0700	0,0291	0,0752	-0,5083	-0,0195	0,0453	-0,3049	0,0298
20	ERTX	0,0133	0,0619	0,0454	-0,6261	-0,9520	-0,6268	0,2354	-0,3477	-11,973	0,4646
21	ESTI	0,2995	0,0823	-0,0070	-0,0749	-0,0404	-0,9599	6,3333	-0,9504	-20,897	0,5019
22	GDYR	0,0351	0,0304	0,0422	-0,0243	0,0876	-0,5777	-0,6850	0,4033	-0,0012	0,5205
23	GRIV	1,1887	-0,3314	0,7974	0,0493	0,0257	0,0148	-73,167	3,4636	-0,9844	-0,4994
24	HDTX	0,6478	0,1537	0,8041	-0,1046	0,0214	-1,5653	0,8247	3,4760	-3,1532	0,9245
25	HEXA	-0,6639	0,4987	-0,4191	1,5059	0,1382	-0,5947	0,4035	-0,0981	0,0906	1,1503
26	HMSP	2,4832	0,1594	0,1736	0,1536	-0,1372	-0,2823	-0,0577	0,7491	-0,1581	0,4158
27	IGAR	0,1057	-1,3234	0,7718	-11,690	1,4907	-0,2709	-0,6183	1,3059	-0,1301	0,6070
28	IKAI	0,0275	-0,2865	1,8710	-0,2972	0,0176	1,0162	-11,214	1,8524	-2,3523	0,8678
29	IMAS	-1,5725	2,9474	-0,6886	0,2204	0,0030	-4,0696	0,8302	19,882	-0,9529	-1,6668
30	INAI	-0,1380	0,0140	0,0037	-0,4025	0,0396	-1,0629	2,4273	-0,7219	-106,37	1,0584
31	INDS	-0,3206	0,2242	0,8293	0,0515	0,0187	-3,2649	1,4569	3,9533	-0,8552	-5,3567

3											
2	INTA	-0,0170	0,1362	0,1257	0,0207	0,0444	-0,8732	1,7152	0,0325	-0,8430	1,2044
3											
3	INTP	-0,2355	1,4621	0,3783	0,1904	0,0711	-2,6812	0,9279	17,226	-0,4579	-0,7911
3											
4	JECC	-0,2911	0,0240	0,0705	0,0070	-0,0075	-8,0585	1,0419	3,8861	-0,6660	-0,4387
3											
5	JPRS	-0,1744	0,2379	0,3065	-0,2375	1,5246	-8,2342	2,1261	0,5767	-0,2332	4,1963
3											
6	KLBF	-0,1665	0,1713	-60,973	1,0773	0,4455	-1,1356	2,1518	7,1718	0,3969	-0,0015
3											
7	KONI	-0,1118	0,0041	-0,1911	-0,0243	-0,1222	-18,051	1,0325	-47,825	0,8445	-1,9165
3											
8	LION	0,1482	0,0233	0,1100	-0,0616	0,3493	0,6044	-0,0444	-0,7345	2,9378	0,9207
3											
9	LMPI	1,5489	1,0941	-0,2546	-0,7600	-0,6618	-0,1569	0,7953	-8,5320	0,3982	-0,2646
4											
0	LMSH	-0,0906	0,1089	0,1515	0,1306	0,3745	-1,9352	2,0931	0,5428	0,1553	2,2209
4											
1	MDRN	-0,2315	0,0077	0,1155	0,0498	-0,3018	-5,8357	1,0269	14,019	-0,5187	-6,0858
4											
2	MLIA	-26,377	-0,4828	0,2271	-0,1793	-0,5113	-1,2016	0,5355	1,6985	-1,5484	-2,7763
4											
3	MLPL	0,6823	0,0367	0,0188	0,0243	0,8414	14,336	0,2472	-0,8728	-0,4368	1,0445
4											
4	MRAT	10,219	0,1966	0,1534	-0,5903	-0,8012	0,4925	0,1564	-0,4376	-0,4681	0,2088
4											
5	MYOR	-0,0377	0,0522	0,1843	0,0970	0,0838	0,4848	2,3321	2,8377	1,9866	0,1818
4											
6	MYRX	-0,6813	-3,1623	5,9434	0,0343	-0,0755	-1,2520	0,5055	0,2405	0,7716	1,1547
4											
7	MYTX	-0,4955	-1,1124	-4,3384	6,2437	-0,2214	-88,759	-0,0647	0,5655	-0,0577	-0,3530
4											
8	NIPS	-0,5948	-0,4384	1,9304	5,8708	-0,0343	-2,8560	0,6958	3,4732	-0,7008	-2,2044
4											
9	PAFI	-0,5253	0,0840	0,3742	-0,3364	1,3370	-2,3135	0,4016	1,4415	-2,7143	-0,3979
5											
0	POLY	-1,1195	0,0370	-0,8779	0,4236	-0,1738	-1,2835	1,0647	0,5316	0,0161	2,1532
5											
1	RDTX	0,0538	0,0101	-0,0315	0,0238	0,0449	-0,0228	-0,7128	-2,3170	1,7327	0,7751
5											
2	SCCO	1,7022	-0,0232	0,3124	-0,0014	-0,1575	1,9052	-0,9729	3,5500	-0,7387	-3,0906
5											
3	SIMM	0,5075	-0,0562	-0,0618	-0,2637	-0,1278	0,5201	-0,7015	-2,5432	-3,9368	0,7105
5											
4	SIPD	-2,2154	1,0241	0,9293	1,7694	-0,7478	-4,9546	0,3703	0,7527	-0,4215	-0,4600
5											
5	SMSM	0,3017	0,1368	0,0513	0,2066	-0,0334	0,4626	-0,0743	-0,2639	0,1908	0,1978
5											
6	SOBI	-0,7608	1,3386	0,3443	0,1199	0,0390	-3,3647	3,9030	-0,9710	0,3546	0,1948
5											
7	SPMA	-0,3462	-0,1852	-0,2143	0,0533	-0,2338	-8,9789	0,6386	0,0574	1,1955	-6,6654
5											
8	SRSN	1,6245	0,1840	-0,1741	-0,2530	-0,9966	32,118	-0,1398	-2,1199	-1,4773	0,0543
5											
9	SSTM	-0,1040	0,0444	0,0777	0,2077	-0,1431	-2,0295	0,7325	3,0456	-0,6199	-6,6341
6											
0	STTP	0,1866	0,1027	0,1266	0,1158	0,0581	0,2080	-0,3702	0,3590	0,0304	-0,0828
6											
1	SUBA	36,099	0,5384	-0,0424	-0,2335	-0,3100	-1,0347	2,0092	-6,6211	-5,1480	0,0441
6											
2	SUDI	-1,9581	-1,1856	-0,4396	0,6863	-0,2454	10,994	-1,5146	2,1994	-0,4809	-1,3821
6											
3	SULI	-0,5899	-1,6108	-1,0706	-0,5621	1,1016	-202,41	-0,1136	0,5927	-0,0872	2,0485
6											
4	TFCO	-0,3693	0,0986	-0,1847	0,3672	-0,4670	-11,297	1,2899	-4,3697	-0,5251	-1,1721
6											
5	TRST	-0,6373	2,9269	0,5515	0,0407	-0,0716	-2,1085	2,8429	-0,2601	-0,2279	-0,8296

6	TURI	0,3394	-3,2499	1,6603	0,1179	1,4088	2,7031	-0,1635	-0,0742	0,1174	0,8594
6	ULTJ	0,0537	0,0634	0,1616	-0,0476	0,4445	1,3205	0,0175	-0,3780	-0,6041	-0,4106
6	UNIC	0,8060	-2,6066	1,6926	0,6401	0,0087	1,0906	-0,3064	-0,0698	-0,2684	1,6112
6	UNTR	0,0069	0,4326	0,3470	0,4349	0,4696	-0,9866	37,826	0,2630	0,1397	3,2822
7	VOKS	0,9651	-0,2697	0,1221	-0,3847	-0,3113	2,1322	-2,0420	1,5652	-2,4131	-1,4184

Tabel 9  
Return rata-rata geometrik tanggal 31 Maret

NO	Perusahaan	Return Saham				
		2.001	2.002	2.003	2.004	2.005
1	ACAP	0,00396	-0,02902	0,00054	-0,00018	0
2	ADES	-0,01041	0,00037	-0,00452	-0,00132	0,00335
3	AISA	-0,00222	0,00336	0,00073	-0,00199	-0,00069
4	AKRA	-0,00752	-0,00377	-0,00704	0,00939	0,00197
5	ALMI	-0,00565	0,00402	0	0,00112	0,00065
6	APLI	-0,00294	0	-0,00365	0	-0,00103
7	ASGR	-0,00963	0,00157	-0,00003	-0,00274	-0,00108
8	ASII	-0,00434	0,00456	-0,00378	0,00081	0,00175
9	AUTO	-0,0051	0,00454	-0,00186	-0,00238	-0,00019
10	BATA	0,00087	0,00173	-0,00173	0,00105	0,00004
11	BIMA	0,00153	-0,00029	0	0	0,00007
12	BRPT	-0,00842	0,0069	0,00173	0,00207	0,0017
13	CEKA	-0,00663	0,00292	-0,00108	0,00251	0,00037
14	CTBN	-0,00059	0	0,0001	0	0
15	DAVO	-0,00288	-0,00944	0,00173	0,00303	0,00069
16	DNKS	-0,00116	0,00451	0,00366	-0,00978	-0,00312
17	DPNS	-0,00354	0,00062	-0,00156	-0,00147	0,00515
18	DYNA	-0,00493	0,01341	0,00267	0,00373	0,00038
19	EKAD	-0,0035	0,00341	-0,0005	-0,02834	-0,00473
20	ERTX	-0,00237	0,00154	0	-0,00083	-0,00224
21	ESTI	-0,00184	0,00078	-0,01785	0	-0,0034
22	GDYR	-0,00106	-0,00144	-0,00097	0,00109	0,00255
23	GRIV	-0,00529	-0,00517	0,00073	0,00238	0,00111
24	HDTX	-0,00378	-0,00361	0	0,00218	0
25	HEXA	0,00462	0,00769	0,00101	0,00823	0,00409
26	HMSP	-0,00219	0,00589	-0,00371	0	0,00263
27	IGAR	-0,00198	0,00456	-0,00205	-0,00199	-0,00125
28	IKAI	-0,00567	-0,00469	-0,00365	0,0051	0,00087
29	IMAS	-0,00576	-0,00208	0,00341	0	-0,00188
30	INAI	-0,00647	0,00391	-0,00322	0,00219	0,00066
31	INDS	0	0,00572	0,00122	-0,00192	-0,00041

32	INTA	-0,00132	0,008	0,00447	0,00029	0,00167
33	INTP	-0,00456	0,0033	0,00279	-0,00209	-0,00092
34	JECC	-0,00943	0,00489	0	-0,00673	-0,00094
35	JPRS	-0,00272	0	0,00122	-0,00268	0,00066
36	KLBF	-0,00417	0,00651	0,00197	-0,00105	-0,00056
37	KONI	-0,0035	-0,00153	0	0	0,00012
38	LION	0,00102	0,00379	0,00205	0,00246	0,00221
39	LMPI	-0,00963	-0,00377	-0,00411	0,00162	-0,00125
40	LMSH	0,0005	-0,00813	0	0,00885	0,00474
41	MDRN	-0,00541	0,00597	-0,00126	-0,00066	-0,00028
42	MLIA	-0,00451	0,00288	-0,00209	0	0,00145
43	MLPL	-0,0061	0,00344	-0,00503	0,00458	0,00251
44	MRAT	-0,00335	0,00596	0,0062	0,00214	-0,00043
45	MYOR	-0,00314	0,00482	-0,00066	0,00089	0,00167
46	MYRX	-0,00396	0,00489	-0,00583	0,00935	0,00299
47	MYTX	-0,00705	0,00162	-0,00422	0	-0,00155
48	NIPS	-0,00572	0,00489	0,00193	0,00489	0,00128
49	PAFI	-0,00596	0,00184	-0,00583	-0,0097	0,00299
50	POLY	-0,00925	0,00309	-0,00471	0,01182	0,00135
51	RDTX	-0,00188	-0,00074	0	-0,00097	0,00002
52	SCCO	-0,00128	-0,00132	-0,0004	0	-0,00034
53	SIMM	-0,00174	0,00645	-0,0047	-0,00199	-0,00016
54	SIPD	-0,00462	-0,0034	-0,00478	-0,01365	0,00292
55	SMSM	-0,00291	-0,00072	0,00056	0,00063	0,00121
56	SOBI	-0,00365	0,00357	-0,00406	0,00054	0,00013
57	SPMA	-0,00331	0,00109	-0,00106	-0,00158	-0,0003
58	SRSN	-0,00068	0,00869	0,00176	-0,01678	-0,00384
59	SSTM	-0,00381	0,00097	0,01096	-0,00261	-0,00164
60	STTP	-0,00483	-0,00167	-0,00311	0,00132	-0,00037
61	SUBA	-0,01676	0,00489	0,00262	0,00136	-0,00105
62	SUDI	-0,00181	-0,00083	-0,00018	0	-0,00009
63	SULI	-0,01052	-0,00295	0,00464	0	0,00186
64	TFCO	-0,00086	0,0031	-0,00612	0,00072	0,00081
65	TRST	-0,00529	0,00651	-0,00049	-0,0037	-0,00175
66	TURI	0,00351	-0,00038	-0,0015	0,00136	0,00358
67	ULTJ	-0,01734	0,00117	-0,00298	-0,0063	0,00006
68	UNIC	-0,00079	-0,00126	-0,00335	-0,00558	-0,00125
69	UNTR	-0,00444	0,00398	-0,00111	0,00063	0,00096
70	VOKS	-0,00065	-0,00378	-0,00273	0,00558	-0,0016

## Lampiran 2. Desriptif Uji Asumsi Klasik dan Regresi

### Descriptives 2000

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	58	-,00963	,00572	-,0023853	,00384165
NBEK	58	-2,2154	3,5852	,080784	,9816076
LBK	58	-11,2976	10,9940	-,999367	3,6812395
Valid N (listwise)	58				

### Descriptives 2001

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	62	-,00813	,00869	,0011211	,00393850
NBEK	62	-3,2499	2,9474	,003289	1,0040526
LBK	62	-8,2342	6,3333	,544773	1,8675737
Valid N (listwise)	62				

### Descriptives 2002

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	63	-,00704	,00620	-,0010968	,00284248
NBEK	63	-4,3384	5,9434	,322075	1,1718624
LBK	63	-8,5320	3,9533	,242394	2,2438529
Valid N (listwise)	63				

### Descriptives 2003

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	51	-,00558	,00558	,0003190	,00216945
NBEK	51	-1,2068	1,0783	,030261	,3808968
LBK	51	-5,1480	3,1604	-,333941	1,4226370
Valid N (listwise)	51				

## Descriptives 2004

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	67	-,00473	,00515	,0003312	,00191333
NBEK	67	-,9966	1,5246	,072836	,5131538
LBK	67	-6,6654	6,5360	-,090990	2,1178092
Valid N (listwise)	67				

## Descriptives Panel

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	301	-,00963	,00869	-,0003305	,00328061
NBEK	301	-4,3384	5,9434	,104995	,8759606
LBK	301	-11,2976	10,9940	-,106458	2,4340833
Valid N (listwise)	301				

## Descriptives Sebelum GCG

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	120	-,00963	,00869	-,0005737	,00425637
NBEK	120	-3,2499	3,5852	,040745	,9898558
LBK	120	-11,2976	10,9940	-,201562	2,9798287
Valid N (listwise)	120				

## Descriptives Setelah GCG

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Rit	118	-,00558	,00558	,0003259	,00201902
NBEK	118	-1,2068	1,5246	,054435	,4593397
LBK	118	-6,6654	6,5360	-,195994	1,8465067
Valid N (listwise)	118				

## Regression 2000

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,444 <sup>a</sup>	,197	,168	,00350438	1,802

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	6,750	,002 <sup>a</sup>
	Residual	,001	55	,000		
	Total	,001	57			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-,002	,000		-4,211	,000		
	NBEK	,001	,000	,147	1,183	,242	,941	1,063
	LBK	,000	,000	,385	3,088	,003	,941	1,063

a. Dependent Variable: Rit

### Collinearity Diagnostics<sup>a</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,301	1,000	,21	,10	,37
	2	1,080	1,097	,32	,54	,00
	3	,619	1,450	,47	,36	,62

a. Dependent Variable: Rit

### Residuals Statistics<sup>a</sup>

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0067777	,0022703	-,0023853	,00170542	58
Residual	-,008501	,00727233	,00000000	,00344235	58
Std. Predicted Value	-2,576	2,730	,000	1,000	58
Std. Residual	-2,426	2,075	,000	,982	58

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	58	12,3%	415	87,7%	473	100,0%

### Descriptives

		Statistic	Std. Error
Unstandardized Residual	Mean	,0000000	,00045200
	95% Confidence Interval for Mean		
	Lower Bound	-,0009051	
	Upper Bound	,0009051	
	5% Trimmed Mean	,0000461	
	Median	-,0005571	
	Variance	,000	
	Std. Deviation	,00344235	
	Minimum	-,00850	
	Maximum	,00727	
	Range	,01577	
	Interquartile Range	,00482	
	Skewness	-,050	,314
	Kurtosis	,118	,618

### Extreme Values

		Case Number	Value
Unstandardized Residual	Highest	1	25
		2	54
		3	11
		4	57
		5	30
	Lowest	1	46
		2	28
		3	68
		4	5
		5	66

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,104	58	,190	,980	58	,468

a. Lilliefors Significance Correction

## GLESJER

### Variables Entered/Removed<sup>d</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,117 <sup>a</sup>	,014	-,022	,00209

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	,381	,685 <sup>a</sup>
	Residual	,000	55	,000		
	Total	,000	57			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,003	,000		9,459	,000
	NBEK	,000	,000	,111	,808	,423
	LBK	9,73E-006	,000	,017	,126	,901

a. Dependent Variable: ABS\_RES

## Regression 2001

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,238 <sup>a</sup>	,057	,025	,00388921	2,156

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	1,778	,178 <sup>a</sup>
	Residual	,001	59	,000		
	Total	,001	61			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,001	,001		1,637	,107		
	NBEK	-2,0E-005	,001	-,005	-,038	,970	,913	1,095
	LBK	,001	,000	,240	1,813	,075	,913	1,095

a. Dependent Variable: Rit

### Collinearity Diagnostics<sup>a</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,401	1,000	,16	,16	,30
	2	,997	1,186	,46	,46	,00
	3	,602	1,526	,38	,38	,70

a. Dependent Variable: Rit

### Residuals Statistics<sup>a</sup>

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0033161	,0040476	,0011211	,00093901	62
Residual	-,010032	,00791875	,00000000	,00382492	62
Std. Predicted Value	-4,725	3,117	,000	1,000	62
Std. Residual	-2,580	2,036	,000	,983	62

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	62	13,4%	400	86,6%	462	100,0%

### Descriptives

		Statistic	Std. Error
Unstandardized Residual	Mean	,0000000	,00048577
	95% Confidence Interval for Mean	Lower Bound Upper Bound	-,0009713 ,0009713
	5% Trimmed Mean	,0000541	
	Median	,0005046	
	Variance	,000	
	Std. Deviation	,00382492	
	Minimum	-,01003	
	Maximum	,00792	
	Range	,01795	
	Interquartile Range	,00588	
	Skewness	-,199	,304
	Kurtosis	-,408	,599

### Extreme Values

		Case Number	Value
Unstandardized Residual	Highest	1	60
		2	25
		3	55
		4	41
		5	19
	Lowest	1	49
		2	56
		3	68
		4	18
		5	46

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,066	62	,200*	,988	62	,818

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

a. Lilliefors Significance Correction

## GLESJER

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,186 <sup>a</sup>	,035	,002	,00207

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	1,061	,353 <sup>a</sup>
	Residual	,000	59	,000		
	Total	,000	61			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,003	,000		11,284	,000
	NBEK	,000	,000	,102	,766	,447
	LBK	,000	,000	,128	,959	,342

a. Dependent Variable: ABS\_RES

## Regression 2002

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,261 <sup>a</sup>	,068	,037	,00278969	2,124

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	2,184	,121 <sup>a</sup>
	Residual	,000	60	,000		
	Total	,001	62			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-,001	,000		-2,685	,009		
	NBEK	-,001	,000	-,219	-1,732	,088	,975	1,026
	LBK	,000	,000	,180	1,429	,158	,975	1,026

a. Dependent Variable: Rit

**Collinearity Diagnostics<sup>a</sup>**

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,378	1,000	,24	,28	,16
	2	,901	1,236	,27	,02	,76
	3	,720	1,383	,49	,70	,08

a. Dependent Variable: Rit

**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0040787	,0014488	-,0010968	,00074052	63
Residual	-,005669	,00736273	,00000000	,00274432	63
Std. Predicted Value	-4,027	3,438	,000	1,000	63
Std. Residual	-2,032	2,639	,000	,984	63

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	63	15,2%	352	84,8%	415	100,0%

### Descriptives

		Statistic	Std. Error
Unstandardized Residual	Mean	,0000000	,00034575
	95% Confidence Interval for Mean	Lower Bound Upper Bound	-,0006911 ,0006911
	5% Trimmed Mean	-,0000547	
	Median	-,0000047	
	Variance	,000	
	Std. Deviation	,00274432	
	Minimum	-,00567	
	Maximum	,00736	
	Range	,01303	
	Interquartile Range	,00367	
	Skewness	,254	,302
	Kurtosis	-,059	,595

### Extreme Values

		Case Number	Value
Unstandardized Residual	Highest	1	44
		2	65
		3	61
		4	63
		5	20
	Lowest	1	54
		2	49
		3	23
		4	64
		5	22

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,051	63	,200*	,989	63	,863

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

a. Lilliefors Significance Correction

## GLESJER

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,237 <sup>a</sup>	,056	,025	,00165

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	1,785	,177 <sup>a</sup>
	Residual	,000	60	,000		
	Total	,000	62			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,002	,000		10,361	,000
	NBEK	,000	,000	-,100	-,785	,436
	LBK	,000	,000	-,200	-1,573	,121

a. Dependent Variable: ABS\_RES

## Regression 2003

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	LBK, NBEK <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,285 <sup>a</sup>	,081	,043	,00212266	2,209

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	2,114	,132 <sup>a</sup>
	Residual	,000	48	,000		
	Total	,000	50			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,000	,000		1,222	,228		
	NBEK	-,002	,001	-,287	-2,034	,048	,960	1,042
	LBK	2,34E-005	,000	,015	,109	,914	,960	1,042

a. Dependent Variable: Rit

**Collinearity Diagnostics<sup>a</sup>**

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,255	1,000	,24	,09	,41
	2	1,077	1,080	,30	,58	,01
	3	,668	1,370	,46	,34	,59

a. Dependent Variable: Rit

**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0013825	,0023490	,0003190	,00061728	51
Residual	-,004903	,00463091	,00000000	,00207977	51
Std. Predicted Value	-2,756	3,289	,000	1,000	51
Std. Residual	-2,310	2,182	,000	,980	51

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	51	11,2%	404	88,8%	455	100,0%

### Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		,0000000	,00029123
	95% Confidence Interval for Mean	Lower Bound	-,0005849	
		Upper Bound	,0005849	
	5% Trimmed Mean		-,0000101	
	Median		-,0000089	
	Variance		,000	
	Std. Deviation		,00207977	
	Minimum		-,00490	
	Maximum		,00463	
	Range		,00953	
	Interquartile Range		,00231	
	Skewness		,095	,333
	Kurtosis		,172	,656

### Extreme Values

		Case Number	Value
Unstandardized Residual	Highest	1	35
		2	28
		3	53
		4	18
		5	15
	Lowest	1	68
		2	65
		3	70
		4	7
		5	56

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,090	51	,200*	,983	51	,656

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

a. Lilliefors Significance Correction

## GLESJER

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,187 <sup>a</sup>	,035	-,005	,00134

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	,866	,427 <sup>a</sup>
	Residual	,000	48	,000		
	Total	,000	50			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,002	,000		7,830	,000
	NBEK	,000	,001	,124	,855	,397
	LBK	,000	,000	-,167	-1,151	,255

a. Dependent Variable: ABS\_RES

## Regression 2004

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,395 <sup>a</sup>	,156	,129	,00178522	2,208

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	5,906	,004 <sup>a</sup>
	Residual	,000	64	,000		
	Total	,000	66			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,000	,000		1,299	,198		
	NBEK	,001	,000	,235	1,924	,059	,883	1,132
	LBK	,000	,000	,247	2,020	,048	,883	1,132

a. Dependent Variable: Rit

**Collinearity Diagnostics<sup>a</sup>**

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,347	1,000	,03	,33	,29
	2	1,031	1,143	,80	,01	,13
	3	,622	1,471	,17	,66	,59

a. Dependent Variable: Rit

**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0014034	,0025598	,0003312	,00075526	67
Residual	-,005090	,00362890	,00000000	,00175796	67
Std. Predicted Value	-2,297	2,951	,000	1,000	67
Std. Residual	-2,851	2,033	,000	,985	67

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	67	15,4%	369	84,6%	436	100,0%

### Descriptives

		Statistic	Std. Error
Unstandardized Residual	Mean	,0000000	,00021477
	95% Confidence Interval for Mean	Lower Bound Upper Bound	-,0004288 ,0004288
	5% Trimmed Mean	,0000385	
	Median	,0000336	
	Variance	,000	
	Std. Deviation	,00175796	
	Minimum	-,00509	
	Maximum	,00363	
	Range	,00872	
	Interquartile Range	,00220	
	Skewness	-,305	,293
	Kurtosis	,548	,578

### Extreme Values

		Case Number	Value
Unstandardized Residual	Highest	1	16
		2	25
		3	54
		4	6
		5	46
	Lowest	1	10
		2	41
		3	21
		4	31
		5	27

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,069	67	,200*	,981	67	,404

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

a. Lilliefors Significance Correction

## GLESJER

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,216 <sup>a</sup>	,047	,017	,00112

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	1,568	,216 <sup>a</sup>
	Residual	,000	64	,000		
	Total	,000	66			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,001	,000		9,724	,000
	NBEK	,000	,000	-,055	-,426	,671
	LBK	,000	,000	,229	1,761	,083

a. Dependent Variable: ABS\_RES

## Regression Panel

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,307 <sup>a</sup>	,094	,088	,00313272	1,799

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	15,496	,000 <sup>a</sup>
	Residual	,003	298	,000		
	Total	,003	300			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,000	,000		-1,456	,146		
	NBEK	,000	,000	-,051	-,894	,372	,951	1,052
	LBK	,000	,000	,314	5,556	,000	,951	1,052

a. Dependent Variable: Rit

### Collinearity Diagnostics<sup>a</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,229	1,000	,05	,40	,31
	2	1,037	1,089	,73	,01	,20
	3	,734	1,294	,22	,59	,49

a. Dependent Variable: Rit

### Residuals Statistics<sup>a</sup>

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0049794	,0047605	-,0003305	,00100690	301
Residual	-,010136	,00904958	,00000000	,00312226	301
Std. Predicted Value	-4,617	5,056	,000	1,000	301
Std. Residual	-3,235	2,889	,000	,997	301

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	301	78,2%	84	21,8%	385	100,0%

### Descriptives

	Statistic	Std. Error
Unstandardized Residual Mean	,0000000	,00017996
95% Confidence Interval for Mean		
Lower Bound	-,0003542	
Upper Bound	,0003542	
5% Trimmed Mean	,0000020	
Median	-,0000058	
Variance	,000	
Std. Deviation	,00312226	
Minimum	-,01014	
Maximum	,00905	
Range	,01919	
Interquartile Range	,00384	
Skewness	-,091	,140
Kurtosis	,290	,280

### Extreme Values

		Case Number	Value
Unstandardized Residual	Highest	1	130
		2	95
		3	125
		4	111
		5	245
	Lowest	1	46
		2	28
		3	119
		4	68
		5	70

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,039	301	,200*	,996	301	,559

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

a. Lilliefors Significance Correction

## GELSJER

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,055 <sup>a</sup>	,003	-,004	,00196

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	,445	,641 <sup>a</sup>
	Residual	,001	298	,000		
	Total	,001	300			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,002	,000		21,234	,000
	NBEK	8,76E-005	,000	,039	,663	,508
	LBK	-3,8E-005	,000	-,048	-,802	,423

a. Dependent Variable: ABS\_RES

## Regression Sebelum GCG

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,404 <sup>a</sup>	,163	,149	,00392715	1,788

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	11,394	,000 <sup>a</sup>
	Residual	,002	117	,000		
	Total	,002	119			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,000	,000		-1,290	,199		
	NBEK	,000	,000	,028	,323	,747	,948	1,055
	LBK	,001	,000	,396	4,564	,000	,948	1,055

a. Dependent Variable: Rit

**Collinearity Diagnostics<sup>a</sup>**

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,226	1,000	,01	,37	,39
	2	1,022	1,095	,88	,07	,02
	3	,751	1,277	,12	,56	,59

a. Dependent Variable: Rit

**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0069065	,0055337	-,0005737	,00171855	120
Residual	-,010281	,00921142	,00000000	,00389401	120
Std. Predicted Value	-3,685	3,554	,000	1,000	120
Std. Residual	-2,618	2,346	,000	,992	120

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	120	29,1%	293	70,9%	413	100,0%

### Descriptives

		Statistic	Std. Error
Unstandardized Residual	Mean	,0000000	,00035547
	95% Confidence Interval for Mean	Lower Bound Upper Bound	-,0007039 ,0007039
	5% Trimmed Mean	,0000454	
	Median	-,0003334	
	Variance	,000	
	Std. Deviation	,00389401	
	Minimum	-,01028	
	Maximum	,00921	
	Range	,01949	
	Interquartile Range	,00572	
	Skewness	-,046	,221
	Kurtosis	-,280	,438

### Extreme Values

		Case Number	Value
Unstandardized Residual	Highest	1	110
		2	76
		3	105
		4	92
		5	72
	Lowest	1	41
		2	27
		3	100
		4	57
		5	58

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,063	120	,200*	,989	120	,464

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

a. Lilliefors Significance Correction

## GLESJER

### Variables Entered/Removed<sup>d</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,111 <sup>a</sup>	,012	-,005	,00218

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	,723	,487 <sup>a</sup>
	Residual	,001	117	,000		
	Total	,001	119			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,003	,000		16,139	,000
	NBEK	,000	,000	,053	,558	,578
	LBK	6,27E-005	,000	,086	,910	,365

a. Dependent Variable: ABS\_RES

## Regression Setelah GCG

**Variables Entered/Removed<sup>b</sup>**

Model	Variables Entered	Variables Removed	Method
1	LBK, NBEK <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: Rit

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,188 <sup>a</sup>	,035	,019	,00200024	2,179

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**ANOVA<sup>b</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	2,104	,127 <sup>a</sup>
	Residual	,000	115	,000		
	Total	,000	117			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: Rit

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,000	,000		1,904	,059		
	NBEK	,000	,000	,029	,299	,765	,907	1,102
	LBK	,000	,000	,177	1,842	,068	,907	1,102

a. Dependent Variable: Rit

**Collinearity Diagnostics<sup>a</sup>**

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	NBEK	LBK
1	1	1,288	1,000	,00	,35	,34
	2	1,070	1,097	,75	,06	,08
	3	,642	1,417	,25	,59	,58

a. Dependent Variable: Rit

**Residuals Statistics<sup>a</sup>**

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,0009632	,0016365	,0003259	,00037930	118
Residual	-,005966	,00573893	,00000000	,00198307	118
Std. Predicted Value	-3,399	3,455	,000	1,000	118
Std. Residual	-2,983	2,869	,000	,991	118

a. Dependent Variable: Rit

## Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	118	27,3%	315	72,7%	433	100,0%

### Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		,0000000	,00018256
	95% Confidence Interval for Mean	Lower Bound	-,0003615	
		Upper Bound	,0003615	
	5% Trimmed Mean		,0000042	
	Median		-,0000853	
	Variance		,000	
	Std. Deviation		,00198307	
	Minimum		-,00597	
	Maximum		,00574	
	Range		,01170	
	Interquartile Range		,00246	
	Skewness		-,009	,223
	Kurtosis		,813	,442

### Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	35	,00574
		2	28	,00524
		3	53	,00430
		4	86	,00391
		5	76	,00351
	Lowest	1	68	-,00597
		2	80	-,00510
		3	101	-,00408
		4	65	-,00402
		5	91	-,00385

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	,077	118	,079	,989	118	,451

a. Lilliefors Significance Correction

## GLESJER

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	LBK, <sup>a</sup> NBEK	.	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	,063 <sup>a</sup>	,004	-,013	,00131

a. Predictors: (Constant), LBK, NBEK

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	2	,000	,230	,795 <sup>a</sup>
	Residual	,000	115	,000		
	Total	,000	117			

a. Predictors: (Constant), LBK, NBEK

b. Dependent Variable: ABS\_RES

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,002	,000		12,189	,000
	NBEK	,000	,000	-,046	-,474	,636
	LBK	4,20E-005	,000	,059	,607	,545

a. Dependent Variable: ABS\_RES

## Regression Time

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	time <sup>a</sup>	.	Enter

a. All requested variables entered.

b. Dependent Variable: R Square

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,149 <sup>a</sup>	,022	-,304	,0701104

a. Predictors: (Constant), time

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	1	,000	,068	,811 <sup>a</sup>
	Residual	,015	3	,005		
	Total	,015	4			

a. Predictors: (Constant), time

b. Dependent Variable: R Square

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,129	,074		1,757	,177
	time	-,006	,022	-,149	-,262	,811

a. Dependent Variable: R Square