

## LAMPIRAN

### 1. CAR DAN AAR PORTOFOLIO WINNER DAN LOSER 2020

	winner	car 2020	rank		winner	aar 2020	rank
1	mncn	0.3617	10	1	mncn	-0.00149	10
2	excl	0.1660	6	2	excl	-0.00069	6
3	bbca	0.0899	2	3	bbca	0.00037	2
4	bbri	0.0386	3	4	bbri	-0.00016	3
5	jsmr	0.1118	5	5	jsmr	-0.00046	5
	loser	car 2020			loser	aar 2020	
16	asii	0.1080	4	16	asii	-0.00045	4
17	bbtn	0.2539	8	17	bbtn	-0.00105	8
18	ggrm	0.2226	7	18	ggrm	-0.00092	7
19	hsmp	0.3049	9	19	hsmp	-0.00126	9
20	itmg	0.1955	1	20	itmg	0.00081	1

### 2. ANALISIS DESKRIPTIF

#### Descriptive Statistics

	N	Range	Minimum	Maximum	Mean	Std.
	Statistic	Statistic	Statistic	Statistic	Statistic	Deviation
car_2020_winner	5	.45161	-.36175	.08986	-.1176513	.07458671
car_2020_loser	5	.50035	-.30489	.19546	-.1387995	.08959296
aar_2020_winner	5	.00187	-.00149	.00037	-.0004862	.00030821

aar_2020_loser	5	.00207	-.00126	.00081	-.0005736	.00037022	.00082783
Valid N (listwise)	5						

### 3. ONE SAMPLE KOLMOGOROV-SMIRNOV TEST

#### One-Sample Kolmogorov-Smirnov Test

		car_2020_winner	car_2020_loser	aar_2020_winner	aar_2020_loser
N		5	5	5	5
Normal Parameters <sup>a,b</sup>	Mean	-.1176513	-.1387995	-.0004862	-.0005736
	Std. Deviation	.16678095	.20033594	.00068918	.00082783
Most Extreme Differences	Absolute	.186	.262	.186	.262
	Positive	.128	.262	.128	.262
	Negative	-.186	-.204	-.186	-.204
Test Statistic		.186	.262	.186	.262
Asymp. Sig. (2-tailed)		.200 <sup>c,d</sup>	.200 <sup>c,d</sup>	.200 <sup>c,d</sup>	.200 <sup>c,d</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

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

### 4. INDEPENDENT T TEST

#### Group Statistics

	portofolio	N	Mean	Std. Deviation	Std. Error Mean
aar	1	5	-.000486	.0006892	.0003082
	2	5	-.000574	.0008278	.0003702

### Independent Samples Test

		Levene's Test for Equality of Variances		t	df	Sig. (2-tailed)
		F	Sig.			
aar	Equal variances assumed	.174	.687	.181	8	.861
	Equal variances not assumed			.181	7.745	.861

### 5. Perhitungan Kondisi Market

Analisis CAR *winner* dan *loser* 3 bulan sebelum pandemi

Group Statistics					
	VAR00002	N	Mean	Std. Deviation	Std. Error Mean
car_DES_FEB	car winer	5	.01920	.103573	.046319
	car loser	5	-.00659	.142720	.063826

### Analisis car independent t test

		Levene's Test for Equality of Variances		t	df	Sig. (2-tailed)
		F	Sig.			
car_DES_FEB	Equal variances assumed	.839	.387	.327	8	.752
	Equal variances not assumed			.327	7.298	.753

Analisis AAR *winner* dan *loser* 3 bulan sebelum pandemi

Group Statistics					
	VAR00002	N	Mean	Std. Deviation	Std. Error Mean
aar_DES_FEB	car winer	5	.00122	.005785	.002587
	car loser	5	-.00030	.008464	.003785

Analisis AAR *independent sampe t-test*

		Levene's Test for Equality of Variances				
		F	Sig.	t	df	Sig. (2-tailed)
aar_DES_FEB	Equal variances assumed	.546	.481	.333	8	.747
	Equal variances not assumed			.333	7.068	.749

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