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LAMPIRAN

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DATA

Tanggal	IHSG	OPEC	THE FED
1/8/2007	2256.31	73.17	5.21
2/8/2007	2270.85	72.3	5.24
3/8/2007	2269.79	72.12	5.17
6/8/2007	2189.11	70.3	5.11
7/8/2007	2174.07	68.34	5.19
8/8/2007	2262.64	68.59	5.27
9/8/2007	2241.40	68.29	5.2
10/8/2007	2207.40	67.56	5.12
13/8/2007	2211.46	68.36	5.19
14/8/2007	2168.64	67.75	5.14
15/8/2007	2029.08	68.68	5.11
16/8/2007	1908.64	67.63	5.01
20/8/2007	2041.58	67.69	4.94
21/8/2007	1993.01	67.1	4.90
22/8/2007	2062.99	66.6	5.00
23/8/2007	2117.66	67.07	5.06
24/8/2007	2143.11	67.61	5.09
27/8/2007	2175.35	67.76	5.07
28/8/2007	2159.61	68.25	5.02
29/8/2007	2134.88	68.41	5.01
30/8/2007	2150.72	69.18	5.05
31/8/2007	2194.34	69.7	5.06
4/9/2007	2215.12	70.88	5.11
5/9/2007	2214.62	71.46	5.04
6/9/2007	2220.78	72.1	5.05
7/9/2007	2239.90	72.01	4.90
10/9/2007	2209.64	72.27	4.87
11/9/2007	2211.41	73.13	4.93
12/9/2007	2209.64	74.21	5.00
13/9/2007	2222.75	74.64	5.01
14/9/2007	2225.61	74.48	4.99
17/9/2007	2223.22	74.06	5.00
18/9/2007	2239.86	74.92	5.02
19/9/2007	2313.34	75.61	4.75
20/9/2007	2304.63	75.78	4.77
21/9/2007	2335.49	76.72	4.82
24/9/2007	2353.63	76.48	4.86

25/9/2007	2330.36	75.8	4.80
26/9/2007	2361.01	75.11	4.83
27/9/2007	2378.83	76.02	4.79
28/9/2007	2359.21	77.43	4.77
1/10/2007	2399.46	75.97	4.83
2/10/2007	2464.94	74.66	4.86
3/10/2007	2451.59	74.96	4.89
4/10/2007	2473.16	74.83	4.90
5/10/2007	2500.58	76.23	4.97
9/10/2007	2546.61	74.47	4.97
10/10/2007	2591.48	75.36	4.99
11/10/2007	2638.21	77.01	4.97
12/10/2007	2638.21	77.62	4.94
17/10/2007	2641.59	81.13	4.86
18/10/2007	2616.74	81.18	4.78
19/10/2007	2563.75	81.49	4.67
22/10/2007	2453.21	80.15	4.66
23/10/2007	2553.80	80.03	4.67
24/10/2007	2524.98	80.49	4.59
25/10/2007	2596.66	82.67	4.57
26/10/2007	2624.43	84.82	4.57
29/10/2007	2667.53	85.94	4.59
30/10/2007	2662.92	85.52	4.59
31/10/2007	2643.29	84.76	4.62
1/11/2007	2704.66	87.47	4.59
2/11/2007	2710.62	87.47	4.53
5/11/2007	2652.48	88	4.57
6/11/2007	2671.90	89.02	4.58
7/11/2007	2713.98	90.57	4.57
8/11/2007	2678.22	90.56	4.48
9/11/2007	2707.67	89.58	4.42
13/11/2007	2654.21	86.68	4.43
14/11/2007	2691.87	86.45	4.47
15/11/2007	2705.82	86.87	4.42
16/11/2007	2668.70	87.41	4.41
19/11/2007	2646.81	88.57	4.42
20/11/2007	2624.86	89.93	4.45
21/11/2007	2563.62	91.77	4.31
23/11/2007	2584.35	91.37	4.31
26/11/2007	2648.04	91.68	4.34
27/11/2007	2627.95	90.08	4.31

28/11/2007	2671.90	87.88	4.33
29/11/2007	2699.82	87.59	4.27
30/11/2007	2688.33	85.72	4.28
3/12/2007	2726.93	84.13	4.28
4/12/2007	2752.94	85.14	4.27
5/12/2007	2768.06	85.3	4.27
6/12/2007	2795.40	84.34	4.25
7/12/2007	2778.95	85.07	4.37
10/12/2007	2790.26	84.02	4.43
11/12/2007	2810.96	84.51	4.35
12/12/2007	2795.84	86.61	4.38
13/12/2007	2755.73	88.46	4.35
14/12/2007	2740.06	87.81	4.43
17/12/2007	2664.92	87.13	4.42
18/12/2007	2646.23	87.1	4.32
19/12/2007	2657.98	87.24	4.33
21/12/2007	2657.98	87.73	4.22
24/12/2007	2657.98	87.86	4.27
26/12/2007	2714.55	89.44	4.24
27/12/2007	2739.70	90.29	4.24
28/12/2007	2745.83	90.84	4.13
2/1/2008	2731.51	91.82	4.00
3/1/2008	2715.06	93.67	3.96
4/1/2008	2765.19	93.38	3.86
7/1/2008	2776.41	91.72	3.83
8/1/2008	2785.62	91.67	3.84
9/1/2008	2830.26	91.98	3.74
14/1/2008	2810.37	88.51	3.41
15/1/2008	2730.03	88.33	3.38
16/1/2008	2592.31	86.28	3.35
17/1/2008	2649.28	86.14	3.33
18/1/2008	2611.13	85.91	3.25
22/1/2008	2294.52	83.7	2.92
23/1/2008	2476.28	84.48	2.64
24/1/2008	2516.70	84.42	2.84
25/1/2008	2620.49	86.87	2.92
28/1/2008	2582.05	87.01	2.86
29/1/2008	2607.84	88.2	2.89
30/1/2008	2610.36	88.59	2.92
31/1/2008	2627.25	87.92	2.72
01/02/08	2646.82	87.5	2.69

04/02/08	2701.63	86.51	2.77
05/02/08	2704.25	86.01	2.69
06/02/08	2639.09	84.66	2.66
11/02/08	2589.38	89.01	2.61
12/02/08	2592.07	89.63	2.67
13/02/08	2610.78	89.48	2.6
14/02/08	2675.65	90.63	2.65
15/02/08	2688.19	91.55	2.63
19/02/08	2711.87	92.52	2.69
20/02/08	2689.26	94.09	2.76
21/02/08	2734.21	93.81	2.75
22/02/08	2741.18	92.48	2.72
25/02/08	2751.86	93.49	2.83
26/02/08	2738.87	93.96	2.82
27/02/08	2740.14	95.03	2.72
28/02/08	2756.31	94.87	2.63
29/02/08	2721.94	96.35	2.56
03/03/08	2652.31	97.12	2.55
04/03/08	2634.75	96.13	2.52
05/03/08	2639.65	95.86	2.6
06/03/08	2656.46	98.34	2.56
07/03/08	2656.46	99	2.5
10/03/08	2527.87	99.48	2.47
11/03/08	2523.53	100.57	2.54
12/03/08	2556.24	101.38	2.51
13/03/08	2440.59	102.39	2.39
14/03/08	2383.42	102.88	2.31
17/03/08	2312.32	101.41	2.11
18/03/08	2339.79	100.1	2.16
19/03/08	2323.57	99.97	2.27
24/03/08	2339.29	96.15	2.46
25/03/08	2419.62	96.49	2.39
26/03/08	2440.64	98.42	2.38
27/03/08	2451.35	100.36	2.37
28/03/08	2477.59	99.77	2.39
31/03/08	2447.3	98.63	2.34
01/04/08	2393.25	95.75	2.42
02/04/08	2342.19	96.48	2.55
03/04/08	2237.97	98.63	2.52
04/04/08	2277.08	98.63	2.48
07/04/08	2286.8	101.16	2.5

08/04/08	2249.77	101.89	2.5
09/04/08	2180.09	102.38	2.49
10/04/08	2235.93	103.74	2.48
11/04/08	2303.93	103.67	2.48
14/04/08	2272.48	104.02	2.48
15/04/08	2294.26	105.73	2.56
16/04/08	2337.92	106.65	2.69
17/04/08	2341.78	107.63	2.84
18/04/08	2349.27	107.75	3.02
21/04/08	2335.89	108.93	2.91
22/04/08	2289.1	109.92	2.96
23/04/08	2314.3	111.14	2.93
24/04/08	2269.98	110.63	2.99
25/04/08	2240.58	110.01	3.06
28/04/08	2254.31	111.66	2.99
29/04/08	2303.53	109.86	2.93
30/04/08	2304.52	107.33	2.94

DATA MAXIMUM DAN MINIMUM

	IHSG	OPEC	FED
MIN	1908.64	66.6	2.11
MAX	2830.26	111.66	5.27



LAMPIRAN

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Uji Regresi Berganda (Sebelum dilakukan uji asumsi klasik)

Regression Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	5.612	.378		14.829	.000
	LNCO	.459	.076	.688	6.014	.000
	LNFEED	.123	.036	.393	3.439	.001

a. Dependent Variable: LNIHSG

UJI ASUMSI KLASIK

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		LNCO	LNFEED
N		177	177
Normal Parameters(a,b)	Mean	4.4553	1.3121
	Std. Deviation	.13464	.28743
Most Extreme Differences	Absolute	.101	.226
	Positive	.071	.142
	Negative	-.101	-.226
Kolmogorov-Smirnov Z		1.343	3.001
Asymp. Sig. (2-tailed)		.054	.000

a. Test distribution is Normal.

b. Calculated from data.

Uji Normalitas setelah dilakukan penyembuhan 1 (dengan menggunakan Unstandardized Residual)

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		177
Normal Parameters(a,b)	Mean	.0000000
	Std. Deviation	.08064171
Most Extreme Differences	Absolute	.140
	Positive	.061
	Negative	-.140
Kolmogorov-Smirnov Z		1.866
Asymp. Sig. (2-tailed)		.002

a Test distribution is Normal.

b Calculated from data.

Uji Normalitas setelah dilakukan penyembuhan 1 (dengan menggunakan Absolut Residual)

One-Sample Kolmogorov-Smirnov Test

		absres1
N		177
Normal Parameters(a,b)	Mean	.0702
	Std. Deviation	.03928
Most Extreme Differences	Absolute	.090
	Positive	.090
	Negative	-.044
Kolmogorov-Smirnov Z		1.191
Asymp. Sig. (2-tailed)		.117

a Test distribution is Normal.

b Calculated from data.

Uji Multikolinieritas

Regression Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	5.612	.378		14.829	.000		
	LNCO	.459	.076	.688	6.014	.000	.355	2.820
	LNFEED	.123	.036	.393	3.439	.001	.355	2.820

a. Dependent Variable: LNIHSG

Uji Heterokedastisitas

Regression Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.086	.176		-.485	.628
	LNCO	.042	.036	.142	1.169	.244
	LNFEED	-.022	.017	-.163	-1.336	.183

a. Dependent Variable: absres1

Uji Autokorelasi

Regression Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.439(a)	.193	.184	.08110	.071

a. Predictors: (Constant), LNFEED, LNCO

b. Dependent Variable: LNIHSG

**Setelah dilakukan penyembuhan
(dengan SQRT tiap Variabel)**

**Regression
Model Summary(b)**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.461(a)	.212	.203	.01435	.073

a Predictors: (Constant), SQRTLNFED, SQRTLNCO

b Dependent Variable: SQRTLNIHSG





LAMPIRAN

3

Uji Regresi Berganda **(Setelah dilakukan Uji Asumsi Klasik)**

Regression Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.972	.130		15.201	.000
	SQRTLNC	.362	.055	.718	6.519	.000
	SQRTLNF	.053	.014	.428	3.887	.000
	D					

a Dependent Variable: SQRTLNIHSG

Pengujian Hipotesis

Uji Hipotesis secara Parsial

Regression Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.972	.130		15.201	.000
	SQRTLNC	.362	.055	.718	6.519	.000
	SQRTLNF	.053	.014	.428	3.887	.000
	D					

a Dependent Variable: SQRTLNIHSG

Uji Hipotesis Secara Simultan

Regression ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.010	2	.005	23.425	.000(a)
	Residual	.036	174	.000		
	Total	.045	176			

a Predictors: (Constant), SQRTLNF, SQRTLNC

b Dependent Variable: SQRTLNIHSG

Regression Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.461(a)	.212	.203	.01435	.212	23.425	2	174	.000

a Predictors: (Constant), SQRTLNFED, SQRTLNCO

Uji Koefisien Determinasi (R^2)

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	1.972	.130		15.201	.000			
	SQRTLNCO	.362	.055	.718	6.519	.000	.379	.443	.439
	SQRTLNFED	.053	.014	.428	3.887	.000	-.141	.283	.262

a Dependent Variable: SQRTLNIHSG