

LAMPIRAN I
DATA HARGA SAHAM, RETURN SAHAM, KURS
RUPIAH PER US \$ DAN SUKU BUNGA SBI



EMITEN	PERIODE	CLOSING PRICE	Ri	Rf	KURS
ASII	Jul-00	2500	0.0000	0.1353	9003
	Aug-00	2630	0.0520	0.1353	8290
	Sep-00	2320	-0.1179	0.1362	8780
	Oct-00	2150	-0.0733	0.1374	9395
	Nov-00	2275	0.0581	0.1415	9530
	Dec-00	2000	-0.1209	0.1453	9380
	Jan-01	2125	0.0625	0.1474	9450
	Feb-01	2050	-0.0353	0.1479	9835
	Mar-01	1400	-0.3171	0.1558	10400
	Apr-01	1400	0.0000	0.1609	11938
	May-01	1725	0.2321	0.1633	11058
	Jun-01	1975	0.1449	0.1665	11440
	Jul-01	2375	0.2025	0.1717	9525
	Aug-01	2375	0.0000	0.1767	8865
	Sep-01	1925	-0.1895	0.1757	9675
	Oct-01	1775	-0.0779	0.1758	10435
	Nov-01	2025	0.1408	0.1760	10430
	Dec-01	1950	-0.0370	0.1762	10400
	Jan-02	2650	0.3590	0.1722	10320
	Feb-02	2725	0.0283	0.1690	10189
	Mar-02	2600	-0.0459	0.1682	9655
	Apr-02	3900	0.5000	0.1667	9316
	May-02	4425	0.1346	0.1603	8785
	Jun-02	4250	-0.0395	0.1515	8730
Jul-02	3725	-0.1235	0.1488	9205	
BBCA	Jul-00	1405	0.0000	0.1353	9003
	Aug-00	1530	0.0890	0.1353	8290
	Sep-00	1565	0.0229	0.1362	8780
	Oct-00	1650	0.0543	0.1374	9395
	Nov-00	1625	-0.0152	0.1415	9530
	Dec-00	1530	-0.0585	0.1453	9380
	Jan-01	1650	0.0784	0.1474	9450
	Feb-01	1725	0.0455	0.1479	9835
	Mar-01	1775	0.0290	0.1558	10400
	Apr-01	1650	-0.0704	0.1609	11938
	May-01	1000	-0.3939	0.1633	11058
	Jun-01	1000	0.0000	0.1665	11440
	Jul-01	1175	0.1750	0.1717	9525
	Aug-01	1150	-0.0213	0.1767	8865
	Sep-01	1375	0.1957	0.1757	9675
	Oct-01	1275	-0.0727	0.1758	10435
	Nov-01	1475	0.1569	0.1760	10430
	Dec-01	1475	0.0000	0.1762	10400
	Jan-02	1950	0.3220	0.1722	10320
	Feb-02	1950	0.0000	0.1690	10189
	Mar-02	2500	0.2821	0.1682	9655
	Apr-02	2650	0.0600	0.1667	9316
	May-02	2775	0.0472	0.1603	8785
	Jun-02	2600	-0.0631	0.1515	8730
Jul-02	2250	-0.1346	0.1488	9205	

GGRM	Jul-00	13325	0.0000	0.1353	9003
	Aug-00	12480	-0.0634	0.1353	8290
	Sep-00	10485	-0.1599	0.1362	8780
	Oct-00	10050	-0.0415	0.1374	9395
	Nov-00	13200	0.3134	0.1415	9530
	Dec-00	13000	-0.0152	0.1453	9380
	Jan-01	14000	0.0769	0.1474	9450
	Feb-01	13950	-0.0036	0.1479	9835
	Mar-01	12950	-0.0717	0.1558	10400
	Apr-01	11450	-0.1158	0.1609	11938
	May-01	12200	0.0655	0.1633	11058
	Jun-01	13200	0.0820	0.1665	11440
	Jul-01	13325	0.0095	0.1717	9525
	Aug-01	12480	-0.0634	0.1767	8865
	Sep-01	10000	-0.1987	0.1757	9675
	Oct-01	9000	-0.1000	0.1758	10435
	Nov-01	8300	-0.0778	0.1760	10430
	Dec-01	8650	0.0422	0.1762	10400
	Jan-02	11400	0.3179	0.1722	10320
	Feb-02	10950	-0.0395	0.1690	10189
	Mar-02	10800	-0.0137	0.1682	9655
	Apr-02	11450	0.0602	0.1667	9316
	May-02	10850	-0.0524	0.1603	8785
	Jun-02	10550	-0.0276	0.1515	8730
	Jul-02	9250	-0.1232	0.1488	9205
	HMSP	Jul-00	13350	0.0000	0.1353
Aug-00		12350	-0.0749	0.1353	8290
Sep-00		11255	-0.0887	0.1362	8780
Oct-00		11000	-0.0227	0.1374	9395
Nov-00		14050	0.2773	0.1415	9530
Dec-00		14900	0.0605	0.1453	9380
Jan-01		14650	-0.0168	0.1474	9450
Feb-01		14250	-0.0273	0.1479	9835
Mar-01		11850	-0.1684	0.1558	10400
Apr-01		12450	0.0506	0.1609	11938
May-01		14500	0.1647	0.1633	11058
Jun-01		16050	0.1069	0.1665	11440
Jul-01		15950	-0.0062	0.1717	9525
Aug-01		16850	0.0564	0.1767	8865
Sep-01		3175	-0.8116	0.1757	9675
Oct-01		3000	-0.0551	0.1758	10435
Nov-01		3400	0.1333	0.1760	10430
Dec-01		3200	-0.0588	0.1762	10400
Jan-02		4325	0.3516	0.1722	10320
Feb-02		4500	0.0405	0.1690	10189
Mar-02		4525	0.0056	0.1682	9655
Apr-02		4375	-0.0331	0.1667	9316
May-02		4575	0.0457	0.1603	8785
Jun-02		4100	-0.1038	0.1515	8730
Jul-02		3950	-0.0366	0.1488	9205



INDF	Jul-00	4300	0.0000	0.1353	9003
	Aug-00	3730	-0.1326	0.1353	8290
	Sep-00	850	-0.7721	0.1362	8780
	Oct-00	775	-0.0882	0.1374	9395
	Nov-00	825	0.0645	0.1415	9530
	Dec-00	775	-0.0606	0.1453	9380
	Jan-01	900	0.1613	0.1474	9450
	Feb-01	925	0.0278	0.1479	9835
	Mar-01	850	-0.0811	0.1558	10400
	Apr-01	750	-0.1176	0.1609	11938
	May-01	800	0.0667	0.1633	11058
	Jun-01	850	0.0625	0.1665	11440
	Jul-01	850	0.0000	0.1717	9525
	Aug-01	800	-0.0588	0.1767	8865
	Sep-01	725	-0.0938	0.1757	9675
	Oct-01	675	-0.0690	0.1758	10435
	Nov-01	625	-0.0741	0.1760	10430
	Dec-01	625	0.0000	0.1762	10400
	Jan-02	775	0.2400	0.1722	10320
	Feb-02	750	-0.0323	0.1690	10189
	Mar-02	800	0.0667	0.1682	9655
	Apr-02	1050	0.3125	0.1667	9316
	May-02	1100	0.0476	0.1603	8785
	Jun-02	1075	-0.0227	0.1515	8730
Jul-02	1125	0.0465	0.1488	9205	
ISAT	Jul-00	9060	0.0000	0.1353	9003
	Aug-00	7450	-0.1777	0.1353	8290
	Sep-00	7125	-0.0436	0.1362	8780
	Oct-00	6700	-0.0596	0.1374	9395
	Nov-00	9000	0.3433	0.1415	9530
	Dec-00	9000	0.0000	0.1453	9380
	Jan-01	9100	0.0111	0.1474	9450
	Feb-01	10500	0.1538	0.1479	9835
	Mar-01	8000	-0.2381	0.1558	10400
	Apr-01	7950	-0.0063	0.1609	11938
	May-01	9400	0.1824	0.1633	11058
	Jun-01	10150	0.0798	0.1665	11440
	Jul-01	10300	0.0148	0.1717	9525
	Aug-01	9250	-0.1019	0.1767	8865
	Sep-01	7750	-0.1622	0.1757	9675
	Oct-01	8450	0.0903	0.1758	10435
	Nov-01	8300	-0.0178	0.1760	10430
	Dec-01	9450	0.1386	0.1762	10400
	Jan-02	10650	0.1270	0.1722	10320
	Feb-02	10000	-0.0610	0.1690	10189
	Mar-02	10050	0.0050	0.1682	9655
	Apr-02	12750	0.2687	0.1667	9316
	May-02	11750	-0.0784	0.1603	8785
	Jun-02	10950	-0.0681	0.1515	8730
Jul-02	9100	-0.1689	0.1488	9205	

RALS	Jul-00	5250	0.0000	0.1353	9003	
	Aug-00	5150	-0.0190	0.1353	8290	
	Sep-00	4375	-0.1505	0.1362	8780	
	Oct-00	4500	0.0286	0.1374	9395	
	Nov-00	4925	0.0944	0.1415	9530	
	Dec-00	5250	0.0660	0.1453	9380	
	Jan-01	4975	-0.0524	0.1474	9450	
	Feb-01	2775	-0.4422	0.1479	9835	
	Mar-01	2700	-0.0270	0.1558	10400	
	Apr-01	2625	-0.0278	0.1609	11938	
	May-01	2800	0.0667	0.1633	11058	
	Jun-01	3150	0.1250	0.1665	11440	
	Jul-01	2925	-0.0714	0.1717	9525	
	Aug-01	2800	-0.0427	0.1767	8865	
	Sep-01	2425	-0.1339	0.1757	9675	
	Oct-01	2625	0.0825	0.1758	10435	
	Nov-01	2775	0.0571	0.1760	10430	
	Dec-01	2675	-0.0360	0.1762	10400	
	Jan-02	2850	0.0654	0.1722	10320	
	Feb-02	2750	-0.0351	0.1690	10189	
	Mar-02	3075	0.1182	0.1682	9655	
	Apr-02	3675	0.1951	0.1667	9316	
	May-02	3775	0.0272	0.1603	8785	
	Jun-02	4175	0.1060	0.1515	8730	
	Jul-02	3825	-0.0838	0.1488	9205	
	SMGR	Jul-00	7110	0.0000	0.1353	9003
		Aug-00	6750	-0.0506	0.1353	8290
		Sep-00	6090	-0.0978	0.1362	8780
	Oct-00	6450	0.0591	0.1374	9395	
	Nov-00	5900	-0.0853	0.1415	9530	
	Dec-00	5800	-0.0169	0.1453	9380	
	Jan-01	5950	0.0259	0.1474	9450	
	Feb-01	6350	0.0672	0.1479	9835	
	Mar-01	4950	-0.2205	0.1558	10400	
	Apr-01	3950	-0.2020	0.1609	11938	
	May-01	5600	0.4177	0.1633	11058	
	Jun-01	6150	0.0982	0.1665	11440	
	Jul-01	7450	0.2114	0.1717	9525	
	Aug-01	8900	0.1946	0.1767	8865	
	Sep-01	7350	-0.1742	0.1757	9675	
	Oct-01	7100	-0.0340	0.1758	10435	
	Nov-01	6400	-0.0986	0.1760	10430	
	Dec-01	5500	-0.1406	0.1762	10400	
	Jan-02	6550	0.1909	0.1722	10320	
	Feb-02	6950	0.0611	0.1690	10189	
	Mar-02	8200	0.1799	0.1682	9655	
	Apr-02	10200	0.2439	0.1667	9316	
	May-02	9850	-0.0343	0.1603	8785	
	Jun-02	8400	-0.1472	0.1515	8730	
	Jul-02	8000	-0.0476	0.1488	9205	

TLKM	Jul-00	3065	0.0000	0.1353	9003
	Aug-00	2890	-0.0571	0.1353	8290
	Sep-00	2780	-0.0381	0.1362	8780
	Oct-00	2400	-0.1367	0.1374	9395
	Nov-00	2450	0.0208	0.1415	9530
	Dec-00	2050	-0.1633	0.1453	9380
	Jan-01	2525	0.2317	0.1474	9450
	Feb-01	2925	0.1584	0.1479	9835
	Mar-01	2425	-0.1709	0.1558	10400
	Apr-01	2400	-0.0103	0.1609	11938
	May-01	3000	0.2500	0.1633	11058
	Jun-01	3200	0.0667	0.1665	11440
	Jul-01	2975	-0.0703	0.1717	9525
	Aug-01	2950	-0.0084	0.1767	8865
	Sep-01	2650	-0.1017	0.1757	9675
	Oct-01	2825	0.0660	0.1758	10435
	Nov-01	2750	-0.0265	0.1760	10430
	Dec-01	3200	0.1636	0.1762	10400
	Jan-02	3700	0.1563	0.1722	10320
	Feb-02	3625	-0.0203	0.1690	10189
	Mar-02	4075	0.1241	0.1682	9655
	Apr-02	4200	0.0307	0.1667	9316
	May-02	4075	-0.0298	0.1603	8785
	Jun-02	3750	-0.0798	0.1515	8730
Jul-02	3675	-0.0200	0.1488	9205	
UNVR	Jul-00	125900	0.0000	0.1353	9003
	Aug-00	135000	0.0723	0.1353	8290
	Sep-00	137000	0.0148	0.1362	8780
	Oct-00	147000	0.0730	0.1374	9395
	Nov-00	12500	-0.9150	0.1415	9530
	Dec-00	12500	0.0000	0.1453	9380
	Jan-01	13700	0.0960	0.1474	9450
	Feb-01	16750	0.2226	0.1479	9835
	Mar-01	15650	-0.0657	0.1558	10400
	Apr-01	15300	-0.0224	0.1609	11938
	May-01	17000	0.1111	0.1633	11058
	Jun-01	17600	0.0353	0.1665	11440
	Jul-01	16700	-0.0511	0.1717	9525
	Aug-01	17000	0.0180	0.1767	8865
	Sep-01	15400	-0.0941	0.1757	9675
	Oct-01	15500	0.0065	0.1758	10435
	Nov-01	16000	0.0323	0.1760	10430
	Dec-01	16350	0.0219	0.1762	10400
	Jan-02	19600	0.1988	0.1722	10320
	Feb-02	21500	0.0969	0.1690	10189
	Mar-02	20950	-0.0256	0.1682	9655
	Apr-02	23000	0.0979	0.1667	9316
	May-02	23400	0.0174	0.1603	8785
	Jun-02	20700	-0.1154	0.1515	8730
Jul-02	19900	-0.0386	0.1488	9205	

LAMPIRAN II
RATA – RATA RETURN SAHAM BLUE CHIP
PERIODE JULI 2000 SAMPAI JULI 2002



Rata-rata Return Saham "Blue Chip" Periode Juli 2000 - Juli 2002

Bulan	ASII	BBCA	GGRM	HMSM	INDF	ISAT	RALS	SMGR	TLKM	UNVR	TOTAL	AVERAGE
Jul-00	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
Aug-00	0.0520	0.0890	-0.0634	-0.0749	-0.1326	-0.1777	-0.0190	-0.0506	-0.0571	0.0723	-0.3620	-0.0362
Sep-00	-0.1179	0.0229	-0.1599	-0.0887	-0.7721	-0.0436	-0.1505	-0.0978	-0.0381	0.0148	-1.4309	-0.1431
Oct-00	-0.0733	0.0543	-0.0415	-0.0227	-0.0882	-0.0596	0.0286	0.0591	-0.1367	0.0730	-0.2070	-0.0207
Nov-00	0.0581	-0.0152	0.3134	0.2773	0.0645	0.3433	0.0944	-0.0853	0.0208	-0.9150	0.1563	0.0156
Dec-00	-0.1209	-0.0585	-0.0152	0.0605	-0.0606	0.0000	0.0660	-0.0169	-0.1633	0.0000	-0.3089	-0.0309
Jan-01	0.0625	0.0784	0.0769	-0.0168	0.1613	0.0111	-0.0524	0.0259	0.2317	0.0960	0.6746	0.0675
Feb-01	-0.0353	0.0455	-0.0036	-0.0273	0.0278	0.1538	-0.4422	0.0672	0.1584	0.2226	0.1669	0.0167
Mar-01	-0.3171	0.0290	-0.0717	-0.1684	-0.0811	-0.2381	-0.0270	-0.2205	-0.1709	-0.0657	-1.3315	-0.1332
Apr-01	0.0000	-0.0704	-0.1158	0.0506	-0.1176	-0.0063	-0.0278	-0.2020	-0.0103	-0.0224	-0.5220	-0.0522
May-01	0.2321	-0.3939	0.0655	0.1647	0.0667	0.1824	0.0667	0.4177	0.2500	0.1111	1.1630	0.1163
Jun-01	0.1449	0.0000	0.0820	0.1069	0.0625	0.0798	0.1250	0.0982	0.0667	0.0353	0.8013	0.0801
Jul-01	0.2025	0.1750	0.0095	-0.0062	0.0000	0.0148	-0.0714	0.2114	-0.0703	-0.0511	0.4142	0.0414
Aug-01	0.0000	-0.0213	-0.0634	0.0564	-0.0588	-0.1019	-0.0427	0.1946	-0.0084	0.0180	-0.0275	-0.0028
Sep-01	-0.1895	0.1957	-0.1987	-0.8116	-0.0938	-0.1622	-0.1339	-0.1742	-0.1017	-0.0941	-1.7640	-0.1764
Oct-01	-0.0779	-0.0727	-0.1000	-0.0551	-0.0690	0.0903	0.0825	-0.0340	0.0660	0.0065	-0.1634	-0.0163
Nov-01	0.1408	0.1569	-0.0778	0.1333	-0.0741	-0.0178	0.0571	-0.0986	-0.0265	0.0323	0.2256	0.0226
Dec-01	-0.0370	0.0000	0.0422	-0.0588	0.0000	0.1386	-0.0360	-0.1406	0.1636	0.0219	0.0939	0.0094
Jan-02	0.3590	0.3220	0.3179	0.3516	0.2400	0.1270	0.0654	0.1909	0.1563	0.1988	2.3289	0.2329
Feb-02	0.0283	0.0000	-0.0395	0.0405	-0.0323	-0.0610	-0.0351	0.0611	-0.0203	0.0969	0.0386	0.0039
Mar-02	-0.0459	0.2821	-0.0137	0.0056	0.0667	0.0050	0.1182	0.1799	0.1241	-0.0256	0.6964	0.0696
Apr-02	0.5000	0.0600	0.0602	-0.0331	0.3125	0.2687	0.1951	0.2439	0.0307	0.0979	1.7359	0.1736
May-02	0.1346	0.0472	-0.0524	0.0457	0.0476	-0.0784	0.0272	-0.0343	-0.0298	0.0174	0.1248	0.0125
Jun-02	-0.0395	-0.0631	-0.0276	-0.1038	-0.0227	-0.0681	0.1060	-0.1472	-0.0798	-0.1154	-0.5612	-0.0561
Jul-02	-0.1235	-0.1346	-0.1232	-0.0366	0.0465	-0.1689	-0.0838	-0.0476	-0.0200	-0.0386	-0.7303	-0.0730

LAMPIRAN III
OUTPUT REGRESI LINIER BERGANDA, DAN
HETEROSKEDASTISITAS
(UJI PARK DAN UJI GLEJSER)



Descriptive Statistics

	Mean	Std. Deviation	N
LNRI	-4.2303	1.23586	13
LNRF	-1.8126	.07115	13
LNKURS	9.2074	.07300	13

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNKURS, LNRF ^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: LNRI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.175 ^a	.031	-.163	1.33296

Model Summary^b

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.031	.158	2	10	.856	2.929

a. Predictors: (Constant), LNKURS, LNRF

b. Dependent Variable: LNRI

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.560	2	.280	.158	.856 ^a
	Residual	17.768	10	1.777		
	Total	18.328	12			

a. Predictors: (Constant), LNKURS, LNRF

b. Dependent Variable: LNRI

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-26.330	56.880		-.463	.653
	LNRF	.833	5.813	.048	.143	.889
	LNKURS	2.564	5.666	.151	.453	.661



Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	LNRF	.866	1.155
	LNKURS	.866	1.155

a. Dependent Variable: LNRI

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	LNRF	LNKURS
1	1	2.999	1.000	.00	.00	.00
	2	1.033E-03	53.880	.01	.79	.01
	3	2.303E-05	360.882	.99	.21	.99

a. Dependent Variable: LNRI

Residuals Statistics^a

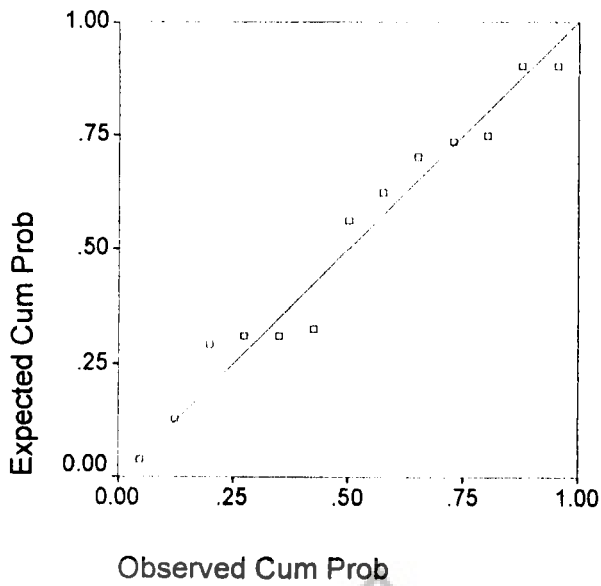
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-4.5699	-3.8612	-4.2303	.21605	13
Std. Predicted Value	-1.572	1.708	.000	1.000	13
Standard Error of Predicted Value	.41753	.85797	.62642	.13819	13
Adjusted Predicted Value	-4.7845	-3.7342	-4.2262	.30882	13
Residual	-2.3566	1.7244	.0000	1.21682	13
Std. Residual	-1.768	1.294	.000	.913	13
Stud. Residual	-1.862	1.431	-.001	1.004	13
Deleted Residual	-2.6129	2.1167	-.0041	1.47903	13
Stud. Deleted Residual	-2.185	1.522	-.016	1.072	13
Mahal. Distance	.254	4.048	1.846	1.208	13
Cook's Distance	.002	.158	.069	.046	13
Centered Leverage Value	.021	.337	.154	.101	13

a. Dependent Variable: LNRI

Charts

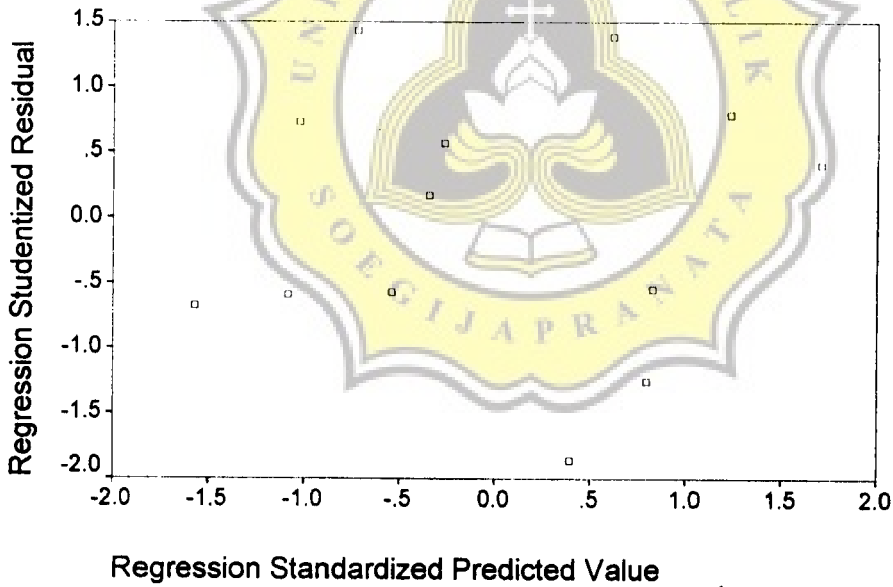
Normal P-P Plot of Regression Sta

Dependent Variable: LNRI



Scatterplot

Dependent Variable: LNRI



Heteroskedastisitas (Uji Park)

Descriptive Statistics

	Mean	Std. Deviation	N
LNE2	-.3640	1.31133	13
LNRF	-1.8126	.07115	13
LNKURS	9.2074	.07300	13

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNKURS, LNRF ^a		Enter

a. All requested variables entered.

b. Dependent Variable: LNE2

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.180 ^a	.033	-.161	1.41295

Model Summary^b

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.033	.168	2	10	.848	1.278

a. Predictors: (Constant), LNKURS, LNRF

b. Dependent Variable: LNE2

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.671	2	.335	.168	.848 ^a
	Residual	19.964	10	1.996		
	Total	20.635	12			

a. Predictors: (Constant), LNKURS, LNRF

b. Dependent Variable: LNE2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	8.288	60.293		.137	.893
	LNRF	3.414	6.161	.185	.554	.592
	LNKURS	-.268	6.006	-.015	-.045	.965



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	LNRFL	.866	1.155
	LNKURS	.866	1.155

a. Dependent Variable: LNE2

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	LNRFL	LNKURS
1	1	2.999	1.000	.00	.00	.00
	2	1.033E-03	53.880	.01	.79	.01
	3	2.303E-05	360.882	.99	.21	.99

a. Dependent Variable: LNE2

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.8397	-.1144	-.3640	.23642	13
Std. Predicted Value	-2.012	1.056	.000	1.000	13
Standard Error of Predicted Value	.44258	.90946	.66401	.14648	13
Adjusted Predicted Value	-.8165	.5524	-.2861	.43353	13
Residual	-2.9711	1.9657	.0000	1.28984	13
Std. Residual	-2.103	1.391	.000	.913	13
Stud. Residual	-2.343	1.465	-.024	1.018	13
Deleted Residual	-3.6890	2.1796	-.0780	1.61408	13
Stud. Deleted Residual	-3.310	1.568	-.092	1.230	13
Mahal. Distance	.254	4.048	1.846	1.208	13
Cook's Distance	.001	.442	.083	.140	13
Centered Leverage Value	.021	.337	.154	.101	13

a. Dependent Variable: LNE2

Heteroskedastisitas (Uji Glejser)

Descriptive Statistics

	Mean	Std. Deviation	N
ABSE	1.0028	.62553	13
LNRF	-1.8126	.07115	13
LNKURS	9.2074	.07300	13

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNKURS, LNRF ^a		Enter

a. All requested variables entered.

b. Dependent Variable: ABSE

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.316 ^a	.100	-.080	.65010

Model Summary^b

Model	Change Statistics					Durbin-Watson
	R Square Change	F Change	df1	df2	Sig. F Change	
1	.100	.555	2	10	.591	1.546

a. Predictors: (Constant), LNKURS, LNRF

b. Dependent Variable: ABSE

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.469	2	.235	.555	.591 ^a
	Residual	4.226	10	.423		
	Total	4.695	12			

a. Predictors: (Constant), LNKURS, LNRF

b. Dependent Variable: ABSE

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	11.231	27.741		.405	.694
	LNRF	2.932	2.835	.334	1.034	.325
	LNKURS	-.534	2.763	-.062	-.193	.851



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	L NRF	.866	1.155
	L NKURS	.866	1.155

a. Dependent Variable: ABSE

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	L NRF	L NKURS
1	1	2.999	1.000	.00	.00	.00
	2	1.033E-03	53.880	.01	.79	.01
	3	2.303E-05	360.882	.99	.21	.99

a. Dependent Variable: ABSE

Residuals Statistics^a

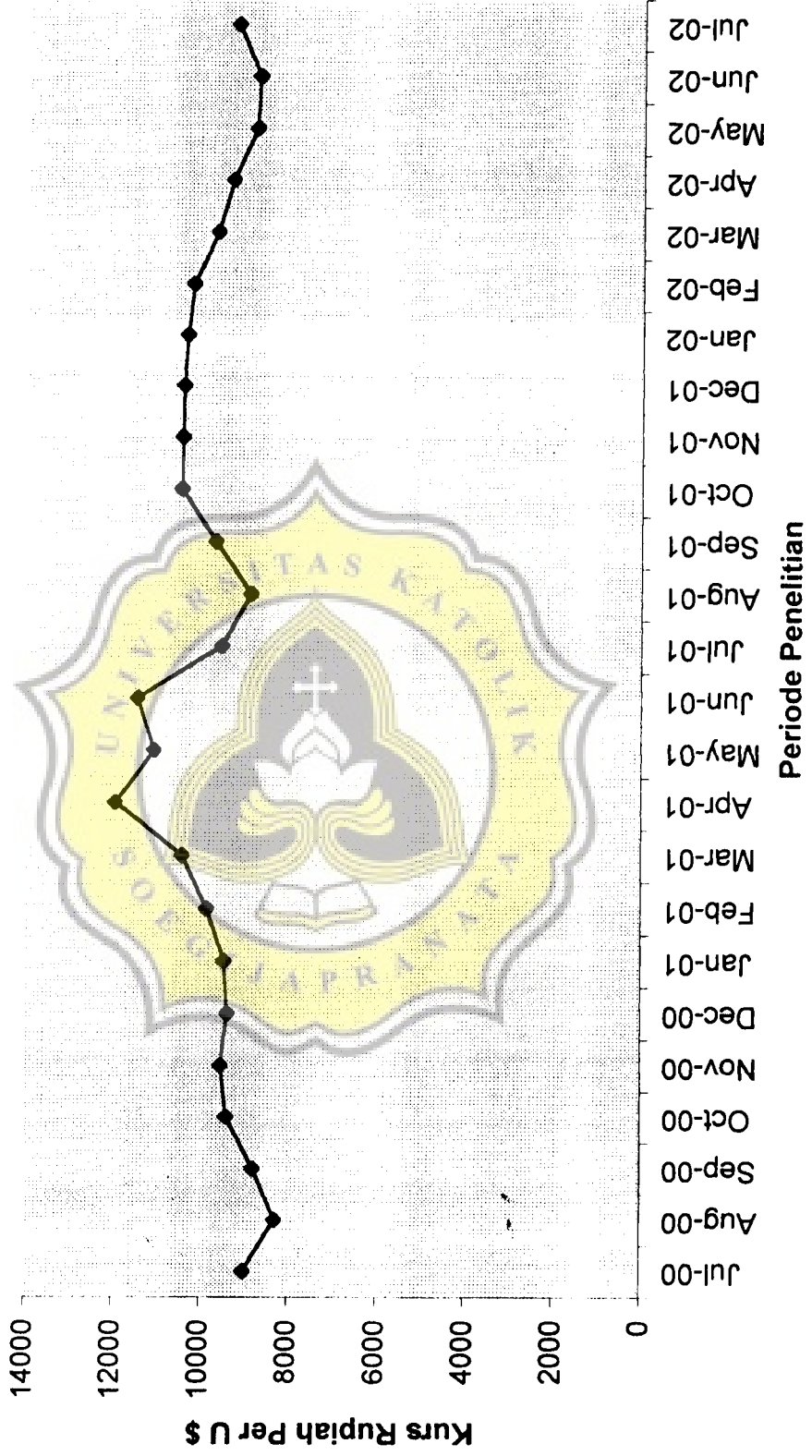
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.6079	1.2044	1.0028	.19772	13
Std. Predicted Value	-1.997	1.020	.000	1.000	13
Standard Error of Predicted Value	.20363	.41844	.30551	.06740	13
Adjusted Predicted Value	.6120	1.4095	1.0406	.25135	13
Residual	-.9685	1.2636	.0000	.59346	13
Std. Residual	-1.490	1.944	.000	.913	13
Stud. Residual	-1.660	2.047	-.025	1.005	13
Deleted Residual	-1.2025	1.4010	-.0378	.72334	13
Stud. Deleted Residual	-1.850	2.547	.000	1.120	13
Mahal. Distance	.254	4.048	1.846	1.208	13
Cook's Distance	.000	.263	.071	.087	13
Centered Leverage Value	.021	.337	.154	.101	13

a. Dependent Variable: ABSE

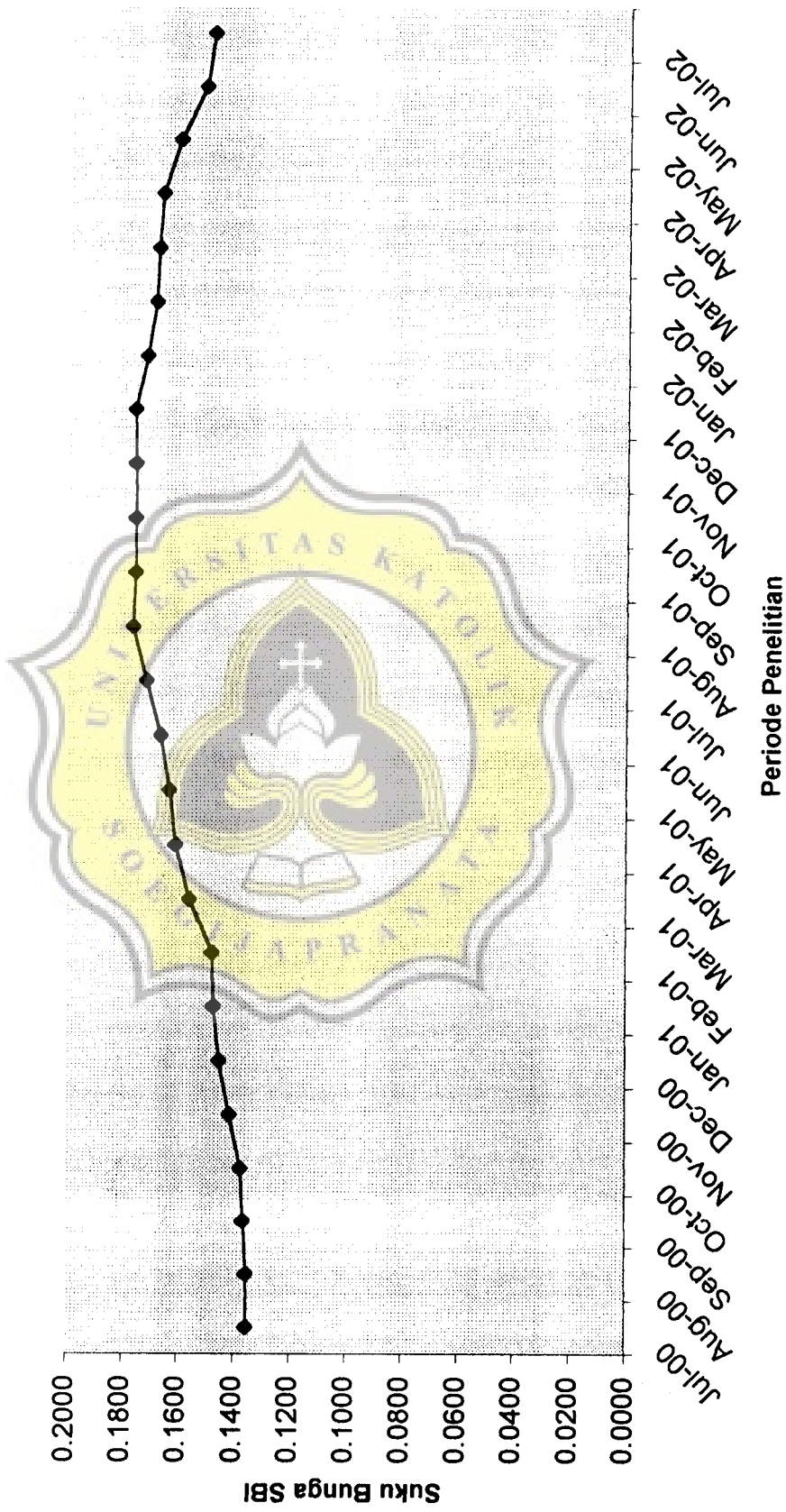
LAMPIRAN IV
GRAFIK FLUKTUASI KURS RUPIAH PER US \$
DAN SUKU BUNGA SERTIFIKAT BANK
INDONESIA (SBI) TERHADAP RETURN SAHAM
“BLUE CHIP”



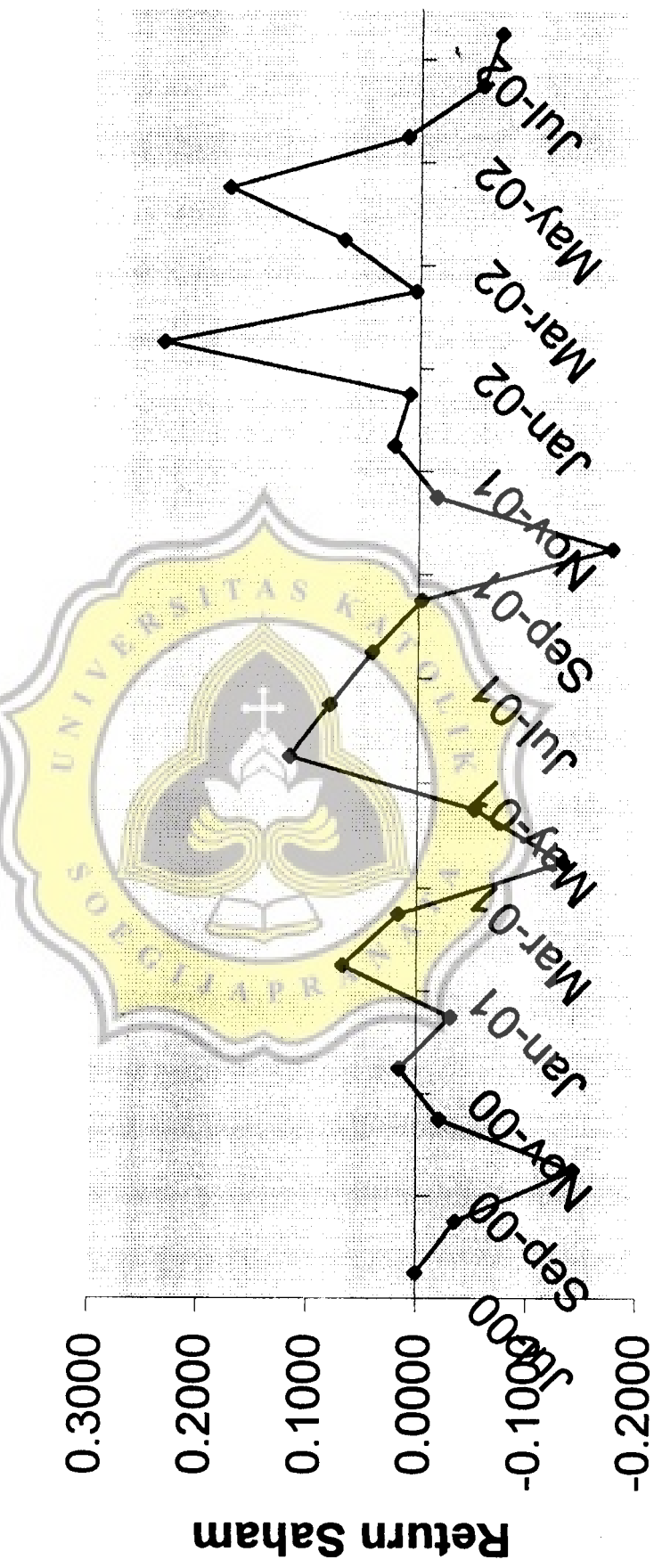
Grafik Perkembangan Kurs Rupiah Per US \$



Grafik Perkembangan Suku Bunga
Sertifikat Bank Indonesia (SBI)

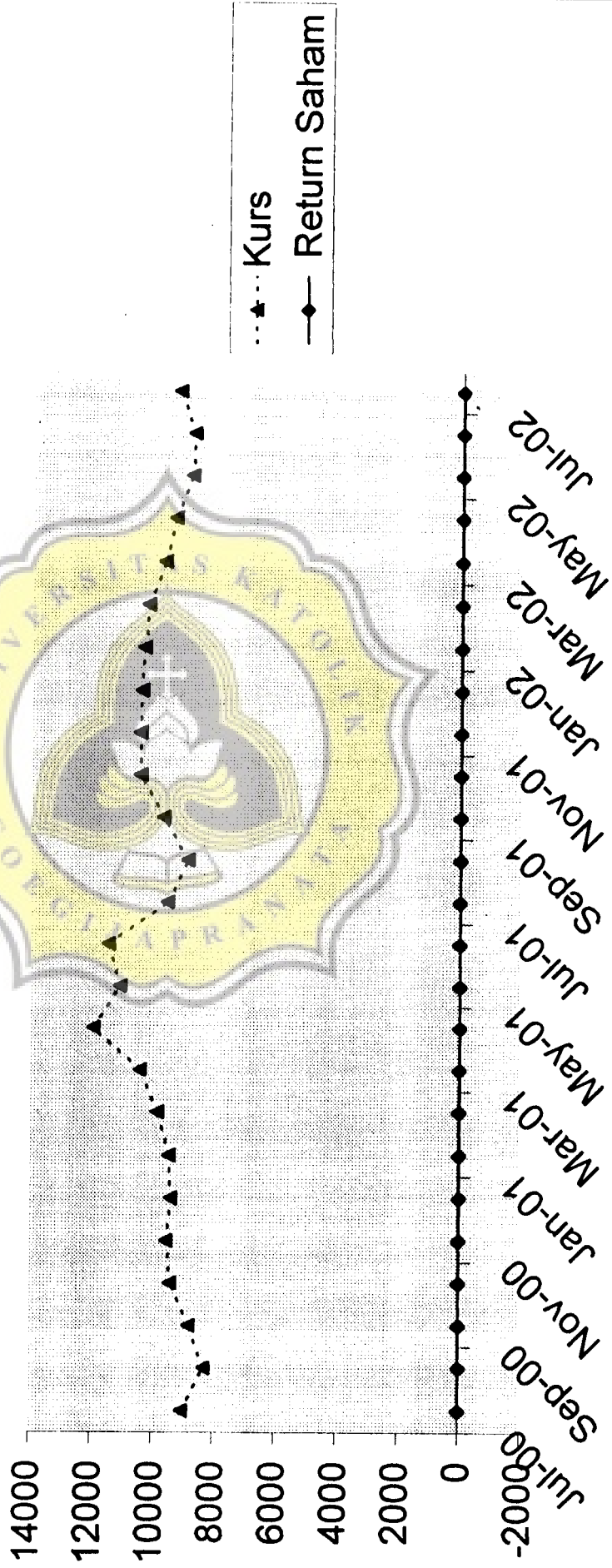


Grafik Return Saham "Blue Chip"

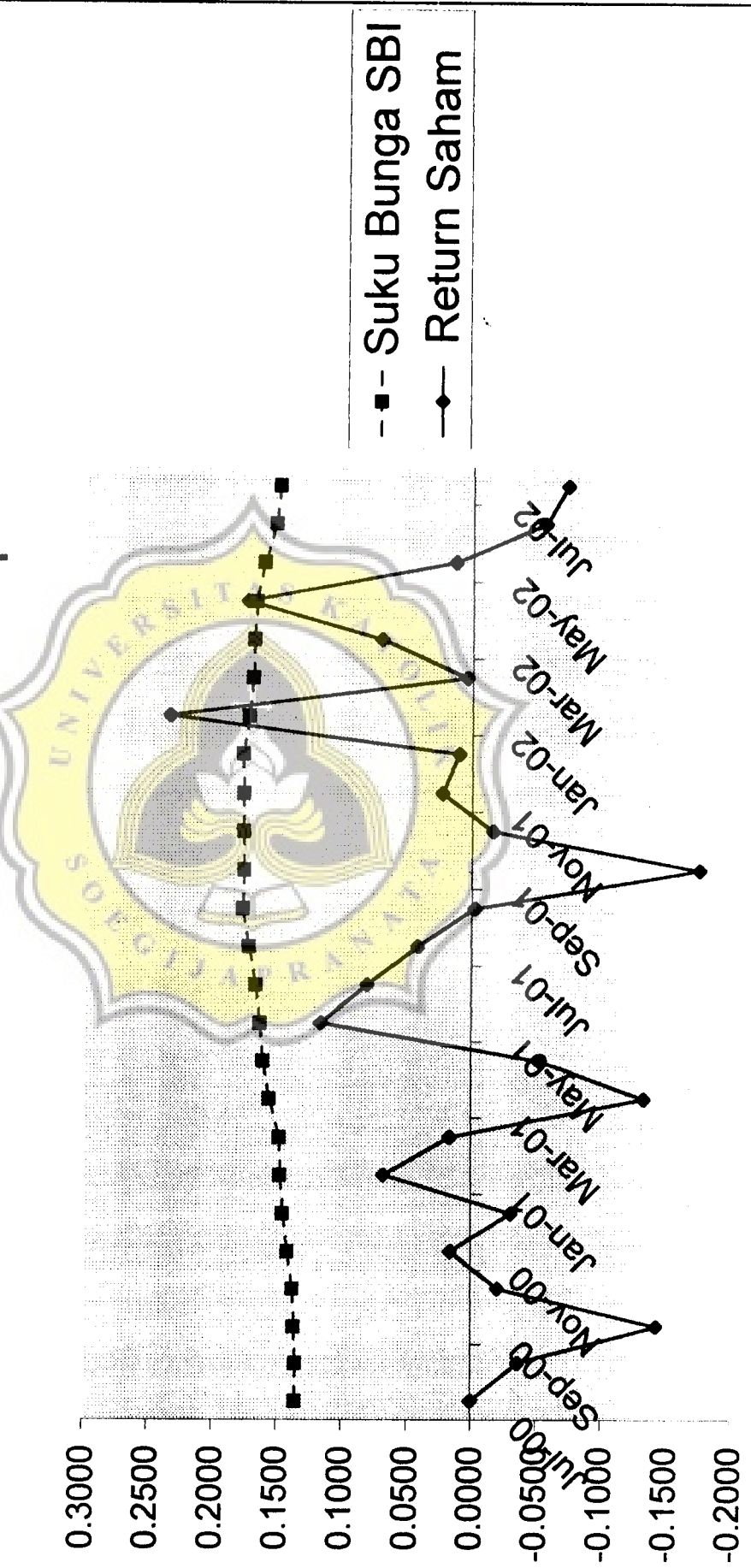


Periode Penelitian

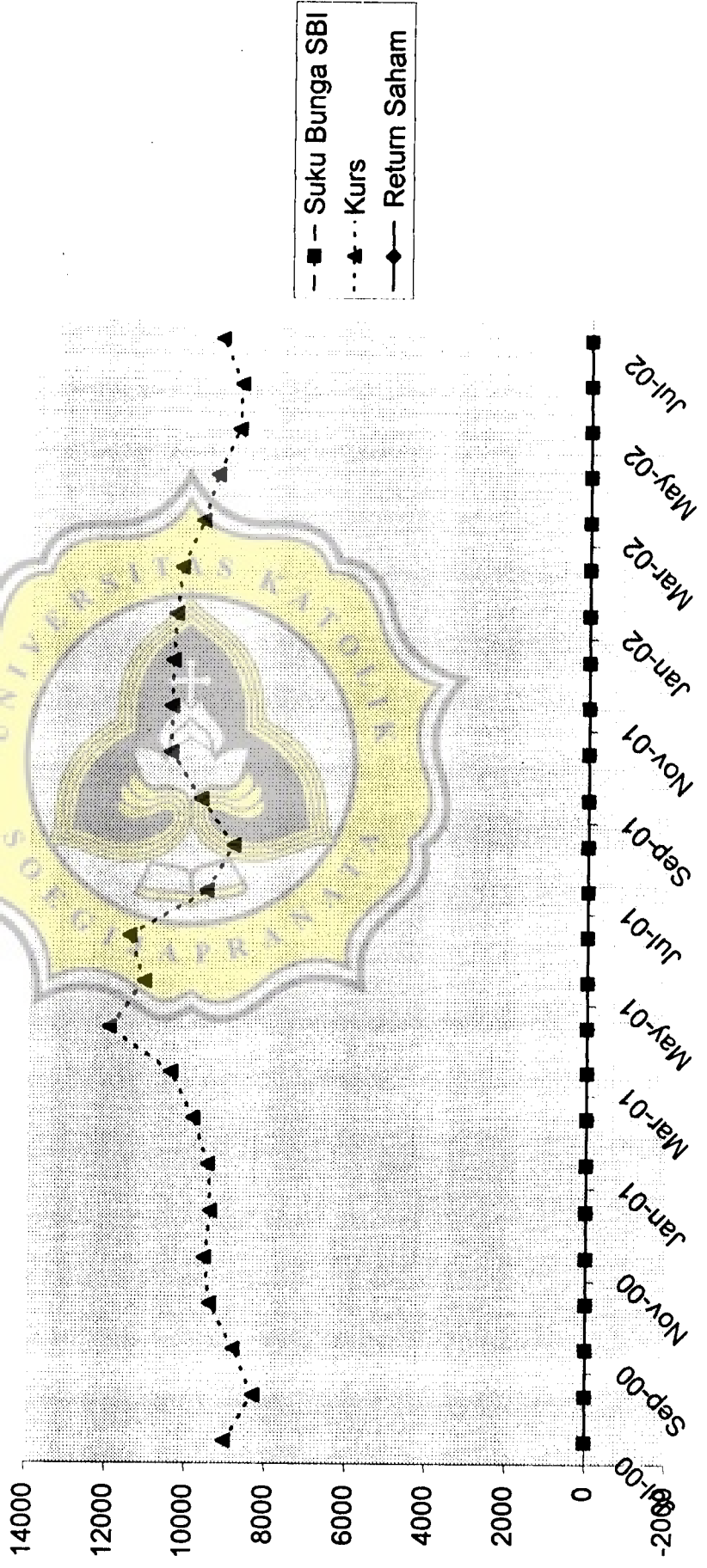
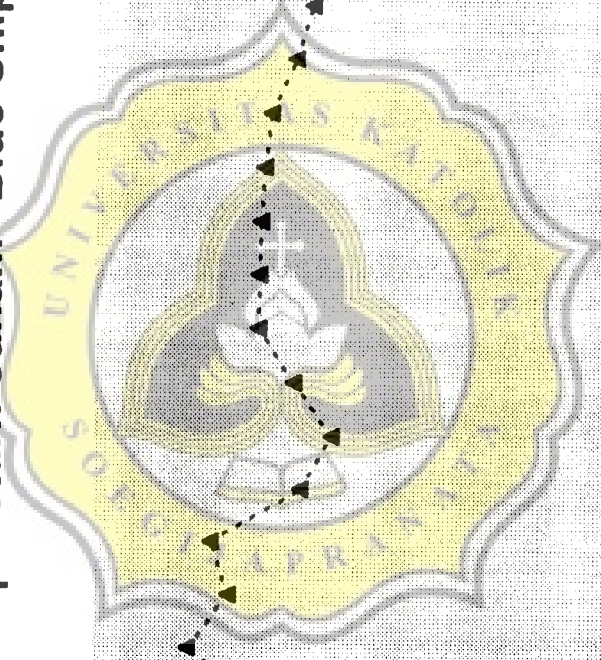
Grafik Fluktuasi Kurs Rupiah Per US \$ Terhadap Return Saham "Blue Chip"



**Grafik Fluktuasi Suku Bunga SBI Terhadap
Return Saham "Blue Chip"**



Grafik Fluktuasi Kurs Rupiah Per US \$ dan Suku Bunga SBI Terhadap Return Saham "Blue Chip"

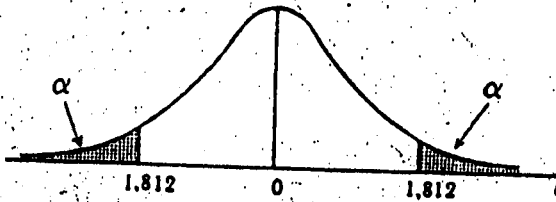


-■- Suku Bunga SBI
 -▲- Kurs
 -◆- Return Saham



LAMPIRAN V
TABEL DISTRIBUSI t
DAN
TABEL DISTRIBUSI F

TABEL VI Titik persentasi distribusi t



Bagi d.f. = 10

$P(t > 1.812) = 0,05$

$P(t < -1.812) = 0,05$

d.f. \ α	.25	.20	.15	.10	.05	.025	.01	.005	.0005
1	1,000	1,376	1,963	3,078	6,314	12,706	31,821	63,657	636,619
2	,816	1,061	1,386	1,886	2,920	4,303	6,965	9,925	31,598
3	,765	,978	1,250	1,638	2,353	3,182	4,541	5,841	12,941
4	,741	,941	1,190	1,533	2,132	2,776	3,747	4,604	8,610
5	,727	,920	1,156	1,476	2,015	2,571	3,365	4,032	6,859
6	,718	,906	1,134	1,440	1,943	2,447	3,143	3,707	5,959
7	,711	,896	1,119	1,415	1,895	2,365	2,998	3,499	5,405
8	,706	,889	1,108	1,397	1,860	2,306	2,896	3,355	5,041
9	,703	,885	1,100	1,383	1,833	2,262	2,821	3,250	4,781
10	,700	,879	1,093	1,372	1,812	2,228	2,764	3,169	4,587
11	,697	,876	1,088	1,363	1,796	2,201	2,718	3,106	4,437
12	,695	,873	1,083	1,356	1,782	2,179	2,681	3,055	4,318
13	,694	,870	1,079	1,350	1,771	2,160	2,650	3,012	4,221
14	,692	,868	1,076	1,345	1,761	2,145	2,624	2,977	4,140
15	,691	,866	1,074	1,341	1,753	2,131	2,602	2,947	4,073
16	,690	,865	1,071	1,337	1,746	2,120	2,583	2,921	4,015
17	,689	,863	1,069	1,333	1,740	2,110	2,567	2,898	3,965
18	,688	,862	1,067	1,330	1,734	2,101	2,552	2,878	3,922
19	,688	,861	1,066	1,328	1,729	2,093	2,539	2,861	3,883
20	,687	,860	1,064	1,325	1,725	2,086	2,528	2,845	3,850
21	,686	,859	1,063	1,323	1,721	2,080	2,518	2,831	3,819
22	,686	,858	1,061	1,321	1,717	2,074	2,508	2,819	3,792
23	,685	,858	1,060	1,319	1,714	2,069	2,500	2,807	3,767
24	,685	,857	1,059	1,318	1,711	2,064	2,492	2,397	3,745
25	,684	,856	1,058	1,316	1,708	2,060	2,485	2,787	3,722
26	,684	,856	1,058	1,315	1,706	2,056	2,479	2,779	3,707
27	,684	,855	1,057	1,314	1,703	2,052	2,473	2,771	3,690
28	,683	,855	1,056	1,313	1,701	2,018	2,467	2,763	3,674
29	,683	,854	1,055	1,311	1,699	2,045	2,462	2,756	3,650
30	,683	,854	1,055	1,310	1,697	2,042	2,457	2,750	3,646
40	,681	,851	1,050	1,305	1,684	2,021	2,423	2,704	3,551
60	,679	,843	1,046	1,296	1,671	2,000	2,390	2,660	3,460
120	,677	,845	1,041	1,289	1,658	1,980	2,358	2,617	3,373
∞	,674	,842	1,036	1,282	1,645	1,960	2,326	2,576	3,291

Sumber: Fisher and Yates: *Statistical Tables for Biological Agricultural and Medical Research*, Tabel III. Izin Penerbit: Oliver and Boyd, Ltd, Edinburg, England.

TABEL XII Distribusi F

Cetak biasa = 5%

Cetak kuraf = 1%



Derajat bebas bagi pembagi (v_2)

Derajat bebas bagi pembagi (v_2)	Derajat bebas bagi pembilang (v_1)																								
	1	2	3	4	5	6	7	8	9	10	11	12	14	16	20	24	30	40	50	75	100	200	500	∞	
1	161	206	216	225	230	234	237	239	241	242	243	244	245	246	248	249	250	251	252	253	253	254	254	254	254
2	18,51	19,00	19,16	19,25	19,30	19,33	19,36	19,37	19,38	19,39	19,40	19,41	19,42	19,43	19,44	19,45	19,46	19,47	19,47	19,48	19,49	19,49	19,50	19,50	19,50
3	34,12	30,81	29,46	28,77	28,24	27,91	27,67	27,49	27,34	27,23	27,13	27,05	26,97	26,89	26,83	26,60	26,50	26,41	26,30	26,27	26,23	26,18	26,14	26,12	26,12
4	7,71	6,94	6,59	6,39	6,26	6,16	6,09	6,04	6,00	5,96	5,93	5,91	5,87	5,84	5,80	5,77	5,74	5,71	5,70	5,68	5,66	5,65	5,64	5,63	5,63
5	6,61	5,79	5,41	5,19	5,05	4,95	4,88	4,82	4,78	4,74	4,70	4,68	4,64	4,60	4,56	4,53	4,50	4,46	4,44	4,42	4,40	4,38	4,37	4,36	4,36
6	5,99	5,14	4,76	4,53	4,39	4,28	4,21	4,15	4,10	4,06	4,03	4,00	3,96	3,92	3,87	3,84	3,81	3,77	3,75	3,72	3,71	3,69	3,68	3,67	3,67
7	5,59	4,74	4,35	4,12	3,97	3,87	3,79	3,73	3,68	3,63	3,60	3,57	3,52	3,49	3,44	3,41	3,38	3,34	3,32	3,29	3,28	3,25	3,24	3,23	3,23
8	5,32	4,46	4,07	3,84	3,69	3,58	3,50	3,44	3,39	3,34	3,31	3,28	3,23	3,20	3,15	3,12	3,08	3,05	3,03	3,00	2,98	2,96	2,94	2,93	2,93
9	5,12	4,26	3,86	3,63	3,48	3,37	3,29	3,23	3,18	3,13	3,10	3,07	3,02	2,98	2,93	2,90	2,86	2,82	2,80	2,77	2,76	2,73	2,72	2,71	2,71
10	4,96	4,10	3,71	3,48	3,33	3,22	3,14	3,07	3,02	2,97	2,91	2,86	2,82	2,77	2,74	2,70	2,67	2,64	2,62	2,59	2,57	2,56	2,55	2,54	2,54
	10,04	7,56	6,55	5,99	5,64	5,39	5,21	5,06	4,95	4,85	4,78	4,71	4,60	4,52	4,41	4,33	4,25	4,17	4,12	4,05	4,01	3,96	3,93	3,91	3,91



Distribusi F (lanjutan)

Derajat bebas bagi pembagi (v_2)	Derajat bebas bagi pembilang (v_1)																							
	1	2	3	4	5	6	7	8	9	10	11	12	14	16	20	24	30	40	50	75	100	200	500	∞
11	4.94	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.86	2.82	2.79	2.74	2.70	2.65	2.61	2.57	2.53	2.50	2.47	2.45	2.42	2.41	2.40
12	9.65	7.20	6.22	5.67	5.32	5.07	4.88	4.74	4.63	4.54	4.46	4.40	4.29	4.21	4.10	4.02	3.95	3.86	3.80	3.74	3.70	3.66	3.62	3.60
13	4.75	3.88	3.49	3.26	3.11	3.00	2.92	2.85	2.80	2.76	2.72	2.69	2.64	2.60	2.54	2.50	2.46	2.42	2.40	2.36	2.35	2.32	2.31	2.30
14	9.33	6.93	5.95	5.41	5.06	4.82	4.65	4.50	4.39	4.30	4.22	4.16	4.05	3.98	3.86	3.78	3.70	3.61	3.56	3.49	3.46	3.41	3.39	3.36
15	4.67	3.80	3.41	3.18	3.02	2.92	2.84	2.77	2.72	2.67	2.63	2.60	2.55	2.51	2.46	2.42	2.38	2.34	2.32	2.28	2.26	2.24	2.22	2.21
16	9.07	6.70	5.74	5.20	4.86	4.62	4.44	4.30	4.19	4.10	4.02	3.96	3.85	3.78	3.67	3.59	3.42	3.42	3.37	3.30	3.27	3.21	3.18	3.16
17	4.60	3.74	3.34	3.11	2.96	2.85	2.77	2.70	2.65	2.60	2.56	2.53	2.48	2.44	2.39	2.35	2.31	2.27	2.24	2.21	2.19	2.16	2.14	2.13
18	8.86	6.51	5.56	5.03	4.69	4.46	4.28	4.14	4.03	3.94	3.86	3.80	3.70	3.62	3.51	3.43	3.26	3.26	3.12	3.10	3.11	3.06	3.02	3.00
19	4.54	3.68	3.29	3.06	2.90	2.79	2.70	2.64	2.59	2.55	2.51	2.48	2.43	2.39	2.33	2.29	2.25	2.21	2.18	2.15	2.12	2.10	2.08	2.07
20	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.80	3.73	3.67	3.56	3.48	3.36	3.29	3.20	3.12	3.07	3.00	2.97	2.92	2.89	2.87
21	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.45	2.42	2.37	2.33	2.28	2.24	2.20	2.16	2.13	2.09	2.07	2.04	2.02	2.01
22	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.61	3.55	3.45	3.37	3.25	3.18	3.10	3.01	2.96	2.89	2.85	2.80	2.77	2.76
23	4.45	3.59	3.20	2.96	2.81	2.70	2.62	2.55	2.50	2.45	2.41	2.38	2.33	2.29	2.23	2.19	2.15	2.11	2.08	2.04	2.02	1.99	1.97	1.96
24	8.40	6.11	5.18	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.52	3.45	3.35	3.27	3.16	3.08	3.00	2.92	2.86	2.79	2.76	2.70	2.67	2.65
25	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34	2.29	2.25	2.19	2.15	2.11	2.07	2.04	2.00	1.98	1.95	1.93	1.92
26	8.28	6.01	5.09	4.53	4.25	4.01	3.85	3.71	3.60	3.51	3.44	3.37	3.27	3.19	3.07	3.00	2.91	2.83	2.78	2.71	2.68	2.62	2.59	2.57
27	4.38	3.52	3.13	2.90	2.74	2.63	2.55	2.48	2.43	2.38	2.34	2.31	2.26	2.21	2.15	2.11	2.07	2.02	2.00	1.96	1.94	1.91	1.90	1.88
28	8.18	5.93	5.01	4.60	4.17	3.94	3.77	3.63	3.52	3.43	3.36	3.30	3.19	3.12	3.00	2.92	2.84	2.76	2.70	2.63	2.60	2.54	2.51	2.49
29	4.35	3.49	3.10	2.87	2.71	2.60	2.52	2.45	2.40	2.35	2.31	2.28	2.23	2.18	2.12	2.08	2.04	1.99	1.95	1.92	1.90	1.87	1.85	1.84
30	8.10	5.85	4.94	4.43	4.10	3.87	3.71	3.56	3.45	3.37	3.30	3.23	3.13	3.05	2.94	2.86	2.77	2.69	2.63	2.56	2.53	2.47	2.44	2.42
31	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.28	2.25	2.20	2.15	2.09	2.05	2.00	1.96	1.93	1.89	1.87	1.84	1.82	1.81
32	8.02	5.78	4.87	4.37	4.04	3.81	3.65	3.51	3.40	3.31	3.24	3.17	3.07	2.99	2.88	2.80	2.72	2.63	2.58	2.51	2.47	2.42	2.38	2.36
33	4.30	3.44	3.05	2.82	2.66	2.55	2.47	2.40	2.35	2.30	2.26	2.23	2.18	2.13	2.07	2.03	1.98	1.93	1.91	1.87	1.85	1.81	1.80	1.78
34	7.94	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	3.18	3.12	3.02	2.94	2.83	2.75	2.67	2.58	2.53	2.46	2.42	2.37	2.33	2.31
35	4.28	3.42	3.03	2.80	2.64	2.53	2.45	2.38	2.32	2.28	2.24	2.20	2.14	2.10	2.04	2.00	1.96	1.91	1.88	1.84	1.82	1.79	1.77	1.76
36	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	3.14	3.07	2.97	2.89	2.78	2.70	2.62	2.53	2.48	2.41	2.37	2.32	2.28	2.26
37	4.26	3.40	3.01	2.78	2.62	2.51	2.43	2.36	2.30	2.26	2.22	2.18	2.13	2.09	2.02	1.98	1.94	1.89	1.86	1.82	1.80	1.76	1.74	1.73
38	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.25	3.17	3.09	3.03	2.93	2.85	2.74	2.66	2.58	2.49	2.44	2.36	2.33	2.27	2.23	2.21

Distribusi F (lanjutan)

Derajat bebas bagi pembagi (v_2)	Derajat bebas bagi pembilang (v_1)																							
	1	2	3	4	5	6	7	8	9	10	11	12	14	16	20	24	30	40	50	75	100	200	500	∞
25	4.24	3.38	2.99	2.76	2.60	2.49	2.41	2.34	2.28	2.24	2.20	2.16	2.11	2.06	2.00	1.96	1.92	1.87	1.84	1.80	1.77	1.74	1.72	1.71
	7.77	5.57	4.66	4.18	3.86	3.63	3.46	3.32	3.21	3.13	3.05	2.99	2.89	2.81	2.70	2.62	2.54	2.45	2.40	2.32	2.29	2.23	2.19	2.17
26	4.22	3.37	2.89	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15	2.10	2.05	1.99	1.95	1.90	1.85	1.82	1.78	1.76	1.72	1.70	1.69
	7.72	5.53	4.64	4.14	3.82	3.59	3.42	3.29	3.17	3.09	3.02	2.96	2.86	2.77	2.66	2.58	2.50	2.41	2.36	2.28	2.25	2.19	2.15	2.13
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.30	2.25	2.20	2.16	2.13	2.08	2.03	1.97	1.93	1.88	1.84	1.80	1.76	1.74	1.71	1.68	1.67
	7.68	5.49	4.60	4.11	3.79	3.56	3.39	3.26	3.14	3.06	2.98	2.93	2.83	2.74	2.63	2.55	2.47	2.38	2.33	2.25	2.21	2.16	2.12	2.10
28	4.20	3.34	2.95	2.71	2.56	2.44	2.36	2.29	2.24	2.19	2.15	2.12	2.06	2.02	1.96	1.91	1.87	1.81	1.78	1.75	1.72	1.69	1.67	1.65
	7.64	5.54	4.57	4.07	3.76	3.53	3.36	3.23	3.11	3.03	2.95	2.90	2.80	2.71	2.60	2.52	2.44	2.35	2.30	2.22	2.18	2.13	2.09	2.06
29	4.18	3.33	2.93	2.70	2.54	2.43	2.35	2.28	2.22	2.18	2.14	2.10	2.05	2.00	1.94	1.90	1.85	1.80	1.77	1.73	1.71	1.68	1.65	1.64
	7.60	5.52	4.54	4.04	3.73	3.50	3.33	3.20	3.08	3.00	2.92	2.87	2.77	2.68	2.57	2.49	2.41	2.32	2.27	2.19	2.15	2.10	2.06	2.03
30	4.17	3.32	2.92	2.69	2.53	2.42	2.34	2.27	2.21	2.16	2.12	2.09	2.04	1.99	1.93	1.89	1.84	1.79	1.76	1.72	1.69	1.66	1.64	1.62
	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.06	2.98	2.90	2.84	2.74	2.66	2.55	2.47	2.38	2.29	2.24	2.16	2.13	2.07	2.03	2.01
32	4.15	3.30	2.90	2.67	2.51	2.40	2.32	2.25	2.19	2.14	2.10	2.07	2.02	1.97	1.91	1.86	1.82	1.76	1.74	1.69	1.67	1.64	1.61	1.59
	7.50	5.34	4.46	3.97	3.66	3.42	3.25	3.12	3.01	2.94	2.86	2.80	2.70	2.62	2.51	2.42	2.34	2.25	2.20	2.12	2.08	2.02	1.98	1.96
34	4.13	3.28	2.88	2.65	2.49	2.38	2.30	2.23	2.17	2.12	2.08	2.05	2.00	1.95	1.89	1.84	1.80	1.74	1.71	1.67	1.64	1.61	1.59	1.57
	7.44	5.29	4.42	3.93	3.61	3.38	3.21	3.08	2.97	2.89	2.82	2.76	2.66	2.58	2.47	2.38	2.30	2.21	2.15	2.08	2.04	1.98	1.94	1.91
36	4.11	3.26	2.86	2.63	2.48	2.36	2.28	2.21	2.15	2.10	2.06	2.03	1.99	1.93	1.87	1.82	1.78	1.72	1.69	1.65	1.62	1.59	1.56	1.55
	7.39	5.25	4.38	3.89	3.58	3.35	3.18	3.04	2.94	2.86	2.78	2.72	2.62	2.54	2.43	2.35	2.26	2.17	2.12	2.04	2.00	1.94	1.90	1.87
38	4.10	3.25	2.85	2.62	2.46	2.35	2.26	2.19	2.14	2.09	2.05	2.02	1.96	1.92	1.85	1.80	1.76	1.71	1.67	1.63	1.60	1.57	1.54	1.53
	7.35	5.21	4.34	3.86	3.54	3.32	3.15	3.02	2.91	2.82	2.75	2.69	2.59	2.51	2.40	2.32	2.22	2.14	2.08	2.00	1.97	1.90	1.86	1.84
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.07	2.04	2.00	1.95	1.90	1.84	1.79	1.74	1.69	1.66	1.61	1.57	1.54	1.51	1.49
	7.31	5.18	4.31	3.83	3.51	3.29	3.12	2.99	2.88	2.80	2.73	2.66	2.56	2.49	2.37	2.29	2.20	2.11	2.05	1.97	1.94	1.88	1.84	1.81
42	4.07	3.22	2.83	2.59	2.44	2.32	2.24	2.17	2.11	2.06	2.02	1.99	1.94	1.89	1.82	1.78	1.73	1.68	1.64	1.60	1.57	1.54	1.51	1.49
	7.27	5.15	4.29	3.80	3.49	3.26	3.10	2.96	2.86	2.77	2.70	2.64	2.54	2.46	2.35	2.20	2.17	2.08	2.02	1.94	1.91	1.85	1.80	1.78
44	4.06	3.21	2.82	2.58	2.43	2.31	2.23	2.16	2.10	2.05	2.01	1.98	1.92	1.88	1.81	1.76	1.72	1.66	1.63	1.58	1.54	1.51	1.48	1.46
	7.24	5.12	4.26	3.78	3.46	3.24	3.07	2.94	2.84	2.75	2.68	2.62	2.52	2.44	2.32	2.24	2.15	2.06	2.00	1.92	1.86	1.82	1.78	1.75
46	4.05	3.20	2.81	2.57	2.42	2.30	2.22	2.14	2.09	2.04	2.00	1.97	1.91	1.87	1.80	1.75	1.71	1.65	1.62	1.57	1.54	1.51	1.48	1.46
	7.21	5.10	4.24	3.76	3.44	3.22	3.05	2.92	2.82	2.73	2.66	2.60	2.50	2.42	2.30	2.22	2.13	2.04	1.98	1.90	1.86	1.80	1.76	1.72
∞	3.84	2.99	2.60	2.37	2.21	2.09	2.01	1.94	1.88	1.83	1.79	1.75	1.69	1.64	1.57	1.52	1.46	1.40	1.35	1.28	1.24	1.17	1.11	1.00
	6.64	4.60	3.78	3.32	3.02	2.80	2.64	2.51	2.41	2.32	2.24	2.18	2.07	1.99	1.87	1.79	1.69	1.59	1.52	1.41	1.36	1.25	1.15	1.00

Statistical Tables

Table A.6: Critical Values for the F Distribution ($\alpha = 0.1$)

ν_1	1	2	3	4	5	6	8	10	15
1	198.5	199.9	200.1	202.5	206.1	208.9	208.1	205.6	201.7
2	18.50	19.00	19.17	19.25	19.30	19.33	19.37	19.40	19.43
3	16.17	16.82	17.06	17.21	17.24	17.27	17.29	17.33	17.37
4	14.20	14.80	15.09	15.28	15.32	15.34	15.37	15.40	15.43
5	12.66	13.27	13.56	13.71	13.74	13.76	13.78	13.81	13.84
6	11.71	12.32	12.61	12.76	12.79	12.81	12.83	12.85	12.88
7	11.01	11.62	11.91	12.06	12.09	12.11	12.13	12.15	12.18
8	10.46	11.07	11.36	11.51	11.54	11.56	11.58	11.60	11.63
9	10.00	10.61	10.90	11.05	11.08	11.10	11.12	11.14	11.17
10	9.62	10.23	10.52	10.67	10.70	10.72	10.74	10.76	10.79
11	9.30	9.91	10.20	10.35	10.38	10.40	10.42	10.44	10.47
12	9.02	9.63	9.92	10.07	10.10	10.12	10.14	10.16	10.19
13	8.78	9.39	9.68	9.83	9.86	9.88	9.90	9.92	9.95
14	8.57	9.18	9.47	9.62	9.65	9.67	9.69	9.71	9.74
15	8.39	8.99	9.28	9.43	9.46	9.48	9.50	9.52	9.55
16	8.23	8.84	9.13	9.28	9.31	9.33	9.35	9.37	9.40
17	8.09	8.70	8.99	9.14	9.17	9.19	9.21	9.23	9.26
18	7.96	8.57	8.86	9.01	9.04	9.06	9.08	9.10	9.13
19	7.84	8.45	8.74	8.89	8.92	8.94	8.96	8.98	9.01
20	7.73	8.34	8.63	8.78	8.81	8.83	8.85	8.87	8.90
21	7.63	8.24	8.53	8.68	8.71	8.73	8.75	8.77	8.80
22	7.54	8.15	8.44	8.59	8.62	8.64	8.66	8.68	8.71
23	7.46	8.07	8.36	8.51	8.54	8.56	8.58	8.60	8.63
24	7.38	7.99	8.28	8.43	8.46	8.48	8.50	8.52	8.55
25	7.31	7.92	8.21	8.36	8.39	8.41	8.43	8.45	8.48
26	7.24	7.85	8.14	8.29	8.32	8.34	8.36	8.38	8.41
27	7.18	7.79	8.08	8.23	8.26	8.28	8.30	8.32	8.35
28	7.12	7.73	8.02	8.17	8.20	8.22	8.24	8.26	8.29
29	7.07	7.68	7.97	8.12	8.15	8.17	8.19	8.21	8.24
30	7.02	7.63	7.92	8.07	8.10	8.12	8.14	8.16	8.19
40	6.87	7.48	7.77	7.92	7.95	7.97	7.99	8.01	8.04
50	6.75	7.36	7.65	7.80	7.83	7.85	7.87	7.89	7.92
60	6.65	7.26	7.55	7.70	7.73	7.75	7.77	7.79	7.82
70	6.57	7.18	7.47	7.62	7.65	7.67	7.69	7.71	7.74
80	6.50	7.11	7.40	7.55	7.58	7.60	7.62	7.64	7.67
90	6.44	7.05	7.34	7.49	7.52	7.54	7.56	7.58	7.61
100	6.39	7.00	7.29	7.44	7.47	7.49	7.51	7.53	7.56
125	6.33	6.94	7.23	7.38	7.41	7.43	7.45	7.47	7.50
150	6.28	6.89	7.18	7.33	7.36	7.38	7.40	7.42	7.45
200	6.23	6.84	7.13	7.28	7.31	7.33	7.35	7.37	7.40
∞	6.18	6.79	7.08	7.23	7.26	7.28	7.30	7.32	7.35

White entries are F_{α} corresponding to $\Pr(F_{\alpha,d} \geq F_c) = .01$.

Computed using Fortran subroutines from the IMSL Library.

TABLE A.8 Critical Values for the F Distribution ($\alpha = .05$)

d	$n = 1$	2	3	4	5	6	8	10	15
1	161.4	199.5	215.7	224.6	230.2	234.0	238.9	241.9	245.9
2	18.51	19.00	19.16	19.25	19.30	19.33	19.37	19.40	19.43
3	10.13	9.55	9.28	9.12	9.01	8.94	8.85	8.79	8.70
4	7.71	6.94	6.59	6.39	6.26	6.16	6.04	5.96	5.86
5	6.61	5.79	5.41	5.19	5.05	4.95	4.82	4.74	4.62
6	5.99	5.14	4.76	4.53	4.39	4.28	4.15	4.06	3.94
7	5.59	4.74	4.35	4.12	3.97	3.87	3.73	3.64	3.51
8	5.32	4.46	4.07	3.84	3.69	3.58	3.44	3.35	3.22
9	5.12	4.26	3.86	3.63	3.48	3.37	3.23	3.14	3.01
10	4.96	4.10	3.71	3.48	3.33	3.22	3.07	2.98	2.85
11	4.84	3.98	3.59	3.36	3.20	3.09	2.95	2.85	2.72
12	4.75	3.89	3.49	3.26	3.11	3.00	2.85	2.75	2.62
13	4.67	3.81	3.41	3.18	3.03	2.92	2.77	2.67	2.53
14	4.60	3.74	3.34	3.11	2.96	2.85	2.70	2.60	2.46
15	4.54	3.68	3.29	3.06	2.90	2.79	2.64	2.54	2.40
16	4.49	3.63	3.24	3.01	2.85	2.74	2.59	2.49	2.35
17	4.45	3.59	3.20	2.96	2.81	2.70	2.55	2.45	2.31
18	4.41	3.55	3.16	2.93	2.77	2.66	2.51	2.41	2.27
19	4.38	3.52	3.13	2.90	2.74	2.63	2.48	2.38	2.23
20	4.35	3.49	3.10	2.87	2.71	2.60	2.45	2.35	2.20
21	4.32	3.47	3.07	2.84	2.68	2.57	2.42	2.32	2.18
22	4.30	3.44	3.05	2.82	2.66	2.55	2.40	2.30	2.15
23	4.28	3.42	3.03	2.80	2.64	2.53	2.37	2.27	2.23
24	4.26	3.40	3.01	2.78	2.62	2.51	2.36	2.25	2.11
25	4.24	3.39	2.99	2.76	2.60	2.49	2.34	2.24	2.09
26	4.23	3.37	2.98	2.74	2.59	2.47	2.32	2.22	2.07
27	4.21	3.35	2.96	2.73	2.57	2.46	2.31	2.20	2.06
28	4.20	3.34	2.95	2.71	2.56	2.45	2.29	2.19	2.04
29	4.18	3.33	2.93	2.70	2.55	2.43	2.28	2.18	2.03
30	4.17	3.32	2.92	2.69	2.53	2.42	2.27	2.16	2.01
40	4.08	3.23	2.84	2.61	2.45	2.34	2.18	2.08	1.92
50	4.03	3.18	2.79	2.56	2.40	2.29	2.13	2.03	1.87
60	4.00	3.15	2.76	2.53	2.37	2.25	2.10	1.99	1.84
70	3.98	3.13	2.74	2.50	2.35	2.23	2.07	1.97	1.81
80	3.96	3.11	2.72	2.49	2.33	2.21	2.06	1.95	1.79
90	3.95	3.10	2.71	2.47	2.32	2.20	2.04	1.94	1.78
100	3.94	3.09	2.70	2.46	2.31	2.19	2.03	1.93	1.77
125	3.92	3.07	2.68	2.44	2.29	2.17	2.01	1.91	1.75
150	3.90	3.06	2.66	2.43	2.27	2.16	2.00	1.89	1.73
200	3.89	3.04	2.65	2.42	2.26	2.14	1.98	1.88	1.72
∞	3.84	3.00	2.60	2.37	2.21	2.10	1.94	1.83	1.67

Note: Table entry gives F' corresponding to $\Pr(F_{n,d} \geq F') = .05$.

Source: Computed using Fortran subroutines from the IMSL Library.

LAMPIRAN VI
TABEL DURBIN WATSON



Statistical Tables

TABLE A.3 Durbin-Watson Statistic-Significance Points for d_1 and d_u (For Two-Tailed Test, $\alpha = .05$)

n	k = 1		k = 2		k = 3		k = 4		k = 5	
	d_1	d_u	d_1	d_u	d_1	d_u	d_1	d_u	d_1	d_u
14	0.95	1.21	0.83	1.40	0.71	1.61	0.59	1.84	0.48	2.09
16	0.98	1.24	0.86	1.40	0.75	1.59	0.64	1.80	0.53	2.03
17	1.01	1.25	0.90	1.40	0.79	1.58	0.68	1.77	0.57	1.98
18	1.03	1.26	0.93	1.40	0.82	1.56	0.72	1.74	0.62	1.93
19	1.06	1.28	0.96	1.41	0.86	1.55	0.76	1.72	0.66	1.90
20	1.08	1.28	0.99	1.41	0.89	1.55	0.79	1.70	0.70	1.87
21	1.10	1.30	1.01	1.41	0.92	1.54	0.83	1.69	0.73	1.84
22	1.12	1.31	1.04	1.42	0.95	1.54	0.86	1.68	0.77	1.82
23	1.14	1.32	1.06	1.42	0.97	1.54	0.89	1.67	0.80	1.80
24	1.16	1.33	1.08	1.43	1.00	1.54	0.91	1.66	0.83	1.79
25	1.18	1.34	1.10	1.43	1.02	1.54	0.94	1.65	0.86	1.77
26	1.19	1.35	1.12	1.44	1.04	1.54	0.96	1.65	0.88	1.76
27	1.21	1.36	1.13	1.44	1.06	1.54	0.99	1.64	0.91	1.75
28	1.22	1.37	1.15	1.45	1.08	1.54	1.01	1.64	0.93	1.74
29	1.24	1.38	1.17	1.45	1.10	1.54	1.03	1.63	0.96	1.73
30	1.25	1.38	1.18	1.46	1.12	1.54	1.05	1.63	0.98	1.73
31	1.26	1.39	1.20	1.47	1.13	1.55	1.07	1.63	1.00	1.72
32	1.27	1.40	1.21	1.47	1.15	1.55	1.08	1.62	1.02	1.71
33	1.28	1.41	1.22	1.48	1.16	1.55	1.10	1.62	1.04	1.71
34	1.29	1.41	1.24	1.48	1.17	1.55	1.12	1.63	1.06	1.70
35	1.30	1.42	1.25	1.48	1.19	1.55	1.13	1.63	1.07	1.70
36	1.31	1.43	1.26	1.49	1.20	1.56	1.15	1.63	1.09	1.70
37	1.32	1.43	1.27	1.49	1.21	1.56	1.16	1.62	1.10	1.70
38	1.33	1.44	1.28	1.50	1.23	1.56	1.17	1.62	1.12	1.70
39	1.34	1.44	1.29	1.50	1.24	1.56	1.19	1.63	1.13	1.69
40	1.35	1.45	1.30	1.51	1.25	1.57	1.20	1.63	1.15	1.69
45	1.39	1.48	1.34	1.53	1.30	1.58	1.25	1.63	1.21	1.69
50	1.42	1.50	1.38	1.54	1.34	1.59	1.30	1.64	1.26	1.69
55	1.45	1.52	1.41	1.56	1.37	1.60	1.33	1.64	1.30	1.69
60	1.47	1.54	1.44	1.57	1.40	1.61	1.37	1.65	1.33	1.69
65	1.49	1.55	1.46	1.59	1.43	1.62	1.40	1.66	1.36	1.69
70	1.51	1.57	1.48	1.60	1.45	1.63	1.42	1.66	1.39	1.70
75	1.53	1.58	1.50	1.61	1.47	1.64	1.45	1.67	1.42	1.70
80	1.54	1.59	1.52	1.62	1.49	1.65	1.47	1.67	1.44	1.70
85	1.56	1.60	1.53	1.63	1.51	1.65	1.49	1.68	1.46	1.71
90	1.57	1.61	1.55	1.64	1.53	1.66	1.50	1.69	1.48	1.71
95	1.58	1.62	1.56	1.65	1.54	1.67	1.52	1.69	1.50	1.71
100	1.59	1.63	1.57	1.65	1.55	1.67	1.53	1.70	1.51	1.72

n = number of observations, k = number of regressors.

Source: D. Durbin and G.S. Watson, "Testing for Serial Correlation in Least Squares Regression," *Biometrika*, 38 (1951), p. 174. Reprinted with permission of the Biometrika Trustees.

TABLE A.7 Durbin-Watson Statistic-Significance Points for d_1 and d_u (For One-Tailed Test, $\alpha = .05$)

n	k=1		k=2		k=3		k=4		k=5	
	d_1	d_u	d_1	d_u	d_1	d_u	d_1	d_u	d_1	d_u
15	1.08	1.36	0.95	1.54	0.82	1.75	0.69	1.97	0.56	2.21
16	1.10	1.37	0.98	1.54	0.86	1.73	0.74	1.93	0.62	2.15
17	1.13	1.38	1.02	1.54	0.90	1.71	0.78	1.90	0.67	2.10
18	1.16	1.39	1.05	1.53	0.93	1.69	0.82	1.87	0.71	2.06
19	1.18	1.40	1.08	1.53	0.97	1.68	0.86	1.85	0.75	2.02
20	1.20	1.41	1.10	1.54	1.00	1.68	0.90	1.83	0.79	1.99
21	1.22	1.42	1.13	1.54	1.03	1.67	0.93	1.81	0.83	1.96
22	1.24	1.43	1.15	1.54	1.05	1.66	0.96	1.80	0.86	1.94
23	1.26	1.44	1.17	1.54	1.08	1.66	0.99	1.79	0.90	1.92
24	1.27	1.45	1.19	1.55	1.10	1.66	1.01	1.78	0.93	1.90
25	1.29	1.45	1.21	1.55	1.12	1.66	1.04	1.77	0.95	1.89
26	1.30	1.46	1.22	1.55	1.14	1.65	1.06	1.76	0.98	1.88
27	1.32	1.47	1.24	1.56	1.16	1.65	1.08	1.76	1.01	1.86
28	1.33	1.48	1.26	1.56	1.18	1.65	1.10	1.75	1.03	1.85
29	1.34	1.48	1.27	1.56	1.20	1.65	1.12	1.74	1.05	1.84
30	1.35	1.49	1.28	1.57	1.21	1.65	1.14	1.74	1.07	1.83
31	1.36	1.50	1.30	1.57	1.23	1.65	1.16	1.74	1.09	1.83
32	1.37	1.50	1.31	1.57	1.24	1.65	1.18	1.73	1.11	1.82
33	1.38	1.51	1.32	1.58	1.26	1.65	1.19	1.73	1.13	1.81
34	1.39	1.51	1.33	1.58	1.27	1.65	1.21	1.73	1.15	1.81
35	1.40	1.52	1.34	1.58	1.28	1.65	1.22	1.73	1.16	1.80
36	1.41	1.52	1.35	1.59	1.29	1.65	1.24	1.73	1.18	1.80
37	1.42	1.53	1.36	1.59	1.31	1.66	1.25	1.72	1.19	1.80
38	1.43	1.54	1.37	1.59	1.32	1.66	1.26	1.72	1.21	1.79
39	1.43	1.54	1.38	1.60	1.33	1.66	1.27	1.72	1.22	1.79
40	1.44	1.54	1.39	1.60	1.34	1.66	1.29	1.72	1.23	1.79
45	1.48	1.57	1.43	1.62	1.38	1.67	1.34	1.72	1.29	1.78
50	1.50	1.59	1.46	1.63	1.42	1.67	1.38	1.72	1.34	1.77
55	1.53	1.60	1.49	1.64	1.45	1.68	1.41	1.72	1.38	1.77
60	1.55	1.62	1.51	1.65	1.48	1.69	1.44	1.73	1.41	1.77
65	1.57	1.63	1.54	1.66	1.50	1.70	1.47	1.73	1.44	1.77
70	1.58	1.64	1.55	1.67	1.52	1.70	1.49	1.74	1.46	1.77
75	1.60	1.65	1.57	1.68	1.54	1.71	1.51	1.74	1.49	1.77
80	1.61	1.66	1.59	1.69	1.56	1.72	1.53	1.74	1.51	1.77
85	1.62	1.67	1.60	1.70	1.57	1.72	1.55	1.75	1.52	1.77
90	1.63	1.68	1.61	1.70	1.59	1.73	1.57	1.75	1.54	1.78
95	1.64	1.69	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.78
100	1.65	1.69	1.63	1.72	1.61	1.74	1.59	1.76	1.57	1.78

Note: n = number of observations, k = number of regressors.

Source: J. Durbin and G.S. Watson, "Testing for Serial Correlation in Least Squares Regression. II." *Biometrika* 38 (1951), p. 173. Reprinted with permission of the Biometrika Trustees.