

LAMPIRAN I



HARI 1

No	CODE	HARGA SAHAM	EPS	PROCEEDS	IHSG
1	CKRA	400	10.1886	15900000000	593.604
2	BASS	750	134.148	52500000000	628.307
3	BDPC	575	155.1786	48924000000	613.485
4	TIRT	975	17.56	43750000000	630.556
5	TRIM	5300	4.8	1E+11	636.372
6	TBLA	2400	268.7609	3.08847E+11	633.715
7	DSFI	1150	38.72	45000000000	581.473
8	SIMM	975	153.76	30000000000	588.732
9	MEGA	1200	447.4044	1.35E+11	529.263
10	PANS	700	17.0208	44000000000	454.327
11	BBCA	1400	967.6932	9.2736E+11	454.327
12	FMII	825	195.8181	33000000000	515.11
13	BBIA	825	1438.4235	1.358E+11	498.804
14	RIMO	475	13.9266	75000000000	426.97
15	BBNP	550	138.32	26250000000	417.519
16	IDSR	675	285.9828	1.93943E+11	363.182
17	INAF	230	142.1821	1.49219E+11	360.037
18	KOPI	300	12.061	15000000000	346.407
19	INDX	115	3.8261	15000000000	376.702
20	BCAP	265	1100.6061	62500000000	398.811
21	DOID	150	98.6809	10803000000	417.562
22	WAPO	505	21.49	35000000000	437.595
23	KAEF	210	339.638	1E+11	429.007
24	AKSI	260	59.7393	33000000000	446.128
25	BEKS	195	144.8576	38850000000	446.128
26	ARNA	140	34.012	15000000000	446.445
27	LAPD	450	6.5666	12000000000	446.445
28	LAMI	240	114.2126	10000000000	453.301
29	PANR	625	35.2613	60000000000	413.833
30	RYAN	580	11.1066	15000000000	381.369
31	IATG	440	1.1732	40000000000	378.377
32	ITTG	105	7190.0575	10500000000	381.428
33	LMAS	510	-76.684	17500000000	392.036

HARI 2

No	CODE	HARGA SAHAM	EPS	PROCEEDS	IHSG
1	CKRA	375	10.1886	15900000000	594.053
2	BASS	725	134.148	52500000000	638.82
3	BDPC	550	155.1786	48924000000	624.386
4	TIRT	975	17.56	43750000000	648.394
5	TRIM	5775	4.8	1E+11	616.857
6	TBLA	2275	268.7609	3.08847E+11	636.895
7	DSFI	1000	38.72	45000000000	585.237
8	SIMM	975	153.76	30000000000	591.679
9	MEGA	1200	447.4044	1.35E+11	528.259
10	PANS	500	17.0208	44000000000	444.448
11	BBCA	1400	967.6932	9.2736E+11	444.448
12	FMII	715	195.8181	33000000000	503.856
13	BBIA	810	1438.4235	1.358E+11	492.193
14	RIMO	400	13.9266	75000000000	423.664
15	BBNP	550	138.32	26250000000	410.381
16	IDSR	675	285.9828	1.93943E+11	371.472
17	INAF	205	142.1821	1.49219E+11	356.23
18	KOPI	300	12.061	15000000000	348.099
19	INDX	105	3.8261	15000000000	376.796
20	BCAP	265	1100.6061	62500000000	404.479
21	DOID	155	98.6809	10803000000	421.473
22	WAPO	500	21.49	35000000000	435.752
23	KAEF	210	339.638	1E+11	431.005
24	AKSI	290	59.7393	33000000000	443.324
25	BEKS	220	144.8576	38850000000	443.324
26	ARNA	130	34.012	15000000000	453.301
27	LAPD	400	6.5666	12000000000	453.301
28	LAMI	250	114.2126	10000000000	463.261
29	PANR	725	35.2613	60000000000	422.45
30	RYAN	650	11.1066	15000000000	385.165
31	IATG	450	1.1732	40000000000	378.67
32	ITTG	115	7190.0575	10500000000	380.976
33	LMAS	600	-76.684	17500000000	971.8

HARI 3

No	CODE	HARGA SAHAM	EPS	PROCEEDS	IHSG
1	CKRA	375	10.1886	15900000000	591.664
2	BASS	725	134.148	52500000000	638.912
3	BDPC	550	155.1786	48924000000	621.649
4	TIRT	975	17.56	43750000000	652.384
5	TRIM	5350	4.8	1E+11	603.576
6	TBLA	2225	268.7609	3.08847E+11	621.902
7	DSFI	1075	38.72	45000000000	588.732
8	SIMM	900	153.76	30000000000	583.276
9	MEGA	1150	447.4044	1.35E+11	526.3
10	PANS	525	17.0208	44000000000	453.945
11	BBCA	1425	967.6932	9.2736E+11	453.945
12	FMII	680	195.8181	33000000000	509.264
13	BBIA	805	1438.4235	1.358E+11	489.677
14	RIMO	370	13.9266	75000000000	425.719
15	BBNP	525	138.32	26250000000	407.365
16	IDSR	675	285.9828	1.93943E+11	369.303
17	INAF	180	142.1821	1.49219E+11	349.308
18	KOPI	305	12.061	15000000000	353.181
19	INDX	90	3.8261	15000000000	380.38
20	BCAP	270	1100.6061	62500000000	417.049
21	DOID	150	98.6809	10803000000	424.042
22	WAPO	575	21.49	35000000000	438.406
23	KAEF	210	339.638	1E+11	432.878
24	AKSI	335	59.7393	33000000000	446.445
25	BEKS	215	144.8576	38850000000	446.445
26	ARNA	130	34.012	15000000000	463.261
27	LAPD	350	6.5666	12000000000	463.261
28	LAMI	295	114.2126	10000000000	460.908
29	PANR	700	35.2613	60000000000	422.346
30	RYAN	700	11.1066	15000000000	387.854
31	IATG	435	1.1732	40000000000	382.787
32	ITTG	105	7190.0575	10500000000	382.901
33	LMAS	575	-76.684	17500000000	381.512

HARI 4

No	CODE	HARGA SAHAM	EPS	PROCEEDS	IHSG
1	CKRA	375	10.1886	15900000000	613.641
2	BASS	725	134.148	52500000000	638.492
3	BDPC	550	155.1786	48924000000	620.977
4	TIRT	975	17.56	43750000000	646.506
5	TRIM	5700	4.8	1E+11	614.31
6	TBLA	2200	268.7609	3.08847E+11	600.174
7	DSFI	1150	38.72	45000000000	591.679
8	SIMM	900	153.76	30000000000	570.902
9	MEGA	975	447.4044	1.35E+11	526.396
10	PANS	500	17.0208	44000000000	452.762
11	BBCA	1425	967.6932	9.2736E+11	452.762
12	FMII	655	195.8181	33000000000	512.466
13	BBIA	800	1438.4235	1.358E+11	490.437
14	RIMO	400	13.9266	75000000000	418.719
15	BBNP	525	138.32	26250000000	411.976
16	IDSR	675	285.9828	1.93943E+11	375.18
17	INAF	180	142.1821	1.49219E+11	342.858
18	KOPI	300	12.061	15000000000	351.336
19	INDX	85	3.8261	15000000000	379.67
20	BCAP	270	1100.6061	62500000000	417.083
21	DOID	145	98.6809	10803000000	432.321
22	WAPO	725	21.49	35000000000	436.125
23	KAEF	205	339.638	1E+11	434.538
24	AKSI	375	59.7393	33000000000	453.301
25	BEKS	195	144.8576	38850000000	453.301
26	ARNA	110	34.012	15000000000	460.908
27	LAPD	300	6.5666	12000000000	460.908
28	LAMI	290	114.2126	10000000000	470.229
29	PANR	650	35.2613	60000000000	414.427
30	RYAN	725	11.1066	15000000000	391.76
31	IATG	470	1.1732	40000000000	381.838
32	ITTG	100	7190.0575	10500000000	380.193
33	LMAS	525	-76.684	17500000000	385.201

HARI 5

No	CODE	HARGA SAHAM	EPS	PROCEEDS	IHSG
1	CKRA	350	10.1886	15900000000	619.877
2	BASS	725	134.148	52500000000	635.231
3	BDPC	575	155.1786	48924000000	631.553
4	TIRT	975	17.56	43750000000	638.822
5	TRIM	5725	4.8	1E+11	634.998
6	TBLA	2200	268.7609	3.08847E+11	599.574
7	DSFI	1175	38.72	45000000000	583.276
8	SIMM	875	153.76	30000000000	564.182
9	MEGA	925	447.4044	1.35E+11	530.849
10	PANS	500	17.0208	44000000000	459.461
11	BBCA	1425	967.6932	9.2736E+11	459.461
12	FMII	665	195.8181	33000000000	513.431
13	BBIA	800	1438.4235	1.358E+11	491.992
14	RIMO	410	13.9266	75000000000	416.981
15	BBNP	525	138.32	26250000000	415.089
16	IDSR	675	285.9828	1.93943E+11	381.773
17	INAF	225	142.1821	1.49219E+11	346.407
18	KOPI	300	12.061	15000000000	351.562
19	INDX	90	3.8261	15000000000	380.679
20	BCAP	270	1100.6061	62500000000	416.737
21	DOID	150	98.6809	10803000000	435.211
22	WAPO	725	21.49	35000000000	428.474
23	KAEF	205	339.638	1E+11	435.604
24	AKSI	375	59.7393	33000000000	463.261
25	BEKS	200	144.8576	38850000000	463.261
26	ARNA	115	34.012	15000000000	470.229
27	LAPD	305	6.5666	12000000000	470.229
28	LAMI	285	114.2126	10000000000	457.918
29	PANR	650	35.2613	60000000000	410.394
30	RYAN	750	11.1066	15000000000	391.785
31	IATG	505	1.1732	40000000000	382.094
32	ITTG	100	7190.0575	10500000000	380.308
33	LMAS	450	-76.684	17500000000	388.724

HARI 6

No	CODE	HARGA SAHAM	EPS	PROCEEDS	IHSG
1	CKRA	350	10.1886	15900000000	605.787
2	BASS	725	134.148	52500000000	635.798
3	BDPC	575	155.1786	48924000000	633.839
4	TIRT	950	17.56	43750000000	646.509
5	TRIM	5725	4.8	1E+11	636.428
6	TBLA	2100	268.7609	3.08847E+11	592.988
7	DSFI	1125	38.72	45000000000	570.902
8	SIMM	900	153.76	30000000000	570.815
9	MEGA	900	447.4044	1.35E+11	519.043
10	PANS	500	17.0208	44000000000	478.209
11	BBCA	1425	967.6932	9.2736E+11	478.209
12	FMII	645	195.8181	33000000000	508.108
13	BBIA	800	1438.4235	1.358E+11	494.16
14	RIMO	410	13.9266	75000000000	421.143
15	BBNP	525	138.32	26250000000	414.665
16	IDSR	675	285.9828	1.93943E+11	381.05
17	INAF	215	142.1821	1.49219E+11	348.099
18	KOPI	300	12.061	15000000000	358.232
19	INDX	90	3.8261	15000000000	390.124
20	BCAP	270	1100.6061	62500000000	417.562
21	DOID	150	98.6809	10803000000	437.595
22	WAPO	700	21.49	35000000000	437.62
23	KAEF	205	339.638	1E+11	437.427
24	AKSI	325	59.7393	33000000000	460.908
25	BEKS	200	144.8576	38850000000	460.908
26	ARNA	110	34.012	15000000000	457.918
27	LAPD	305	6.5666	12000000000	457.918
28	LAMI	375	114.2126	10000000000	447.625
29	PANR	650	35.2613	60000000000	409.987
30	RYAN	775	11.1066	15000000000	390.435
31	IATG	575	1.1732	40000000000	380.834
32	ITTG	105	7190.0575	10500000000	380.8
33	LMAS	490	-76.684	17500000000	387.694

HARI 7

No	CODE	HARGA SAHAM	EPS	PROCEEDS	IHSG
1	CKRA	350	10.1886	15900000000	603.116
2	BASS	700	134.148	52500000000	641.731
3	BDPC	575	155.1786	48924000000	630.556
4	TIRT	950	17.56	43750000000	656.888
5	TRIM	5725	4.8	1E+11	629.9
6	TBLA	2000	268.7609	3.08847E+11	583.42
7	DSFI	1100	38.72	45000000000	564.182
8	SIMM	875	153.76	30000000000	569.617
9	MEGA	900	447.4044	1.35E+11	524.078
10	PANS	500	17.0208	44000000000	477.928
11	BBCA	1425	967.6932	9.2736E+11	477.928
12	FMII	635	195.8181	33000000000	508.468
13	BBIA	800	1438.4235	1.358E+11	490.544
14	RIMO	405	13.9266	75000000000	426.293
15	BBNP	525	138.32	26250000000	416.345
16	IDSR	675	285.9828	1.93943E+11	375.032
17	INAF	215	142.1821	1.49219E+11	353.181
18	KOPI	305	12.061	15000000000	362.228
19	INDX	90	3.8261	15000000000	392.788
20	BCAP	270	1100.6061	62500000000	421.473
21	DOID	150	98.6809	10803000000	435.752
22	WAPO	700	21.49	35000000000	431.336
23	KAEF	210	339.638	1E+11	441.466
24	AKSI	325	59.7393	33000000000	470.229
25	BEKS	235	144.8576	38850000000	470.229
26	ARNA	115	34.012	15000000000	447.625
27	LAPD	310	6.5666	12000000000	447.625
28	LAMI	400	114.2126	10000000000	443.694
29	PANR	625	35.2613	60000000000	401.018
30	RYAN	775	11.1066	15000000000	390.435
31	IATG	525	1.1732	40000000000	382.704
32	ITTG	100	7190.0575	10500000000	377.557
33	LMAS	495	-76.684	17500000000	391.498

LAMPIRAN II



HARI 1

UJI NORMALITAS 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		33
Normal Parameters ^{a,b}	Mean	-,0000048
	Std. Deviation	741,77484131
Most Extreme Differences	Absolute	,248
	Positive	,248
	Negative	-,164
Kolmogorov-Smirnov Z		1,423
Asymp. Sig. (2-tailed)		,035

a. Test distribution is Normal.

b. Calculated from data.

UJI NORMALITAS 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,48231870
Most Extreme Differences	Absolute	,099
	Positive	,075
	Negative	-,099
Kolmogorov-Smirnov Z		,561
Asymp. Sig. (2-tailed)		,911

a. Test distribution is Normal.

b. Calculated from data.

UJI MULTIKOLINEARITAS

Variables Entered/Removed^b

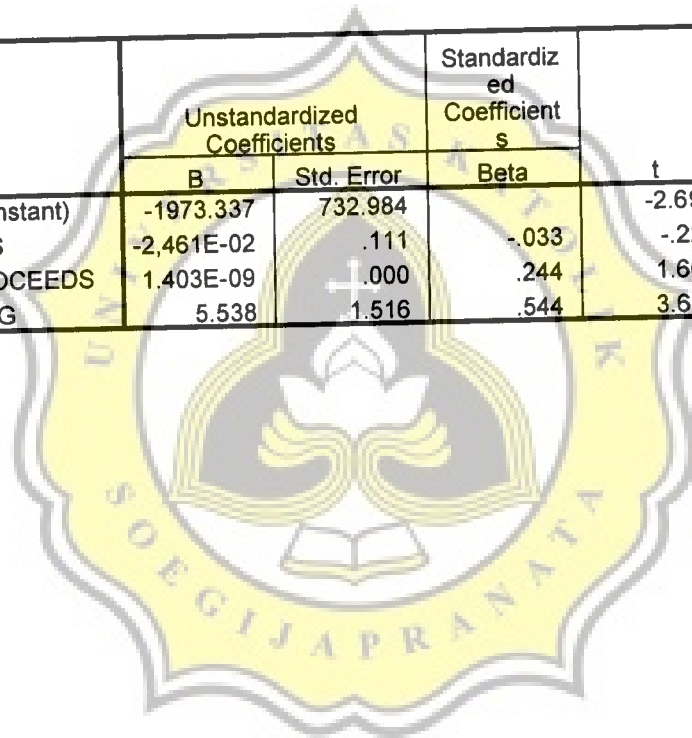
Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1973.337	732.984		-2.692	.012
	EPS	-2,461E-02	.111	-.033	-.222	.826
	PROCEEDS	1.403E-09	.000	.244	1.662	.107
	IHSG	5.538	1.516	.544	3.653	.001



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	.968	1.033
	PROCEEDS	.992	1.008
	IHSG	.967	1.034

a. Dependent Variable: HRGSHM

Coefficient Correlations^a

Model			IHSG	PROCEEDS	EPS
1	Correlations	IHSG	1.000	-.071	.171
		PROCEEDS	-.071	1.000	-.067
		EPS	.171	-.067	1.000
	Covariances	IHSG	2.298	-9.047E-11	2.868E-02
		PROCEEDS	-9.047E-11	7.124E-19	-6.234E-12
		EPS	2.868E-02	-6.234E-12	1.229E-02

a. Dependent Variable: HRGSHM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	2.465	1.000
	2	.857	1.696
	3	.660	1.933
	4	1.748E-02	11.877

Collinearity Diagnostics^a

Model	Dimension	Variance Proportions			
		(Constant)	EPS	PROCEEDS	IHSG
1	1	.01	.03	.06	.01
	2	.00	.92	.04	.00
	3	.01	.01	.91	.01
	4	.99	.04	.00	.99

a. Dependent Variable: HRGSHM

UJI AUTOKORELASI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.615 ^a	.378	.314	779.1985	1.707

a. Predictors: (Constant), IHSG, PROCEEDS, EPS

b. Dependent Variable: HRGSHM

UJI HETEROKEDASTISITAS 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1226.456	532.928		-2.301	.029
	EPS	-1,407E-02	.081	-.028	-.175	.863
	PROCEEDS	5.789E-11	.000	.015	.094	.925
	IHSG	3.437	1.102	.506	3.118	.004

- a. Dependent Variable: ABSRES_1

UJI HETEROKEDASTISITAS 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCD S ^a		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2.058	1.719		1.197	.241
	LNEPS	-3,024E-02	.026	-.224	-1.171	.251
	LNPROCDS	-3,944E-02	.048	-.161	-.824	.417
	LNIHSG	-9,186E-02	.252	-.066	-.364	.718

- a. Dependent Variable: ABSRES_2

REGRESI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCDS		Enter

- a. All requested variables entered.
 b. Dependent Variable: LNHRGSHM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.837 ^a	.700	.668	.5075

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	16.816	3	5.605	21.763	.000 ^a
	Residual	7.212	28	.258		
	Total	24.027	31			

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS
 b. Dependent Variable: LNHRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-20.099	3.349		-6.001	.000
	LNEPS	-.130	.050	-.288	-2.593	.015
	LNPROCDS	.473	.093	.575	5.074	.000
	LNIHSG	2.484	.491	.535	5.056	.000

- a. Dependent Variable: LNHRGSHM

HARI 2

UJI NORMALITAS 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		33
Normal Parameters ^{a,b}	Mean	,0000001
	Std. Deviation	905,19268799
Most Extreme Differences	Absolute	,314
	Positive	,314
	Negative	-,228
Kolmogorov-Smirnov Z		1,805
Asymp. Sig. (2-tailed)		,003

a. Test distribution is Normal.

b. Calculated from data.

UJI NORMALITAS 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,51165938
Most Extreme Differences	Absolute	,071
	Positive	,065
	Negative	-,071
Kolmogorov-Smirnov Z		,399
Asymp. Sig. (2-tailed)		,997

a. Test distribution is Normal.

b. Calculated from data.

UJI MULTIKOLINEARITAS

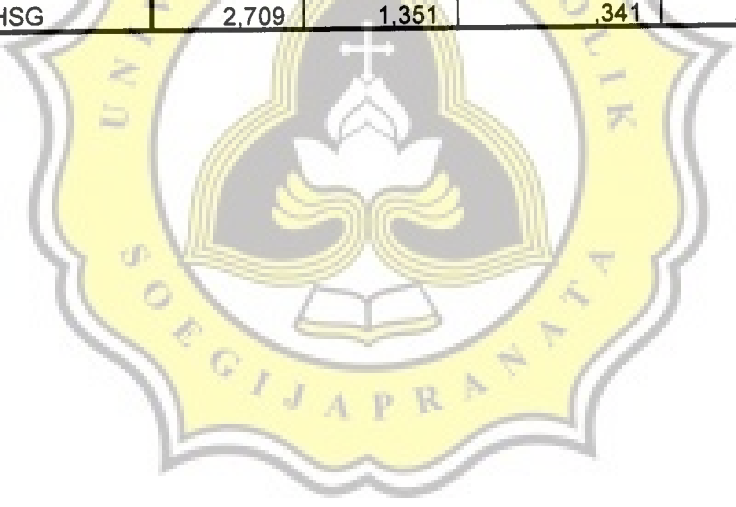
Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS		Enter

- a. All requested variables entered.
 b. Dependent Variable: HRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-706,583	699,402		-1,010	,321
	EPS	-4,496E-02	,136	-,056	-,332	,742
	PROCEEDS	1,653E-09	,000	,269	1,608	,119
	IHSG	2,709	1,351	,341	2,006	,054



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	,965	1,037
	PROCEEDS	,996	1,004
	IHSG	,967	1,034

a. Dependent Variable: HRGSHM

Coefficient Correlations^a

Model			IHSG	PROCEEDS	EPS
1	Correlations	IHSG	1,000	,022	,180
		PROCEEDS	,022	1,000	-,051
		EPS	,180	-,051	1,000
	Covariances	IHSG	1,824	3,083E-11	3,290E-02
		PROCEEDS	3,083E-11	1,056E-18	-7,047E-12
		EPS	3,290E-02	-7,047E-12	1,836E-02

a. Dependent Variable: HRGSHM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	2,438	1,000
	2	,861	1,683
	3	,671	1,906
	4	2,927E-02	9,127

Collinearity Diagnostics^a

Model	Dimension	Variance Proportions			
		(Constant)	EPS	PROCEEDS	IHSG
1	1	,01	,03	,06	,01
	2	,00	,92	,03	,00
	3	,01	,00	,91	,01
	4	,98	,05	,01	,98

a. Dependent Variable: HRGSHM

UJI AUTOKORELASI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,437 ^a	,191	,107	950,86095	1,631

a. Predictors: (Constant), IHSG, PROCEEDS, EPS

b. Dependent Variable: HRGSHM

UJI HETEROKEDASTISITAS 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-858,413	568,737		-1,509	,142
	EPS	-2,126E-02	,110	-,033	-,193	,848
	PROCEEDS	5,432E-10	,000	,110	,650	,521
	IHSG	2,503	1,098	,392	2,279	,030

- a. Dependent Variable: ABSRES_1

UJI HETEROKEDASTISITAS 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCD S ^a		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1,972	2,029		,972	,339
	LNEPS	-3,291E-02	,030	-,212	-1,088	,286
	LNPROCDS	-2,714E-02	,056	-,096	-,486	,630
	LNIHSG	-,124	,293	-,078	-,422	,676

- a. Dependent Variable: ABSRES_2

REGRESI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCDS		Enter

a. All requested variables entered.

b. Dependent Variable: LNHRGSHM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,813 ^a	,660	,624	,53837

a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	15,778	3	5,259	18,145	,000 ^a
	Residual	8,116	28	,290		
	Total	23,894	31			

a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS

b. Dependent Variable: LNHRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-19,489	3,580		-5,445	,000
	LNEPS	-,121	,053	-,267	-2,266	,031
	LNPROCDS	,475	,098	,578	4,822	,000
	LNIHSG	2,368	,517	,513	4,580	,000

a. Dependent Variable: LNHRGSHM

HARI 3

UJI NORMALITAS 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		33
Normal Parameters ^{a,b}	Mean	,0000027
	Std. Deviation	788,52343750
Most Extreme Differences	Absolute	,248
	Positive	,248
	Negative	-,158
Kolmogorov-Smirnov Z		1,425
Asymp. Sig. (2-tailed)		,034

a. Test distribution is Normal.

b. Calculated from data.

UJI NORMALITAS 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,52965122
Most Extreme Differences	Absolute	,099
	Positive	,099
	Negative	-,064
Kolmogorov-Smirnov Z		,558
Asymp. Sig. (2-tailed)		,915

a. Test distribution is Normal.

b. Calculated from data.

UJI MULTIKOLINERITAS

Variables Entered/Removed^b

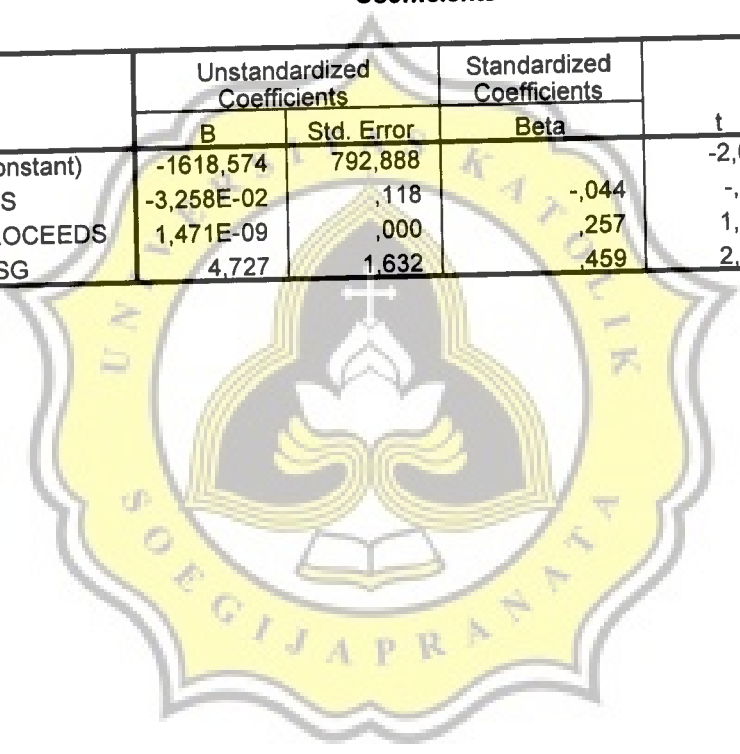
Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1618,574	792,888		-2,041	,050
	EPS	-3,258E-02	,118	-,044	-,276	,784
	PROCEEDS	1,471E-09	,000	,257	1,642	,111
	IHSG	4,727	1,632	,459	2,896	,007



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	,967	1,034
	PROCEEDS	,994	1,006
	IHSG	,968	1,033

a. Dependent Variable: HRGSHM

Coefficient Correlations^a

Model			IHSG	PROCEEDS	EPS
1	Correlations	IHSG	1,000	-,052	,173
		PROCEEDS	-,052	1,000	-,064
		EPS	,173	-,064	1,000
	Covariances	IHSG	2,665	-7,538E-11	3,327E-02
		PROCEEDS	-7,538E-11	8,031E-19	-6,710E-12
		EPS	3,327E-02	-6,710E-12	1,390E-02

a. Dependent Variable: HRGSHM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	2,464	1,000
	2	,857	1,696
	3	,662	1,930
	4	1,690E-02	12,075

Collinearity Diagnostics^a

Model	Dimension	Variance Proportions			
		(Constant)	EPS	PROCEEDS	IHSG
1	1	,00	,03	,06	,00
	2	,00	,92	,04	,00
	3	,01	,01	,91	,01
	4	,99	,04	,00	,99

a. Dependent Variable: HRGSHM

UJI AUTOKORELASI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,542 ^a	,294	,221	828,30559	1,756

a. Predictors: (Constant), IHSG, PROCEEDS, EPS

b. Dependent Variable: HRGSHM

UJI HETEROKEDASTISITAS 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1044,466	612,891		-1,704	,099
	EPS	-2,189E-02	,091	-,041	-,240	,812
	PROCEEDS	1,135E-10	,000	,028	,164	,871
	IHSG	3,067	1,262	,415	2,431	,021

- a. Dependent Variable: ABSRES_1

UJI HETEROKEDASTISITAS 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCD S ^a		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,614	2,142		1,220	,233
	LNEPS	-4,023E-02	,031	-,247	-1,288	,208
	LNPROCD	-2,241E-02	,058	-,076	-,390	,700
	LNIHSG	-,240	,309	-,141	-,776	,444

- a. Dependent Variable: ABSRES_2

REGRESI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNHS, LNEPS, LNPROCDS		Enter

- a. All requested variables entered.
 b. Dependent Variable: LNHRGSHM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,801 ^a	,642	,604	,55730

- a. Predictors: (Constant), LNHS, LNEPS, LNPROCDS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	15,593	3	5,198	16,735	,000 ^a
	Residual	8,696	28	,311		
	Total	24,290	31			

- a. Predictors: (Constant), LNHS, LNEPS, LNPROCDS
 b. Dependent Variable: LNHRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-19,855	3,787		-5,242	,000
	LNEPS	-,118	,055	-,259	-2,139	,041
	LNPROCDS	,475	,102	,574	4,675	,000
	LNHS	2,420	,547	,508	4,426	,000

- a. Dependent Variable: LNHRGSHM

HARI 4

UJI NORMALITAS 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		33
Normal Parameters ^{a,b}	Mean	-,0000055
	Std. Deviation	841,22821045
Most Extreme Differences	Absolute	,265
	Positive	,265
	Negative	-,166
Kolmogorov-Smirnov Z		1,521
Asymp. Sig. (2-tailed)		,020

a. Test distribution is Normal.

b. Calculated from data.

UJI NORMALITAS 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,54940206
Most Extreme Differences	Absolute	,081
	Positive	,062
	Negative	-,081
Kolmogorov-Smirnov Z		,456
Asymp. Sig. (2-tailed)		,985

a. Test distribution is Normal.

b. Calculated from data.

UJI MULTIKOLINEARITAS

Variables Entered/Removed^b

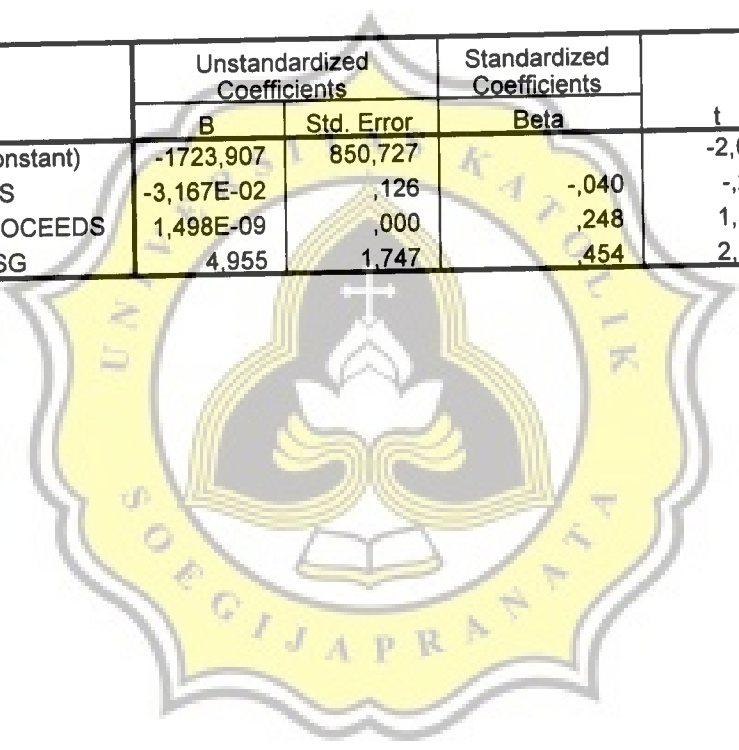
Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1723,907	850,727		-2,026	,052
	EPS	-3,167E-02	,126	-,040	-,251	,803
	PROCEEDS	1,498E-09	,000	,248	1,568	,128
	IHSG	4,955	1,747	,454	2,836	,008



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	,965	1,037
	PROCEEDS	,996	1,004
	IHSG	,967	1,034

a. Dependent Variable: HRGSHM

Coefficient Correlations^a

Model			IHSG	PROCEEDS	EPS
1	Correlations	IHSG	1,000	-,035	,180
		PROCEEDS	-,035	1,000	-,061
		EPS	,180	-,061	1,000
	Covariances	IHSG	3,052	-5,904E-11	3,953E-02
		PROCEEDS	-5,904E-11	9,128E-19	-7,331E-12
		EPS	3,953E-02	-7,331E-12	1,586E-02

a. Dependent Variable: HRGSHM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	2,463	1,000
	2	,857	1,695
	3	,663	1,927
	4	1,674E-02	12,130

Collinearity Diagnostics^a

Model	Dimension	Variance Proportions			
		(Constant)	EPS	PROCEEDS	IHSG
1	1	,00	,03	,06	,00
	2	,00	,92	,03	,00
	3	,01	,01	,91	,01
	4	,99	,04	,00	,99

a. Dependent Variable: HRGSHM

UJI AUTOKORELASI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,529 ^a	,280	,206	883,66941	1,737

a. Predictors: (Constant), IHSG, PROCEEDS, EPS

b. Dependent Variable: HRGSHM

UJI HETEROKEDASTISITAS 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: ABSRES_1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1243,360	648,566		-1,917	,065
	EPS	-1,665E-02	,096	-,029	-,173	,863
	PROCEEDS	1,183E-10	,000	,027	,162	,872
	IHSG	3,534	1,332	,446	2,653	,013

a. Dependent Variable: ABSRES_1

UJI HETEROKEDASTISITAS 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCD S ^a		Enter

a. All requested variables entered.

b. Dependent Variable: ABSRES_2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,971	2,257		1,316	,199
	LNEPS	-3,847E-02	,033	-,224	-1,179	,248
	LNPROCD	-4,949E-02	,060	-,159	-,827	,415
	LNIHSG	-,189	,321	-,106	-,590	,560

a. Dependent Variable: ABSRES_2

REGRESI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNHS, LNEPS, LNPROCDS		Enter

- a. All requested variables entered.
 b. Dependent Variable: LNHRGSHM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,797 ^a	,635	,596	,57809

- a. Predictors: (Constant), LNHS, LNEPS, LNPROCDS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	16,269	3	5,423	16,228	,000 ^a
	Residual	9,357	28	,334		
	Total	25,626	31			

- a. Predictors: (Constant), LNHS, LNEPS, LNPROCDS
 b. Dependent Variable: LNHRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-20,458	3,962		-5,164	,000
	LNEPS	-,130	,057	-,277	-2,266	,031
	LNPROCDS	,503	,105	,591	4,786	,000
	LNHS	2,415	,564	,495	4,283	,000

- a. Dependent Variable: LNHRGSHM

HARI 5

UJI NORMALITAS 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		33
Normal Parameters ^{a,b}	Mean	-,0000026
	Std. Deviation	833,11523438
Most Extreme Differences	Absolute	,266
	Positive	,266
	Negative	-,160
Kolmogorov-Smirnov Z		1,529
Asymp. Sig. (2-tailed)		,019

a. Test distribution is Normal.

b. Calculated from data.

UJI NORMALITAS 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,54205132
Most Extreme Differences	Absolute	,075
	Positive	,056
	Negative	-,075
Kolmogorov-Smirnov Z		,424
Asymp. Sig. (2-tailed)		,994

a. Test distribution is Normal.

b. Calculated from data.

UJI MULTIKOLINEARITAS

Variables Entered/Removed^b

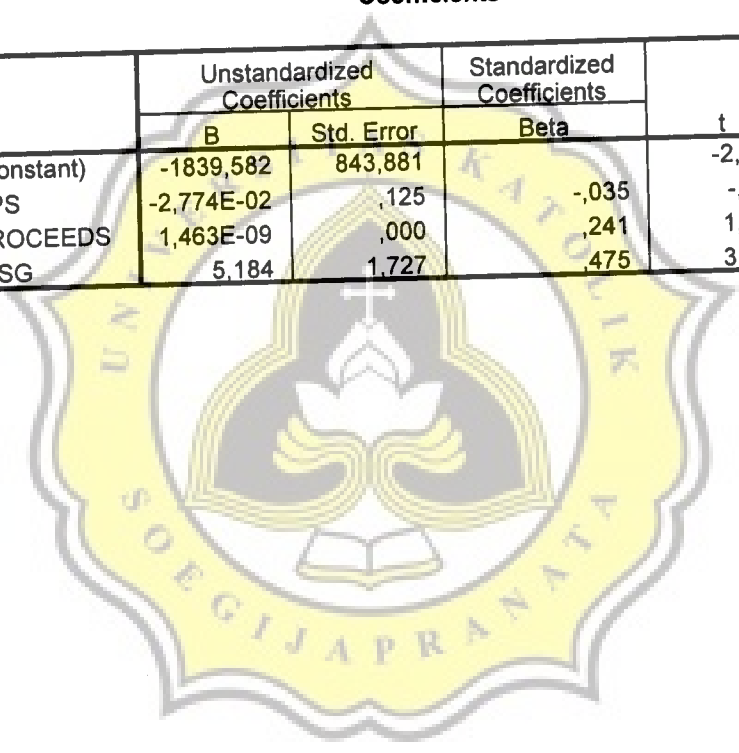
Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1839,582	843,881		-2,180	,038
	EPS	-2,774E-02	,125	-,035	-,222	,826
	PROCEEDS	1,463E-09	,000	,241	1,545	,133
	IHSG	5,184	1,727	,475	3,001	,005



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	,963	1,038
	PROCEEDS	,995	1,005
	IHSG	,965	1,036

a. Dependent Variable: HRGSHM

Coefficient Correlations^a

Model			IHSG	PROCEEDS	EPS
1	Correlations	IHSG	1,000	-,047	,183
		PROCEEDS	-,047	1,000	-,063
		EPS	,183	-,063	1,000
	Covariances	IHSG	2,984	-7,667E-11	3,949E-02
		PROCEEDS	-7,667E-11	8,961E-19	-7,455E-12
		EPS	3,949E-02	-7,455E-12	1,557E-02

a. Dependent Variable: HRGSHM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	2,463	1,000
	2	,858	1,695
	3	,662	1,929
	4	1,667E-02	12,157

Collinearity Diagnostics^a

Model	Dimension	Variance Proportions			
		(Constant)	EPS	PROCEEDS	IHSG
1	1	,00	,03	,06	,00
	2	,00	,92	,03	,00
	3	,01	,01	,91	,01
	4	,99	,05	,00	,99

a. Dependent Variable: HRGSHM

UJI AUTOKORELASI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,546 ^a	,298	,226	875,14712	1,691

a. Predictors: (Constant), IHSG, PROCEEDS, EPS

b. Dependent Variable: HRGSHM

UJI HETEROKEDASTISITAS 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1356,995	620,684		-2,186	,037
	EPS	-1,375E-02	,092	-,025	-,150	,882
	PROCEEDS	6,949E-11	,000	,016	,100	,921
	IHSG	3,782	1,271	,489	2,977	,006

- a. Dependent Variable: ABSRES_1

UJI HETEROKEDASTISITAS 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCDS		Enter

- a. All requested variables entered.
b. Dependent Variable: ABSRES_2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,726	2,159		1,263	,217
	LNEPS	-3,879E-02	,031	-,233	-1,236	,227
	LNPROCDS	-5,934E-02	,058	-,196	-1,028	,313
	LNIHSG	-,110	,310	-,064	-,356	,724

- a. Dependent Variable: ABSRES_2

REGRESI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCDS		Enter

- a. All requested variables entered.
 b. Dependent Variable: LNHRGSHM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,796 ^a	,633	,594	,57035

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	15,729	3	5,243	16,117	,000 ^a
	Residual	9,108	28	,325		
	Total	24,837	31			

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS
 b. Dependent Variable: LNHRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-19,592	3,888		-5,038	,000
	LNEPS	-,133	,057	-,289	-2,358	,026
	LNPROCDS	,507	,104	,605	4,877	,000
	LNIHSG	2,261	,558	,470	4,054	,000

- a. Dependent Variable: LNHRGSHM

HARI 6

UJI NORMALITAS 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		33
Normal Parameters ^{a,b}	Mean	-,0000087
	Std. Deviation	830,95434570
Most Extreme Differences	Absolute	,244
	Positive	,244
	Negative	-,172
Kolmogorov-Smirnov Z		1,402
Asymp. Sig. (2-tailed)		,039

a. Test distribution is Normal.

b. Calculated from data.

UJI NORMALITAS 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,55765414
Most Extreme Differences	Absolute	,089
	Positive	,064
	Negative	-,089
Kolmogorov-Smirnov Z		,503
Asymp. Sig. (2-tailed)		,962

a. Test distribution is Normal.

b. Calculated from data.

UJI MULTIKOLINEARITAS

Variables Entered/Removed^b

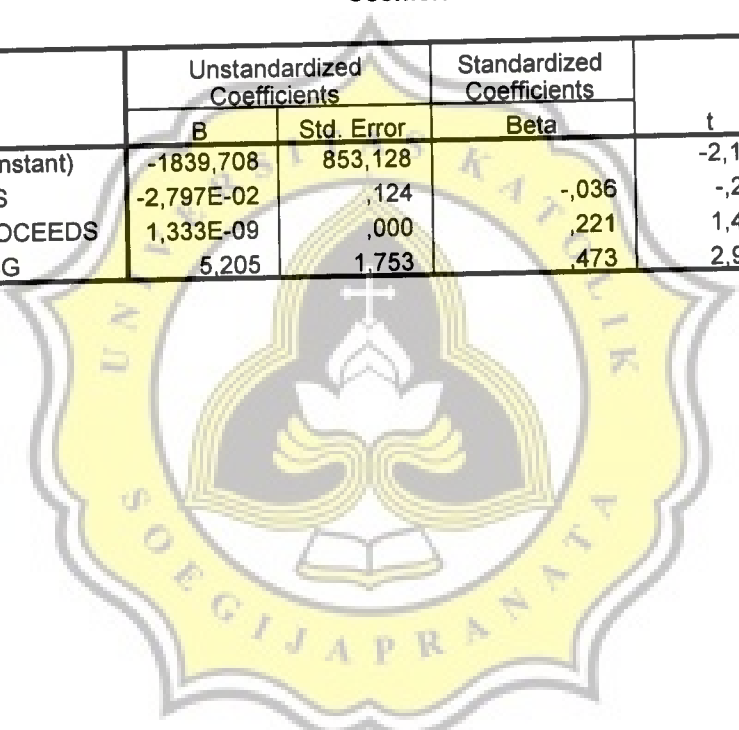
Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1839,708	853,128		-2,156	,039
	EPS	-2,797E-02	,124	-,036	-,225	,824
	PROCEEDS	1,333E-09	,000	,221	1,409	,170
	IHSG	5,205	1,753	,473	2,968	,006



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	,963	1,038
	PROCEEDS	,990	1,010
	IHSG	,962	1,040

a. Dependent Variable: HRGSHM

Coefficient Correlations^a

Model			IHSG	PROCEEDS	EPS
1	Correlations	IHSG	1,000	-,080	,183
		PROCEEDS	-,080	1,000	-,069
		EPS	,183	-,069	1,000
	Covariances	IHSG	3,074	-1,333E-10	3,999E-02
		PROCEEDS	-1,333E-10	8,953E-19	-8,141E-12
		EPS	3,999E-02	-8,141E-12	1,549E-02

a. Dependent Variable: HRGSHM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	2,467	1,000
	2	,858	1,696
	3	,659	1,935
	4	1,616E-02	12,355

Collinearity Diagnostics^a

Model	Dimension	Variance Proportions			
		(Constant)	EPS	PROCEEDS	IHSG
1	1	,00	,03	,06	,00
	2	,00	,92	,04	,00
	3	,01	,01	,91	,01
	4	,99	,05	,00	,99

a. Dependent Variable: HRGSHM

UJI AUTOKORELASI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,541 ^a	,293	,220	872,87721	1,720

a. Predictors: (Constant), IHSG, PROCEEDS, EPS

b. Dependent Variable: HRGSHM

UJI HETEROKEDASTISITAS 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS		Enter

a. All requested variables entered.

b. Dependent Variable: ABSRES_1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1388,820	625,807		-2,219	,034
	EPS	-1,427E-02	,091	-,026	-,156	,877
	PROCEEDS	-1,816E-11	,000	-,004	-,026	,979
	IHSG	3,864	1,286	,493	3,004	,005

a. Dependent Variable: ABSRES_1

UJI HETEROKEDASTISITAS 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCD S		Enter

a. All requested variables entered.

b. Dependent Variable: ABSRES_2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,956	2,061		1,435	,162
	LNEPS	-4,290E-02	,030	-,265	-1,433	,163
	LNPROCD S	-6,131E-02	,055	-,209	-1,109	,277
	LNIHSG	-,133	,303	-,077	-,439	,664

a. Dependent Variable: ABSRES_2

REGRESI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCDS		Enter

- a. All requested variables entered.
b. Dependent Variable: LNHRGSHM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,779 ^a	,607	,565	,58677

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	14,888	3	4,963	14,413	,000 ^a
	Residual	9,640	28	,344		
	Total	24,528	31			

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS
b. Dependent Variable: LNHRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-18,931	4,007		-4,724	,000
	LNEPS	-,129	,058	-,283	-2,225	,034
	LNPROCDS	,477	,108	,573	4,434	,000
	LNIHSG	2,271	,589	,466	3,859	,001

- a. Dependent Variable: LNHRGSHM

HARI 7

UJI NORMALITAS 1

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		33
Normal Parameters ^{a,b}	Mean	,0000061
	Std. Deviation	836,78503418
Most Extreme Differences	Absolute	,267
	Positive	,267
	Negative	-,185
Kolmogorov-Smirnov Z		1,535
Asymp. Sig. (2-tailed)		,018

- a. Test distribution is Normal.
b. Calculated from data.

UJI NORMALITAS 2

One-Sample Kolmogorov-Smirnov Test

		Unstandardize d Residual
N		32
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,55623627
Most Extreme Differences	Absolute	,060
	Positive	,054
	Negative	-,060
Kolmogorov-Smirnov Z		,341
Asymp. Sig. (2-tailed)		1,000

- a. Test distribution is Normal.
b. Calculated from data.

UJI MULTIKOLINEARITAS

Variables Entered/Removed^b

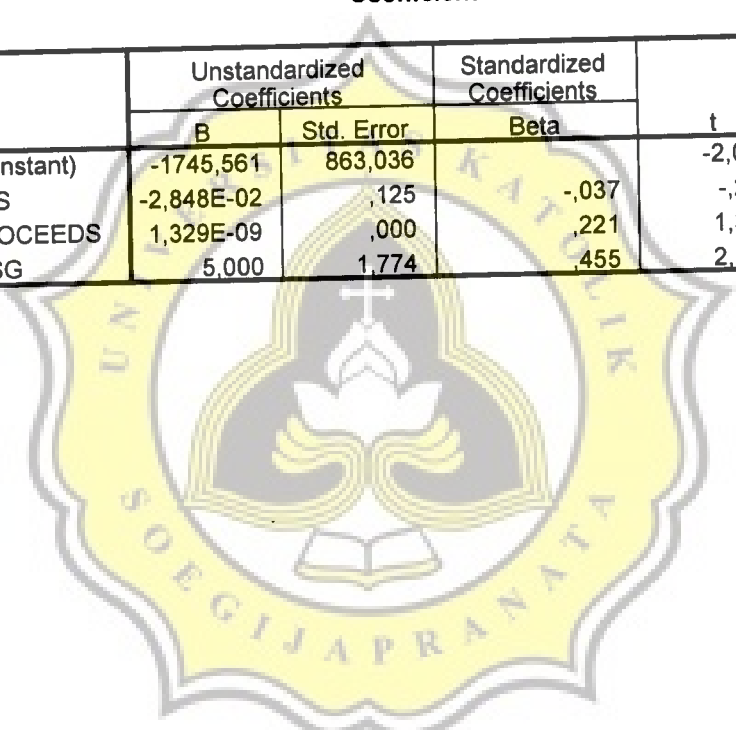
Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: HRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1745,561	863,036		-2,023	,052
	EPS	-2,848E-02	,125	-,037	-,227	,822
	PROCEEDS	1,329E-09	,000	,221	1,395	,174
	IHSG	5,000	1,774	,455	2,818	,009



Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	,961	1,040
	PROCEEDS	,991	1,009
	IHSG	,960	1,041

a. Dependent Variable: HRGSHM

Coefficient Correlations^a

Model			IHSG	PROCEEDS	EPS
1	Correlations	IHSG	1,000	-,077	,189
		PROCEEDS	-,077	1,000	-,069
		EPS	,189	-,069	1,000
	Covariances	IHSG	3,148	-1,300E-10	4,206E-02
		PROCEEDS	-1,300E-10	9,074E-19	-8,234E-12
		EPS	4,206E-02	-8,234E-12	1,575E-02

a. Dependent Variable: HRGSHM

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index
1	1	2,466	1,000
	2	,858	1,696
	3	,660	1,934
	4	1,602E-02	12,407

Collinearity Diagnostics^a

Model	Dimension	Variance Proportions			
		(Constant)	EPS	PROCEEDS	IHSG
1	1	,00	,03	,06	,00
	2	,00	,91	,04	,00
	3	,01	,01	,91	,01
	4	,99	,05	,00	,99

a. Dependent Variable: HRGSHM

UJI AUTOKORELASI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEEDS, EPS ^a		Enter

- a. All requested variables entered.
 b. Dependent Variable: HRGSHM

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,525 ^a	,275	,200	879,00204	1,759

- a. Predictors: (Constant), IHSG, PROCEEDS, EPS
 b. Dependent Variable: HRGSHM

UJI HETEROKEDASTISITAS 1

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	IHSG, PROCEED S, EPS ^a		Enter

a. All requested variables entered.

b. Dependent Variable: ABSRES_1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-1394,899	643,575		-2,167	,039
	EPS	-1,170E-02	,094	-,021	-,125	,901
	PROCEEDS	-3,764E-12	,000	-,001	-,005	,996
	IHSG	3,860	1,323	,483	2,917	,007

a. Dependent Variable: ABSRES_1

UJI HETEROKEDASTISITAS 2

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCD S ^a		Enter

a. All requested variables entered.

b. Dependent Variable: ABSRES_2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,555	2,117		1,207	,237
	LNEPS	-4,350E-02	,031	-,266	-1,416	,168
	LNPROCD S	-5,117E-02	,057	-,172	-,901	,376
	LNIHSG	-,108	,312	-,062	-,347	,731

a. Dependent Variable: ABSRES_2

REGRESI

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LNIHSG, LNEPS, LNPROCDS		Enter

- a. All requested variables entered.
b. Dependent Variable: LNHRGSHM

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,774 ^a	,599	,556	,58528

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	14,310	3	4,770	13,925	,000 ^a
	Residual	9,591	28	,343		
	Total	23,902	31			

- a. Predictors: (Constant), LNIHSG, LNEPS, LNPROCDS
b. Dependent Variable: LNHRGSHM

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-18,413	4,000		-4,603	,000
	LNEPS	-,127	,058	-,280	-2,184	,038
	LNPROCDS	,469	,107	,571	4,368	,000
	LNIHSG	2,216	,590	,459	3,754	,001

- a. Dependent Variable: LNHRGSHM