

LAMPIRAN

Data Perusahaan LQ-45 Periode 2016-2020

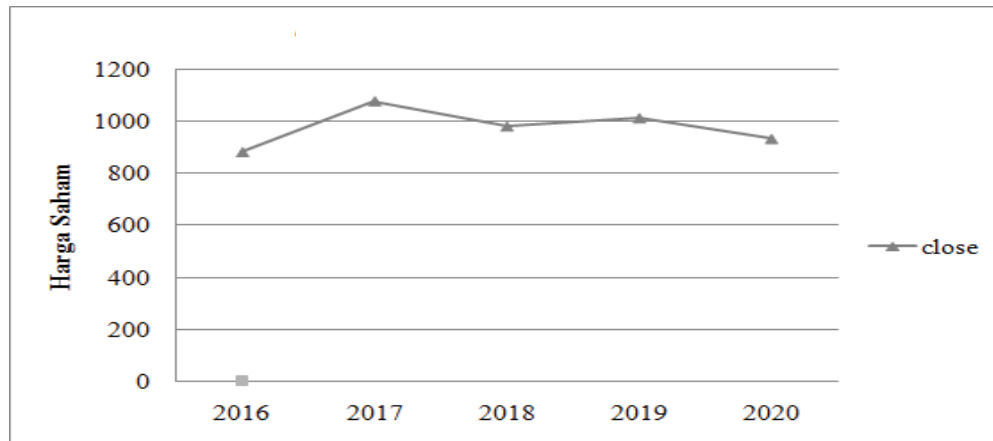
No	Tahun	Kode Saham	PP	SA	CR	SIZE	NP
1	2016	ADHI	0,972	0,488	1,310	30,631	0,970
2	2017	ADHI	0,226	0,569	1,685	30,975	1,446
3	2018	ADHI	0,545	0,508	1,450	31,835	1,797
4	2019	ADHI	0,981	0,320	1,542	31,228	1,940
5	2020	ADHI	0,127	0,287	1,448	31,835	1,940
6	2016	AKRA	0,287	0,455	1,291	30,623	0,964
7	2017	AKRA	0,525	0,493	1,624	30,453	1,101
8	2018	AKRA	0,528	0,523	1,398	30,623	1,059
9	2019	AKRA	0,250	0,320	1,237	30,694	0,719
10	2020	AKRA	0,513	0,287	1,310	31,637	0,983
11	2016	ANTM	0,200	0,264	1,047	38,045	0,983
12	2017	ANTM	1,020	0,241	1,621	37,940	0,637
13	2018	ANTM	0,619	0,235	1,542	38,045	3,719
14	2019	ANTM	0,553	0,209	1,448	37,946	0,881
15	2020	ANTM	0,346	0,295	2,617	39,738	1,378
16	2016	ASRI	0,746	0,218	1,364	30,623	0,968
17	2017	ASRI	0,771	0,290	1,399	30,662	0,964
18	2018	ASRI	0,506	0,285	1,242	30,670	0,983
19	2019	ASRI	0,014	0,368	1,332	30,717	0,871
20	2020	ASRI	0,233	0,347	1,326	31,445	0,983
21	2016	BBCA	1,970	0,372	1,399	34,148	1,907
22	2017	BBCA	1,087	0,385	1,273	34,252	1,874
23	2018	BBCA	2,920	0,396	1,231	34,346	1,320
24	2019	BBCA	2,420	0,209	1,239	34,454	1,453
25	2020	BBCA	2,983	0,241	1,332	35,092	1,320
26	2016	BBNI	0,114	0,299	1,326	34,033	1,889
27	2017	BBNI	0,344	0,322	1,047	34,195	1,378
28	2018	BBNI	0,196	0,345	2,617	34,326	1,246
29	2019	BBNI	0,214	0,406	1,334	34,368	0,976
30	2020	BBNI	0,200	0,175	1,572	34,893	0,976
31	2016	BBRI	0,387	0,562	1,772	34,542	0,998
32	2017	BBRI	0,495	0,543	1,236	34,658	0,996
33	2018	BBRI	1,065	0,527	1,203	34,799	1,987
34	2019	BBRI	0,383	0,360	1,222	34,792	0,911
35	2020	BBRI	0,345	0,357	1,332	35,012	0,911
36	2016	BBTN	0,597	0,299	1,326	32,982	0,980
37	2017	BBTN	0,268	0,267	1,305	33,197	0,993

38	2018	BBTN	0,255	0,242	1,332	33,356	1,150
39	2019	BBTN	0,052	0,209	1,326	33,376	1,209
40	2020	BBTN	0,548	0,241	1,665	33,985	0,980
41	2016	BMRI	0,155	0,631	4,833	34,577	1,021
42	2017	BMRI	0,234	0,437	1,194	34,656	0,982
43	2018	BMRI	0,194	0,506	1,212	34,723	0,921
44	2019	BMRI	0,472	0,468	1,232	34,754	0,921
45	2020	BMRI	0,110	0,483	2,170	34,901	0,980
46	2016	BSDE	0,133	0,435	1,665	33,915	0,987
47	2017	BSDE	0,328	0,299	1,572	33,955	0,964
48	2018	BSDE	0,540	0,329	1,772	33,983	0,986
49	2019	BSDE	0,433	0,508	3,273	33,987	0,935
50	2020	BSDE	0,114	0,578	2,485	34,211	0,935
51	2016	EXCL	0,634	0,274	4,833	30,831	1,437
52	2017	EXCL	0,253	0,267	3,273	31,472	1,513
53	2018	EXCL	0,260	0,289	2,485	31,684	1,182
54	2019	EXCL	0,307	0,391	2,428	31,769	0,927
55	2020	EXCL	0,626	0,181	1,952	32,109	1,182
56	2016	GGRM	0,284	0,326	2,245	33,843	0,590
57	2017	GGRM	0,292	0,321	2,170	33,821	0,580
58	2018	GGRM	0,322	0,326	1,722	33,844	0,530
59	2019	GGRM	0,122	0,321	1,066	33,909	0,540
60	2020	GGRM	1,230	0,329	2,003	33,895	0,340
61	2016	ICBP	1,580	0,246	1,667	30,173	0,583
62	2017	ICBP	1,580	0,257	2,428	31,085	0,723
63	2018	ICBP	2,880	0,313	1,952	31,168	0,722
64	2019	ICBP	2,100	0,596	1,779	31,252	0,639
65	2020	ICBP	2,829	0,515	1,066	32,271	0,675
66	2016	INCO	0,121	0,246	4,365	28,430	0,978
67	2017	INCO	0,880	0,258	3,410	28,412	0,882
68	2018	INCO	0,185	0,262	3,301	28,420	0,893
69	2019	INCO	0,192	0,507	3,703	28,429	0,919
70	2020	INCO	0,181	0,514	3,137	28,786	0,919
71	2016	INDF	1,580	0,330	3,246	33,915	1,550
72	2017	INDF	2,200	0,268	1,503	33,955	0,675
73	2018	INDF	2,350	0,313	1,066	33,983	0,985
74	2019	INDF	4,350	0,449	1,106	33,987	0,583
75	2020	INDF	4,829	0,439	2,217	34,211	0,639
76	2016	INKP	0,387	0,368	3,985	30,173	1,066
77	2017	INKP	0,468	0,370	3,028	31,085	1,076

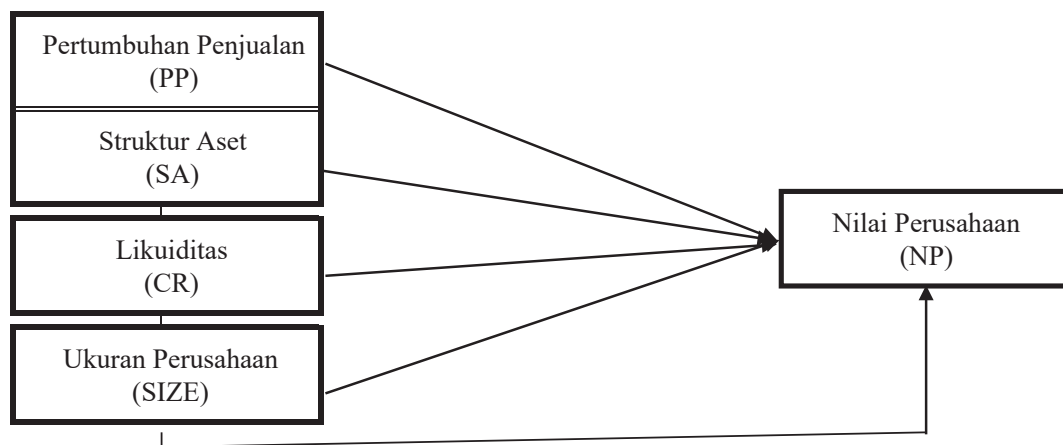
78	2018	INKP	0,182	0,561	4,148	31,168	1,080
79	2019	INKP	0,303	0,506	5,499	31,252	0,947
80	2020	INKP	0,354	0,381	4,196	32,271	0,947
81	2016	ITMG	1,700	0,155	2,366	27,564	0,962
82	2017	ITMG	1,600	0,126	2,217	31,395	0,940
83	2018	ITMG	3,300	0,113	1,992	31,473	0,914
84	2019	ITMG	3,900	0,336	5,499	31,395	1,018
85	2020	ITMG	4,100	0,632	4,196	31,782	0,940
86	2016	JSMR	1,180	0,129	2,010	24,702	0,583
87	2017	JSMR	1,610	0,117	2,760	32,003	0,942
88	2018	JSMR	2,360	0,105	2,380	32,043	0,844
89	2019	JSMR	2,874	0,370	3,311	32,127	0,838
90	2020	JSMR	2,874	0,413	3,246	32,901	0,449
91	2016	KLBF	0,700	0,138	3,985	29,891	0,639
92	2017	KLBF	4,200	0,134	4,509	30,441	0,936
93	2018	KLBF	3,100	0,234	4,658	30,529	0,789
94	2019	KLBF	4,600	0,479	4,010	30,566	0,493
95	2020	KLBF	4,400	0,517	4,311	31,182	0,583
96	2016	LPPF	1,890	0,188	3,246	25,399	1,052
97	2017	LPPF	1,280	0,165	1,503	25,503	1,003
98	2018	LPPF	2,200	0,142	1,066	25,438	1,068
99	2019	LPPF	2,000	0,517	1,106	25,396	1,057
100	2020	LPPF	3,826	0,546	2,217	26,091	1,057
101	2016	MEDC	1,800	0,155	1,910	29,839	1,062
102	2017	MEDC	1,100	0,151	2,003	26,412	1,075
103	2018	MEDC	3,900	0,248	1,667	26,566	1,021
104	2019	MEDC	2,700	0,184	3,137	26,587	0,997
105	2020	MEDC	3,637	0,213	3,246	27,389	1,075
106	2016	MNCN	2,420	0,274	4,499	36,473	0,984
107	2017	MNCN	2,740	0,238	4,196	36,524	1,029
108	2018	MNCN	3,520	0,193	2,010	36,605	0,997
109	2019	MNCN	4,160	0,193	4,633	36,669	0,902
110	2020	MNCN	4,160	0,296	4,924	36,992	0,902
111	2016	PGAS	1,600	0,147	3,246	31,910	0,493
112	2017	PGAS	2,900	0,227	3,874	32,077	0,734
113	2018	PGAS	1,400	0,240	1,542	32,388	0,106
114	2019	PGAS	1,600	0,316	2,130	32,263	0,716
115	2020	PGAS	4,367	0,310	3,246	33,013	0,789
116	2016	PTBA	1,540	0,038	4,633	36,730	1,069
117	2017	PTBA	3,490	0,035	4,924	36,906	1,060

118	2018	PTBA	2,940	0,034	2,866	37,005	0,989
119	2019	PTBA	3,960	0,177	3,246	37,073	0,927
120	2020	PTBA	3,960	0,189	4,633	37,149	1,060
121	2016	PTPP	1,900	0,241	1,542	30,981	0,493
122	2017	PTPP	1,279	0,155	1,698	31,364	0,972
123	2018	PTPP	3,500	0,139	1,612	31,593	0,845
124	2019	PTPP	3,380	0,141	1,593	31,611	0,855
125	2020	PTPP	3,892	0,719	2,130	32,087	1,029
126	2016	SCMA	1,600	0,225	2,647	34,542	1,052
127	2017	SCMA	1,060	0,194	1,706	34,658	1,003
128	2018	SCMA	2,910	0,163	1,882	34,799	1,068
129	2019	SCMA	1,930	0,726	2,003	34,792	1,057
130	2020	SCMA	1,930	0,612	1,667	34,980	1,057
131	2016	SMGR	2,400	0,370	1,698	31,124	0,493
132	2017	SMGR	1,800	0,258	1,568	31,522	0,690
133	2018	SMGR	0,300	0,205	1,951	31,566	0,815
134	2019	SMGR	4,900	0,318	1,221	31,975	0,818
135	2020	SMGR	3,300	0,364	1,698	32,187	1,052
136	2016	SRIL	1,700	0,282	3,246	29,989	0,972
137	2017	SRIL	1,600	0,380	3,682	30,414	2,711
138	2018	SRIL	1,200	0,566	3,085	30,619	1,473
139	2019	SRIL	1,100	0,515	3,784	30,633	1,357
140	2020	SRIL	2,700	0,507	3,246	31,822	1,136
141	2016	SSMS	2,340	0,143	1,958	34,542	0,962
142	2017	SSMS	1,230	0,192	1,160	34,658	0,940
143	2018	SSMS	2,700	0,229	1,163	34,799	0,914
144	2019	SSMS	2,100	0,381	1,542	34,792	1,018
145	2020	SSMS	3,700	0,336	1,698	34,891	0,940
146	2016	TLKM	1,520	0,295	1,612	32,922	0,690
147	2017	TLKM	1,240	0,295	1,048	32,922	1,043
148	2018	TLKM	3,890	0,232	1,935	32,960	0,972
149	2019	TLKM	3,280	0,184	2,927	33,005	0,793
150	2020	TLKM	3,280	0,213	2,958	33,126	0,793
151	2016	TPIA	1,300	0,127	1,716	34,577	0,984
152	2017	TPIA	1,200	0,147	1,947	34,656	1,029
153	2018	TPIA	2,700	0,246	1,910	34,723	0,997
154	2019	TPIA	1,300	0,193	1,542	34,750	0,902
155	2020	TPIA	2,360	0,296	1,698	34,909	0,902
156	2016	UNTR	1,600	0,314	1,612	31,738	0,895
157	2017	UNTR	1,060	0,114	1,804	32,041	0,895

158	2018	UNTR	2,910	0,114	1,141	32,387	0,807
159	2019	UNTR	1,930	0,177	1,371	32,404	0,678
160	2020	UNTR	1,930	0,189	1,542	33,821	0,793
161	2016	UNVR	2,400	0,569	2,130	33,225	4,667
162	2017	UNVR	1,800	0,551	2,634	33,283	2,219
163	2018	UNVR	0,300	0,569	0,748	33,318	2,014
164	2019	UNVR	4,900	0,551	3,662	33,312	1,443
165	2020	UNVR	3,300	0,544	1,698	33,319	2,014
166	2016	WIKA	0,387	0,161	1,568	30,637	1,443
167	2017	WIKA	0,468	0,151	1,344	31,453	0,833
168	2018	WIKA	0,182	0,251	1,619	31,712	0,877
169	2019	WIKA	0,303	0,213	1,395	31,719	0,849
170	2020	WIKA	0,354	0,193	1,141	31,738	0,849
171	2016	WSBP	0,154	0,499	1,687	33,915	1,052
172	2017	WSBP	1,270	0,497	1,668	33,955	1,003
173	2018	WSBP	2,720	0,453	1,696	33,983	1,068
174	2019	WSBP	2,290	0,507	1,542	33,987	1,057
175	2020	WSBP	3,729	0,514	2,130	34,211	1,057
176	2016	WSKT	1,800	0,377	1,910	31,522	1,057
177	2017	WSKT	1,100	0,352	1,002	32,215	0,880
178	2018	WSKT	3,900	0,165	1,179	32,454	0,915
179	2019	WSKT	2,700	0,381	1,089	32,518	0,883
180	2020	WSKT	3,637	0,336	1,371	32,839	0,883



Pergerakan Indeks LQ-45 Tahun 2016 – 2020



Kerangka Konseptual Penelitian

Populasi Penelitian

No	Kode Saham	Nama Saham
1	ADHI	Adhi Karya (Persero) Tbk.
2	ADRO	Adaro Energy Tbk
3	AKRA	AKR Corporindo Tbk.
4	ANTM	Aneka Tambang Tbk.
5	ASII	Astra International Tbk.
6	ASRI	Alam Sutera Reality Tbk.
7	BBCA	Bank Central Asia Tbk.
8	BBNI	Bank Negara Indonesia (Persero) Tbk.
9	BBRI	Bank Rakyat Indonesia (Persero) Tbk.
10	BBTN	Bank Tabungan Indonesia (Persero) Tbk.
11	BKSL	Sentul City Tbk
12	BMRI	Bank Mandiri (Persero) Tbk.
13	BSDE	Bumi Serpong Damai Tbk.
14	CPIN	Charoen Pokphand Indonesia Tbk.
15	ELSA	Elnusa Tbk.
16	EXCL	XL Axiata Tbk.
17	GGRM	Gudang Garam Tbk.
18	HMSP	HM Sampoerna Tbk.
19	ICBP	Indofood CBP Sukses Makmur Tbk.
20	INCO	Vale Indonesia Tbk.
21	INDF	Indofood Sukses Makmur Tbk.
22	INDY	Indika Energy Tbk.
23	INKP	Indah Kiat Pulp & Paper
24	INTP	Indocement Tunggul Prakasa Tbk.
25	ITMG	Indo Tambangraya Megah Tbk

26	JSMR	Jasa Marga (Persero) Tbk.
27	KLBF	Kalbe Farma Tbk.
28	LPKR	Lippo Karawaci Tbk.
29	LPPF	Matahari Department Store Tbk.
30	MEDC	Medco Energi Internasional Tbk
31	MNCN	Media Nusantara Citra Tbk.
32	PGAS	Perusahaan Gas Negara (Persero) Tbk.
33	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk.
34	PTPP	PP (Persero) Tbk.
35	SCMA	Surya Citra Media Tbk.
36	SMGR	Semen Indonesia (Persero) Tbk.
37	SRIL	Sri Rejeki Isman Tbk.
38	SSMS	Sawit Sumbermas Sarana Tbk.
39	TLKM	Telekomunikasi Indonesia (Persero) Tbk.
40	TPIA	Chandra Asri Petrochemical Tbk.
41	UNTR	United Tractors Tbk.
42	UNVR	Unilever Indonesia Tbk.
43	WIKA	Wijaya Karya (Persero) Tbk.
44	WSBP	Waskita Beton Precast Tbk.
45	WSKT	Waskita Karya (Persero) Tbk.

Pengambilan Keputusan DW Test

H_0 (Hipotesis Nol)	Keputusan	Jika
Tidak ada autokorelasi positif	Tolak	$0 < d < dl$
Tidak ada autokorelasi positif	<i>No decision</i>	$dl \leq d \leq du$
Tidak ada autokorelasi negatif	Tolak	$4 - dl < d < 4$
Tidak ada autokorelasi negatif	<i>No decision</i>	$4 - du \leq d \leq 4dl$
Tidak ada autokorelasi positif atau negatif	Terima	$Du < d < 4 - du$

Statistik Deskriptif

	NP (Kali)	PP (%)	SA (Kali)	CR (%)	SIZE (Ln)
Mean	1.023604	1.521307	0.329400	233.9143	32.05278
Median	0.970000	1.200000	0.314000	194.1000	31.78200
Maximum	4.667000	4.900000	0.726000	549.9000	39.73800
Minimum	0.106000	0.014000	0.034000	100.2000	24.70200
Std. Dev.	0.460102	1.315527	0.146795	114.2316	2.692917
Jarque-Bera	5040.137	24.30656	9.592265	33.67763	2.848216
Probability	0.000000	0.000005	0.008262	0.000000	0.240723
Sum	230.3110	342.2940	74.11500	52396.80	7211875
Observations	180	180	180	180	180

Hasil Uji Common Effect Model

Dependent Variable: Y				
Method: Panel Least Squares				
Sample: 2016 2020				
Periods included: 5				
Cross-sections included: 36				
Total panel (unbalanced) observations: 180				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.021632	0.370470	0.058391	0.9535
X1	-0.033924	0.023081	-1.469762	0.1431
X2	0.680608	0.204803	3.323230	0.0010
X3	-1.439906	2.640895	-0.054257	0.9568
X4	2.59675	1.118905	2.336385	0.0204
R-squared	0.080241	Mean dependent var		1.019183
Adjusted R-squared	0.063442	S.D. dependent var		0.456317
S.E. of regression	0.441605	Akaike info criterion		1.225266
Sum squared resid	42.70827	Schwarz criterion		1.301419
Log likelihood	-132.2298	Hannan-Quinn criter.		1.256005
F-statistic	4.776477	Durbin-Watson stat		1.817145
Prob(F-statistic)	0.001030			

Hasil Uji *Fixed Effect Model*

Dependent Variable: Y				
Method: Panel Least Squares				
Date: 06/25/22 Time: 10:07				
Sample: 2016 2020				
Periods included: 5				
Cross-sections included: 36				
Total panel (unbalanced) observations: 180				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.387231	0.959459	0.403593	0.6870
X1	-0.051169	0.033213	-1.540599	0.1252
X2	0.015286	0.242107	0.063136	0.9497
X3	2.497905	3.687805	0.677097	0.4992
X4	2.027505	3.068605	0.660145	0.5100
Effects Specification				
Cross-section fixed (dummy variables)				
R-squared	0.545421	Mean dependent var	1.019183	
Adjusted R-squared	0.420736	S.D. dependent var	0.456317	
S.E. of regression	0.347300	Akaike info criterion	0.913384	
Sum squared resid	21.10802	Schwarz criterion	1.659682	
Log likelihood	-53.29900	Hannan-Quinn criter.	1.214626	
F-statistic	4.374407	Durbin-Watson stat	2.420403	
Prob(F-statistic)	0.000000			

Hasil Uji *Random Effect Model*

Dependent Variable: Y				
Method: Panel EGLS (Cross-section random effects)				
Sample: 2016 2020				
Periods included: 5				
Cross-sections included: 36				
Total panel (unbalanced) observations: 180				
Swamy and Arora estimator of component variances				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.165294	0.502618	0.328865	0.7426
X1	-0.047454	0.025875	-1.833970	0.0680
X2	0.307599	0.207056	1.485580	0.1388
X3	1.09E-05	2.94E-05	0.371709	0.7105
X4	2.51E-05	1.55E-05	1.618770	0.1069
Effects Specification				
			S.D.	Rho
Cross-section random			0.268598	0.3743
Idiosyncratic random			0.347300	0.6257
Weighted Statistics				
R-squared	0.031501	Mean dependent var	0.512143	
Adjusted R-squared	0.013812	S.D. dependent var	0.357193	
S.E. of regression	0.352833	Sum squared resid	27.26354	
F-statistic	1.780784	Durbin-Watson stat	1.877756	

Prob(F-statistic)	0.133706		
Unweighted Statistics			
R-squared	0.065392	Mean dependent var	1.019183
Sum squared resid	43.39779	Durbin-Watson stat	1.179652

Hasil Uji Chow

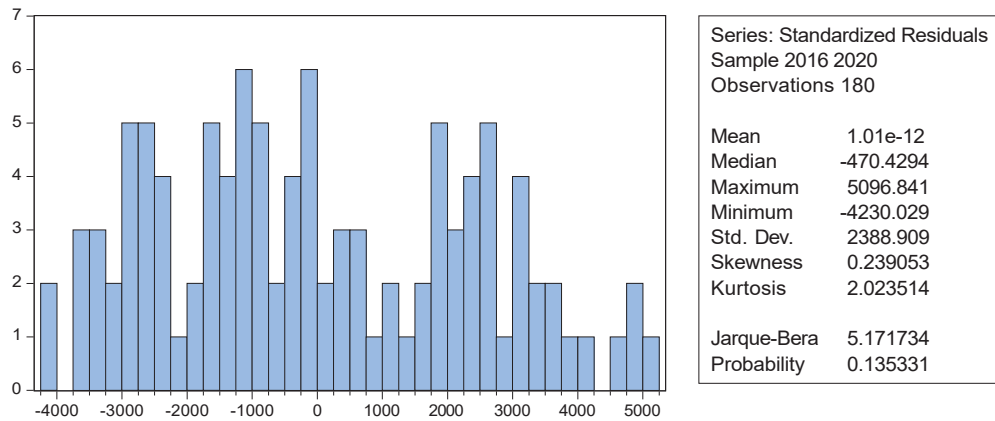
Redundant Fixed Effects Tests			
Equation: Untitled			
Test cross-section fixed effects			
Effects Test	Statistic	d.f.	Prob.
Cross-section F	4.070022	(44,175)	0.0988
Cross-section Chi-square	157.861673	36	0.2275

Hasil Uji Hausman

Correlated Random Effects - Hausman Test			
Equation: Untitled			
Test cross-section random effects			
Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	9.117090	4	0.0582

Hasil Uji Lagrange Multiplier

Lagrange Multiplier Tests for Random Effects			
Null hypotheses: No effects			
Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided (all others) alternatives			
Test Hypothesis			
	Cross-section	Time	Both
Breusch-Pagan	0.420716 (0.5166)	3.170874 (0.0750)	3.591590 (0.0581)
Honda	-0.648626 --	1.780695 (0.0375)	0.800493 (0.2117)
King-Wu	-0.648626 --	1.780695 (0.0375)	1.383589 (0.0832)
Standardized Honda	-0.241674 --	2.340380 (0.0096)	-2.840934
Standardized King-Wu	-0.241674 --	2.340380 (0.0096)	-1.296621 --
Gourieriou, et al.*	--	--	3.170874 (< 0.10)
*Mixed chi-square asymptotic critical values:			
1%	7.289		
5%	4.321		
10%	2.952		



Hasil Uji Normalitas

Hasil Uji Autokorelasi

R-squared	0.080241	Mean dependent var	1.019183
Adjusted R-squared	0.063442	S.D. dependent var	0.456317
S.E. of regression	0.441605	Akaike info criterion	1.225266
Sum squared resid	42.70827	Schwarz criterion	1.301419
Log likelihood	-132.2298	Hannan-Quinn criter.	1.256005
F-statistic	4.776477	Durbin-Watson stat	1.817145
Prob(F-statistic)	0.001030		

Hasil Uji Multikolinearitas

	X1	X2	X3	X4
X1	1.000000	-0.128331	0.138985	0.110205
X2	-0.128331	1.000000	0.072983	-0.038369
X3	0.138985	0.072983	1.000000	-0.072219
X4	0.110205	-0.038369	-0.072219	1.000000

Hasil Uji Glejser

Heteroskedasticity Test: Glejser			
F-statistic	0.792498	Prob. F(8,82)	0.4782
Obs*R-squared	5.680161	Prob. Chi-Square (5)	0.5776
Scaled explained SS	8.817190	Prob. Chi-Square (5)	0.2660

Hasil Uji Parsial (Uji T)

Dependent Variable: Y				
Method: Panel Least Squares				
Sample: 2016 2020				
Periods included: 5				
Cross-sections included: 36				
Total panel (unbalanced) observations: 180				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.021632	0.370470	0.058391	0.9535
X1	-0.033924	0.023081	-1.469762	0.1431
X2	0.680608	0.204803	3.323230	0.0010
X3	-1.439906	2.640895	-0.054257	0.9568
X4	2.59675	1.118905	2.336385	0.0204
R-squared	0.080241	Mean dependent var		1.019183
Adjusted R-squared	0.063442	S.D. dependent var		0.456317
S.E. of regression	0.441605	Akaike info criterion		1.225266
Sum squared resid	42.70827	Schwarz criterion		1.301419
Log likelihood	-132.2298	Hannan-Quinn criter.		1.256005
F-statistic	4.776477	Durbin-Watson stat		1.817145
Prob(F-statistic)	0.001030			

Hasil Uji Simultan (Uji F)

R-squared	0.080241	Mean dependent var	1.019183
Adjusted R-squared	0.063442	S.D. dependent var	0.456317
S.E. of regression	0.441605	Akaike info criterion	1.225266
Sum squared resid	42.70827	Schwarz criterion	1.301419
Log likelihood	-132.2298	Hannan-Quinn criter.	1.256005
F-statistic	4.776477	Durbin-Watson stat	1.817145
Prob(F-statistic)	0.001030		

Hasil Uji Determinasi (Uji R²)

R-squared	0.080241	Mean dependent var	1.019183
Adjusted R-squared	0.063442	S.D. dependent var	0.456317
S.E. of regression	0.441605	Akaike info criterion	1.225266
Sum squared resid	42.70827	Schwarz criterion	1.301419
Log likelihood	-132.2298	Hannan-Quinn criter.	1.256005
F-statistic	4.776477	Durbin-Watson stat	1.817145
Prob(F-statistic)	0.001030		