

## Lampiran 1

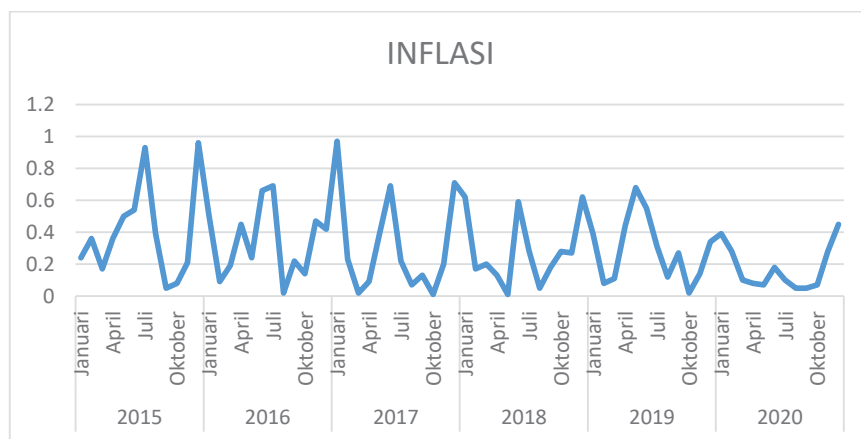
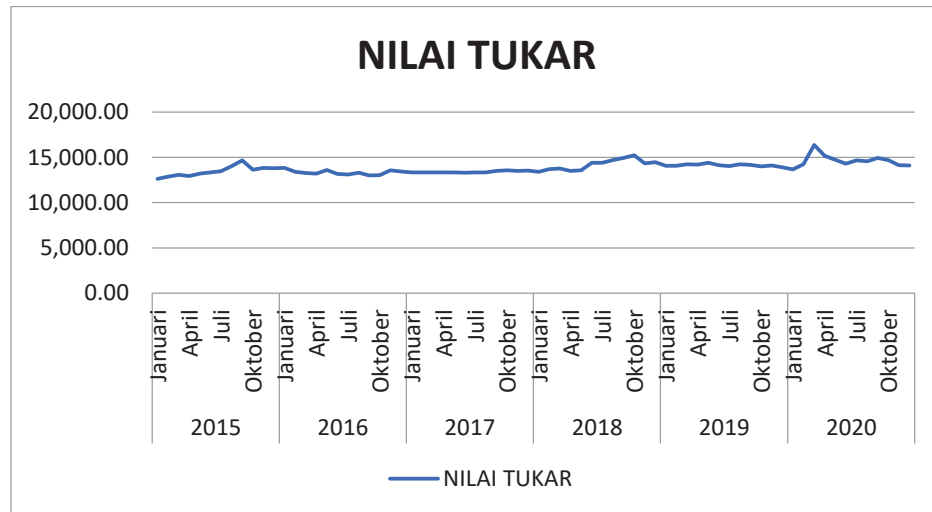
**DATA NILAI TUKAR RUPIAH, INFLASI, HARGA MINYAK DUNIA  
DAN REKSADANA SYARIAH TAHUN 2015 - 2020**

<b>TAHUN</b>	<b>BULAN</b>	<b>NILAI TUKAR</b>	<b>INFLASI</b>	<b>HARGA MINYAK DUNIA</b>	<b>REKSADANA SYARIAH</b>
2015	Januari	12,625.00	0.24	47.11	243,118.18
	Februari	12,863.00	0.36	54.79	249,122.61
	Maret	13,084.00	0.17	52.83	254,779.21
	April	12,937.00	0.36	57.54	255,195.14
	Mei	13,211.00	0.5	62.51	266,738.5
	Juni	13,332.00	0.54	61.31	264,895.72
	Juli	13,481.00	0.93	54.34	261,375.4
	Agustus	14,027.00	0.39	45.69	256,268.46
	September	14,657.00	0.05	46.28	252,683.46
	Oktober	13,639.00	0.08	46.96	262,151.85
	November	13,840.00	0.21	43.11	264,883.82
	Desember	13,795.00	0.96	36.57	271,969.00
2016	Januari	13,846.00	0.51	29.78	277,101.24
	Februari	13,395.00	0.09	31.03	283,774.00
	Maret	13,276.00	0.19	37.34	292,786.31
	April	13,204.00	0.45	40.75	298,681.08
	Mei	13,615.00	0.24	45.94	302,049.49
	Juni	13,180.00	0.66	47.69	309,441.6
	Juli	13,094.00	0.69	44.13	314,987.63
	Agustus	13,300.00	0.02	44.88	324,809.42
	November	12,998.00	0.22	45.04	316,716.57
	Oktober	13,051.00	0.14	49.29	319,489.47
	November	13,563.00	0.47	45.26	329,883.67
	Desember	13,436.00	0.42	52.62	338,749.8
2017	Januari	13,343.00	0.97	53.59	353,243.88
	Februari	13,347.00	0.23	54.35	356,391.36
	Maret	13,321.00	0.02	50.9	364,421.72
	April	13,327.00	0.09	52.16	370,053.62
	Mei	13,321.00	0.39	49.89	372,887.69
	Juni	13,319.00	0.69	46.17	382,844.23
	Juli	13,323.00	0.22	47.66	390,531.05
	Agustus	13,351.00	0.07	49.94	406,548.51
	September	13,492.00	0.13	52.95	414,035.34
	Oktober	13,572.00	0.01	54.92	428,533.92

	November	13,514.00	0.2	59.93	439,143.87
	Desember	13,548.00	0.71	61.19	457,506.57
2018	Januari	13,413.00	0.62	66.23	476,853.89
	Februari	13,707.00	0.17	63.46	492,968.76
	Maret	13,756.00	0.2	64.17	496,503.90
	April	13,492.00	0.13	61.19	414,035.34
	Mei	13,572.00	0.01	66.23	428,533.92
	Juni	14,404.00	0.59	71.98	486,561.99
	Juli	14,413.00	0.28	72.67	493,414.92
	Agustus	14,711.00	0.05	71.08	493,656.15
	September	14,929.00	0.18	75.36	495,090.27
	Oktober	15,227.00	0.28	76.73	493,960.47
	November	14,339.00	0.27	62.32	499,523.32
	Desember	14,481.00	0.62	53.96	505,390.3
2019	Januari	14,072.00	0.39	56.58	519,909.57
	Februari	14,062.00	0.08	61.13	520,914.97
	Maret	14,244.00	0.11	63.79	515,617.12
	April	14,215.00	0.44	68.58	511,599.7
	Mei	14,385.00	0.68	66.83	506,087.05
	Juni	14,141.00	0.55	59.76	512,585.31
	Juli	14,026.00	0.31	61.48	536,880.86
	Agustus	14,237.00	0.12	57.67	538,066.69
	September	14,174.00	0.27	60.04	540,912.08
	Oktober	14,008.00	0.02	57.27	553,213.01
	November	14,102.00	0.14	60.4	544,415.79
	Desember	13,901.00	0.34	63.35	542,196.36
2020	Januari	13,662.00	0.39	61.63	537,279.31
	Februari	14,234.00	0.28	53.35	525,277.79
	Maret	16,367.00	0.1	32.2	472,772.24
	April	15,157.00	0.08	21.04	477,676.44
	Mei	14,733.00	0.07	30.38	476,283.03
	Juni	14,302.00	0.18	39.46	482,548.73
	Juli	14,653.00	0.1	42.07	503,257.52
	Agustus	14,554.00	0.05	43.44	520,836.32
	September	14,918.00	0.05	40.6	510,149.05
	Oktober	14,690.00	0.07	39.9	529,867.84
	November	14,128.00	0.28	42.3	547,841.49
	Desember	14,105.00	0.45	48.73	573,542.15

## Lampiran 2

**GRAFIK PERKEMBANGAN NILAI TUKAR RUPIAH, INFLASI,  
HARGA MINYAK DUNIA DAN REKSADANA SYARIAH  
TAHUN 2015-2020**





## Lampiran 3

**HASIL ANALISIS STATISTIK DESKRIPTIF**

	NILAI_TUKAR_RUPIAH	INFLASI	HARGA_MINYAK_DUNIA	REKSADANA_SYARIAH
Mean	13857.51	0.299583	52.69167	414222.5
Median	13731.50	0.235000	53.15000	433838.9
Maximum	16367.00	0.970000	76.73000	573542.2
Minimum	12625.00	0.010000	21.04000	243118.2
Std. Dev.	659.7470	0.240425	11.55535	105946.3
Skewness	0.920865	0.983929	-0.234002	-0.267766
Kurtosis	4.465858	3.341471	2.818156	1.526053
Jarque-Bera	16.62212	11.96721	0.756287	7.377941
Probability	0.000246	0.002520	0.685132	0.024998
Sum	997741.0	21.57000	3793.800	29824017
Sum Sq. Dev.	30903890	4.104087	9480.359	7.97E+11
Observations	72	72	72	72

## Lampiran 4

**HASIL UJI STASIONERITAS NILAI TUKAR RUPIAH****Perhitungan Unit Root Test Metode Dickey-Fuller (DF)**

Null Hypothesis: NILAI\_TUKAR\_RUPIAH has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-1.894955
Test critical values:	
1% level	-2.597939
5% level	-1.945456
10% level	-1.613799

\*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals  
 Dependent Variable: D(GLSRESID)  
 Method: Least Squares  
 Date: 11/13/22 Time: 00:04  
 Sample (adjusted): 2 72  
 Included observations: 71 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.101349	0.053484	-1.894955	0.0622
R-squared	0.046496	Mean dependent var		20.84507
Adjusted R-squared	0.046496	S.D. dependent var		427.0101
S.E. of regression	416.9649	Akaike info criterion		14.91787
Sum squared resid	12170181	Schwarz criterion		14.94973
Log likelihood	-528.5842	Hannan-Quinn criter.		14.93054
Durbin-Watson stat	2.184087			

**Perhitungan Unit Root Test Metode Augmented Dickey-Fuller (ADF)**

Null Hypothesis: NILAI\_TUKAR\_RUPIAH has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-3.194140	0.0244
Test critical values:		
1% level	-3.525618	
5% level	-2.902953	
10% level	-2.588902	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(NILAI\_TUKAR\_RUPIAH)  
 Method: Least Squares  
 Date: 11/13/22 Time: 00:03

Sample (adjusted): 2 72  
 Included observations: 71 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
NILAI_TUKAR_RUPIAH(-1)	-0.230888	0.072285	-3.194140	0.0021
C	3219.578	1002.571	3.211323	0.0020
R-squared	0.128816	Mean dependent var		20.84507
Adjusted R-squared	0.116190	S.D. dependent var		427.0101
S.E. of regression	401.4373	Akaike info criterion		14.85574
Sum squared resid	11119479	Schwarz criterion		14.91948
Log likelihood	-525.3789	Hannan-Quinn criter.		14.88109
F-statistic	10.20253	Durbin-Watson stat		2.096378
Prob(F-statistic)	0.002115			

### Perhitungan Unit Root Test Metode Philips Perron

Null Hypothesis: NILAI\_TUKAR\_RUPIAH has a unit root  
 Exogenous: Constant  
 Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-3.055661	0.0346
Test critical values:		
1% level	-3.525618	
5% level	-2.902953	
10% level	-2.588902	

\*MacKinnon (1996) one-sided p-values.

Residual variance (no correction)	156612.4
HAC corrected variance (Bartlett kernel)	133568.2

Phillips-Perron Test Equation  
 Dependent Variable: D(NILAI\_TUKAR\_RUPIAH)  
 Method: Least Squares  
 Date: 11/12/22 Time: 23:58  
 Sample (adjusted): 2 72  
 Included observations: 71 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
NILAI_TUKAR_RUPIAH(-1)	-0.230888	0.072285	-3.194140	0.0021
C	3219.578	1002.571	3.211323	0.0020
R-squared	0.128816	Mean dependent var		20.84507
Adjusted R-squared	0.116190	S.D. dependent var		427.0101
S.E. of regression	401.4373	Akaike info criterion		14.85574
Sum squared resid	11119479	Schwarz criterion		14.91948
Log likelihood	-525.3789	Hannan-Quinn criter.		14.88109
F-statistic	10.20253	Durbin-Watson stat		2.096378
Prob(F-statistic)	0.002115			

## Lampiran 5

**HASIL UJI STASIONERITAS INFLASI****Perhitungan Unit Root Test Metode Dickey-Fuller (DF)**

Null Hypothesis: INFLASI has a unit root  
 Exogenous: Constant  
 Lag Length: 1 (Automatic - based on SIC, maxlag=11)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-6.802509
Test critical values: 1% level	-2.598416
5% level	-1.945525
10% level	-1.613760

\*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals  
 Dependent Variable: D(GLSRESID)  
 Method: Least Squares  
 Date: 11/12/22 Time: 23:32  
 Sample (adjusted): 3 72  
 Included observations: 70 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.920989	0.135390	-6.802509	0.0000
D(GLSRESID(-1))	0.328120	0.114894	2.855850	0.0057
R-squared	0.415313	Mean dependent var		0.001286
Adjusted R-squared	0.406715	S.D. dependent var		0.288127
S.E. of regression	0.221930	Akaike info criterion		-0.144756
Sum squared resid	3.349193	Schwarz criterion		-0.080513
Log likelihood	7.066455	Hannan-Quinn criter.		-0.119238
Durbin-Watson stat	2.074914			

**Perhitungan Unit Root Test Metode Augmented Dickey-Fuller (ADF)**

Null Hypothesis: INFLASI has a unit root  
 Exogenous: Constant  
 Lag Length: 1 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-6.840091	0.0000
Test critical values: 1% level	-3.527045	
5% level	-2.903566	
10% level	-2.589227	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(INFLASI)  
 Method: Least Squares



Date: 11/12/22 Time: 23:42  
 Sample (adjusted): 3 72  
 Included observations: 70 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-0.934343	0.136598	-6.840091	0.0000
D(INFLASI(-1))	0.334637	0.115397	2.899871	0.0050
C	0.279796	0.048617	5.755103	0.0000
R-squared	0.421458	Mean dependent var		0.001286
Adjusted R-squared	0.404188	S.D. dependent var		0.288127
S.E. of regression	0.222402	Akaike info criterion		-0.126749
Sum squared resid	3.313996	Schwarz criterion		-0.030385
Log likelihood	7.436223	Hannan-Quinn criter.		-0.088472
F-statistic	24.40417	Durbin-Watson stat		2.085368
Prob(F-statistic)	0.000000			

### Perhitungan Unit Root Test Metode Philips Perron

Null Hypothesis: INFLASI has a unit root  
 Exogenous: Constant  
 Bandwidth: 24 (Newey-West automatic) using Bartlett kernel

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-5.854850	0.0000
Test critical values:		
1% level	-3.525618	
5% level	-2.902953	
10% level	-2.588902	

\*MacKinnon (1996) one-sided p-values.

Residual variance (no correction)	0.052619
HAC corrected variance (Bartlett kernel)	0.038727

Phillips-Perron Test Equation  
 Dependent Variable: D(INFLASI)  
 Method: Least Squares  
 Date: 11/12/22 Time: 23:47  
 Sample (adjusted): 2 72  
 Included observations: 71 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
INFLASI(-1)	-0.701119	0.115182	-6.087073	0.0000
C	0.211516	0.044006	4.806553	0.0000
R-squared	0.349379	Mean dependent var		0.002958
Adjusted R-squared	0.339949	S.D. dependent var		0.286408
S.E. of regression	0.232688	Akaike info criterion		-0.050471
Sum squared resid	3.735920	Schwarz criterion		0.013267
Log likelihood	3.791714	Hannan-Quinn criter.		-0.025124
F-statistic	37.05246	Durbin-Watson stat		1.790858
Prob(F-statistic)	0.000000			

## Lampiran 6

**HASIL UJI STASIONERITAS HARGA MINYAK DUNIA****Perhitungan Unit Root Test Metode Dickey-Fuller (DF)**

Null Hypothesis: HARGA\_MINYAK\_DUNIA has a unit root  
 Exogenous: Constant  
 Lag Length: 1 (Automatic - based on SIC, maxlag=11)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	-2.866686
Test critical values:	
1% level	-2.598416
5% level	-1.945525
10% level	-1.613760

\*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals  
 Dependent Variable: D(GLSRESID)  
 Method: Least Squares  
 Date: 11/13/22 Time: 00:07  
 Sample (adjusted): 3 72  
 Included observations: 70 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	-0.139631	0.048708	-2.866686	0.0055
D(GLSRESID(-1))	0.411122	0.110051	3.735749	0.0004
R-squared	0.211487	Mean dependent var		-0.086571
Adjusted R-squared	0.199891	S.D. dependent var		5.362667
S.E. of regression	4.796841	Akaike info criterion		6.001948
Sum squared resid	1564.658	Schwarz criterion		6.066190
Log likelihood	-208.0682	Hannan-Quinn criter.		6.027466
Durbin-Watson stat	1.780356			

**Perhitungan Unit Root Test Metode Augmented Dickey-Fuller (ADF)**

Null Hypothesis: HARGA\_MINYAK\_DUNIA has a unit root  
 Exogenous: Constant  
 Lag Length: 1 (Automatic - based on SIC, maxlag=11)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-2.951041	0.0447
Test critical values:		
1% level	-3.527045	
5% level	-2.903566	
10% level	-2.589227	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(HARGA\_MINYAK\_DUNIA)  
 Method: Least Squares

Date: 11/13/22 Time: 00:09  
 Sample (adjusted): 3 72  
 Included observations: 70 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HARGA_MINYAK_DUNIA(-1)	-0.150612	0.051037	-2.951041	0.0044
D(HARGA_MINYAK_DUNIA(-1))	0.417815	0.110775	3.771730	0.0003
C	7.898679	2.758649	2.863242	0.0056
R-squared	0.217982	Mean dependent var		-0.086571
Adjusted R-squared	0.194638	S.D. dependent var		5.362667
S.E. of regression	4.812563	Akaike info criterion		6.022248
Sum squared resid	1551.771	Schwarz criterion		6.118612
Log likelihood	-207.7787	Hannan-Quinn criter.		6.060525
F-statistic	9.337880	Durbin-Watson stat		1.784512
Prob(F-statistic)	0.000265			

### Perhitungan Unit Root Test Metode Philips Perron

Null Hypothesis: HARGA\_MINYAK\_DUNIA has a unit root  
 Exogenous: Constant  
 Bandwidth: 4 (Newey-West automatic) using Bartlett kernel

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-2.216126	0.2025
Test critical values:		
1% level	-3.525618	
5% level	-2.902953	
10% level	-2.588902	

\*MacKinnon (1996) one-sided p-values.

Residual variance (no correction)	27.20776
HAC corrected variance (Bartlett kernel)	34.05193

Phillips-Perron Test Equation  
 Dependent Variable: D(HARGA\_MINYAK\_DUNIA)  
 Method: Least Squares  
 Date: 11/13/22 Time: 00:11  
 Sample (adjusted): 2 72  
 Included observations: 71 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
HARGA_MINYAK_DUNIA(-1)	-0.108800	0.054388	-2.000440	0.0494
C	5.761743	2.936752	1.961944	0.0538
R-squared	0.054817	Mean dependent var		0.022817
Adjusted R-squared	0.041119	S.D. dependent var		5.403419
S.E. of regression	5.291161	Akaike info criterion		6.197717
Sum squared resid	1931.751	Schwarz criterion		6.261455
Log likelihood	-218.0190	Hannan-Quinn criter.		6.223064
F-statistic	4.001761	Durbin-Watson stat		1.223132
Prob(F-statistic)	0.049390			

## Lampiran 7

**HASIL UJI STASIONERITAS REKSADANA SYARIAH****Perhitungan Unit Root Test Metode Dickey-Fuller (DF)**

Null Hypothesis: REKSADANA\_SYARIAH has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=10)

	t-Statistic
Elliott-Rothenberg-Stock DF-GLS test statistic	0.858133
Test critical values:	
1% level	-2.601024
5% level	-1.945903
10% level	-1.613543

\*MacKinnon (1996)

DF-GLS Test Equation on GLS Detrended Residuals  
 Dependent Variable: D(GLSRESID)  
 Method: Least Squares  
 Date: 11/13/22 Time: 00:15  
 Sample (adjusted): 2 72  
 Included observations: 65 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
GLSRESID(-1)	0.013829	0.016115	0.858133	0.3940
R-squared	-0.069483	Mean dependent var		4795.263
Adjusted R-squared	-0.069483	S.D. dependent var		16897.94
S.E. of regression	17475.14	Akaike info criterion		22.39021
Sum squared resid	1.95E+10	Schwarz criterion		22.42366
Log likelihood	-726.6819	Hannan-Quinn criter.		22.40341
Durbin-Watson stat	1.693158			

**Perhitungan Unit Root Test Metode Augmented Dickey-Fuller (ADF)**

Null Hypothesis: REKSADANA\_SYARIAH has a unit root  
 Exogenous: Constant  
 Lag Length: 0 (Automatic - based on SIC, maxlag=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-0.830525	0.8037
Test critical values:		
1% level	-3.531592	
5% level	-2.905519	
10% level	-2.590262	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
 Dependent Variable: D(REKSADANA\_SYARIAH)  
 Method: Least Squares

Date: 11/13/22 Time: 00:18  
 Sample (adjusted): 2 72  
 Included observations: 67 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
REKSADANA_SYARIAH(-1)	-0.016991	0.020458	-0.830525	0.4093
C	11824.90	8858.623	1.334846	0.1866
R-squared	0.010500	Mean dependent var		4665.392
Adjusted R-squared	-0.004723	S.D. dependent var		16661.41
S.E. of regression	16700.71	Akaike info criterion		22.31369
Sum squared resid	1.81E+10	Schwarz criterion		22.37950
Log likelihood	-745.5085	Hannan-Quinn criter.		22.33973
F-statistic	0.689771	Durbin-Watson stat		1.770592
Prob(F-statistic)	0.409282			

### Perhitungan Unit Root Test Metode Philips Perron

Null Hypothesis: REKSADANA\_SYARIAH has a unit root  
 Exogenous: Constant  
 Bandwidth: 6 (Newey-West automatic) using Bartlett kernel

	Adj. t-Stat	Prob.*
Phillips-Perron test statistic	-0.775635	0.8193
Test critical values:		
1% level	-3.531592	
5% level	-2.905519	
10% level	-2.590262	

\*MacKinnon (1996) one-sided p-values.

Residual variance (no correction)	2.71E+08
HAC corrected variance (Bartlett kernel)	2.14E+08

Phillips-Perron Test Equation  
 Dependent Variable: D(REKSADANA\_SYARIAH)  
 Method: Least Squares  
 Date: 11/13/22 Time: 00:22  
 Sample (adjusted): 2 72  
 Included observations: 67 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
REKSADANA_SYARIAH(-1)	-0.016991	0.020458	-0.830525	0.4093
C	11824.90	8858.623	1.334846	0.1866
R-squared	0.010500	Mean dependent var		4665.392
Adjusted R-squared	-0.004723	S.D. dependent var		16661.41
S.E. of regression	16700.71	Akaike info criterion		22.31369
Sum squared resid	1.81E+10	Schwarz criterion		22.37950
Log likelihood	-745.5085	Hannan-Quinn criter.		22.33973
F-statistic	0.689771	Durbin-Watson stat		1.770592
Prob(F-statistic)	0.409282			

## Lampiran 8

**HASIL UJI LINEARITAS**

Ramsey RESET Test

Equation: UNTITLED

Specification: REKSADANA\_SYARIAH C NILAI\_TUKAR\_RUPIAH INFLASI  
HARGA\_MINYAK\_DUNIA

Omitted Variables: Powers of fitted values from 2 to 4

	Value	df	Probability
F-statistic	10.53158	(3, 65)	0.0000
Likelihood ratio	28.52188	3	0.0000

F-test summary:

	Sum of Sq.	df	Mean Squares
Test SSR	1.25E+11	3	4.16E+10
Restricted SSR	3.82E+11	68	5.61E+09
Unrestricted SSR	2.57E+11	65	3.95E+09

LR test summary:

	Value	df
Restricted LogL	-908.2443	68
Unrestricted LogL	-893.9833	65

Unrestricted Test Equation:

Dependent Variable: REKSADANA\_SYARIAH

Method: Least Squares

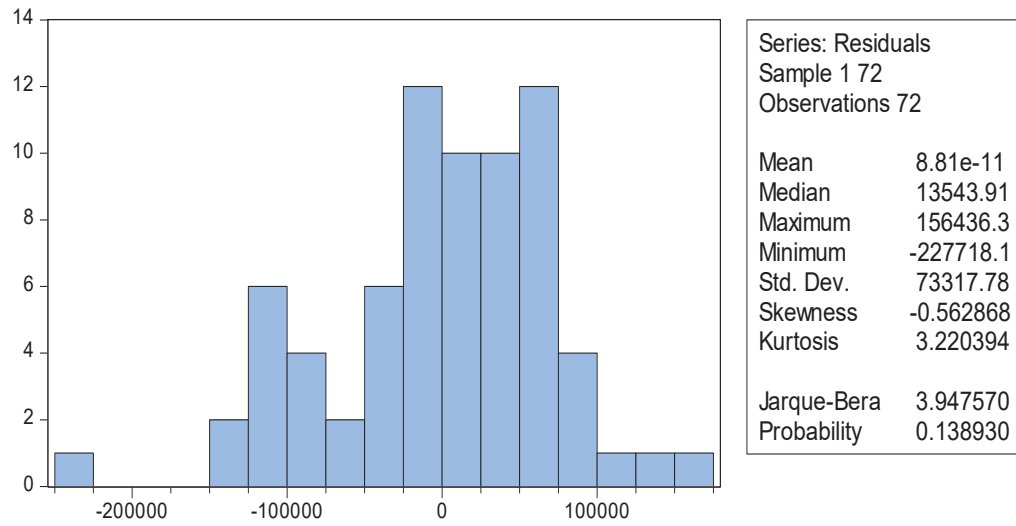
Date: 11/13/22 Time: 00:54

Sample: 1 72

Included observations: 72

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.41E+08	51225478	2.744811	0.078
NILAI_TUKAR_RUPIAH	-11369.60	4144.572	-2.743250	0.079
INFLASI	5711235.	2074731.	2.752759	0.077
HARGA_MINYAK_DUNIA	-407733.9	148588.7	-2.744043	0.078
FITTED^2	0.000414	0.000151	2.737034	0.080
FITTED^3	-6.15E-10	2.30E-10	-2.671398	0.095
FITTED^4	3.31E-16	1.29E-16	2.574536	0.012
R-squared	0.677740	Mean dependent var		414222.5
Adjusted R-squared	0.647993	S.D. dependent var		105946.3
S.E. of regression	62858.17	Akaike info criterion		25.02732
Sum squared resid	2.57E+11	Schwarz criterion		25.24866
Log likelihood	-893.9833	Hannan-Quinn criter.		25.11543
F-statistic	22.78341	Durbin-Watson stat		0.404244
Prob(F-statistic)	0.000000			

## Lampiran 9

**HASIL UJI NORMALITAS**

## Lampiran 10

**HASIL UJI MULTIKOLINEARITAS**

Variance Inflation Factors  
Date: 11/13/22 Time: 04:38  
Sample: 1 72  
Included observations: 72

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	3.95E+10	506.7800	NA
NILAI_TUKAR_RUPIAH	192.5898	475.4863	1.060421
INFLASI	1.47E+09	2.763640	1.073454
HARGA_MINYAK_DUNI			
A	599562.1	22.36688	1.012723



## Lampiran 11

**HASIL UJI HETEROKEDASTISITAS DAN AUTOKORELASI**

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	1.972498	Prob. F(3,68)	0.1263
Obs*R-squared	5.763989	Prob. Chi-Square(3)	0.1237
Scaled explained SS	5.707895	Prob. Chi-Square(3)	0.1267

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 11/13/22 Time: 02:07

Sample: 1 72

Included observations: 72

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-4.29E+10	2.07E+10	-2.074343	0.0418
NILAI_TUKAR_RUPIAH	3455660.	1444058.	2.393019	0.0195
INFLASI	5.89E+08	3.99E+09	0.147624	0.8831
HARGA_MINYAK_DUNIA	2648010.	80572194	0.032865	0.9739
R-squared	0.080055	Mean dependent var	5.30E+09	
Adjusted R-squared	0.039470	S.D. dependent var	7.95E+09	
S.E. of regression	7.80E+09	Akaike info criterion	48.44549	
Sum squared resid	4.13E+21	Schwarz criterion	48.57197	
Log likelihood	-1740.038	Hannan-Quinn criter.	48.49585	
F-statistic	1.972498	Durbin-Watson stat	0.820942	
Prob(F-statistic)	0.126318			

## Lampiran 12

**HASIL ANALISIS REGRESI DAN SIGNIFIKANSI MODEL**

Dependent Variable: REKSADANA\_SYARIAH

Method: Least Squares

Date: 11/14/22 Time: 09:54

Sample: 1 72

Included observations: 72

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1072377.	198759.3	-5.395352	0.0000
NILAI_TUKAR_RUPIAH	95.31251	13.87767	6.868047	0.0000
INFLASI	-47640.62	38314.87	-1.243398	0.2180
HARGA_MINYAK_DUNIA	3417.559	774.3139	4.413661	0.0000
R-squared	0.521098	Mean dependent var		414222.5
Adjusted R-squared	0.499970	S.D. dependent var		105946.3
S.E. of regression	74917.63	Akaike info criterion		25.34012
Sum squared resid	3.82E+11	Schwarz criterion		25.46660
Log likelihood	-908.2443	Hannan-Quinn criter.		25.39047
F-statistic	24.66382	Durbin-Watson stat		0.414453
Prob(F-statistic)	0.000000			