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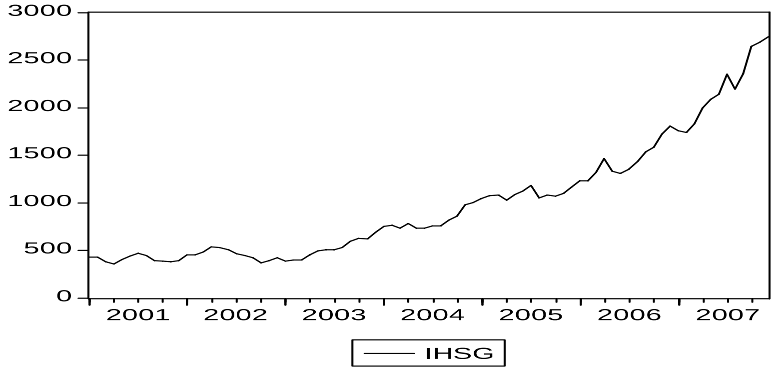
LAMPIRAN

Lampiran 1: Grafik dan hasil uji *unit root* (stasioneritas) pada level data

IHSG



Null Hypothesis: IHSG has a unit root
Exogenous: Constant, Linear Trend
Lag Length: 0 (Automatic based on SIC, MAXLAG=11)

		t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic		0.423342	0.9989
Test critical values:	1% level	-4.072415	
	5% level	-3.464865	
	10% level	-3.158974	

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