Lampiran 1 Ringkasan Output Regresi Sederhana Untuk Memperoleh Beta

Dependent Variable: E_ADES				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000744	0.001125	-0.661978	0.5081
E_MARKET	0.718199	0.156505	4.588984	0.0000

Dependent Variable: E_AISA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.32E-05	0.001834	-0.012626	0.9899
E_MARKET	0.532069	0.312738	1.701327	0.0891

Dependent Variable: E_AQUA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000350	0.000832	0.420072	0.6745
E_MARKET	0.438061	0.160594	2.727761	0.0065

Dependent Variable: E_BATI				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001081	0.001024	-1.055375	0.2914
E_MARKET	0.434557	0.198382	2.190513	0.0287

Dependent Variable: E_CEKA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000259	0.001066	0.242772	0.8082
E_MARKET	0.388863	0.169315	2.296691	0.0218

Dependent Variable: E_DAVO				
Variable	Coefficient	Std.Error	T Statistic	Prob.
C	4.76E-05	0.001782	0.026717	0.9787
E_MARKET	0.691666	0.142384	4.857754	0.0000

Dependent Variable: E_DLTA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000321	0.001377	-0.233276	0.8156
E_MARKET	0.734777	0.391903	1.874894	0.0610

Dependent Variable: E_DVLA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000189	0.000827	0.228224	0.8195
E_MARKET	0.751814	0.124590	6.034323	0.0000

Dependent Variable: E_FAST				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000418	0.001205	0.346884	0.7287
E_MARKET	-0.049175	0.177633	-0.276838	0.7819

Dependent Variable: E_GGRM				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000852	0.000412	-2.066214	0.0390
E_MARKET	0.949231	0.054097	17.54681	0.0000

Dependent Variable: E_HMSP				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000302	0.000468	0.646197	0.5183
E_MARKET	0.689335	0.072672	9.485608	0.0000

Dependent Variable: E_INAF				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000911	0.000856	-1.063507	0.2877
E_MARKET	0.795363	0.143073	5.559128	0.0000

Dependent Variable: E_INDF				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000101	0.000477	0.211210	0.8328
E_MARKET	1.230291	0.075926	16.20372	0.0000

Dependent Variable: E_KAEF				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000377	0.000582	-0.647269	0.5176
E_MARKET	0.738325	0.118142	6.249479	0.0000

Dependent Variable: E_KDSI				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-9.77E-05	0.001375	-0.071068	0.9434
E_MARKET	0.310586	0.194324	1.598286	0.1102

Dependent Variable: E_KICI				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001337	0.002812	-0.475366	0.6346
E_MARKET	0.917149	0.464112	1.976139	0.0483

Dependent Variable: E_LMPI				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000240	0.002248	-0.106610	0.9151
E_MARKET	1.301101	0.326011	3.990976	0.0001

Dependent Variable: E_KLBF				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000362	0.001057	0.342735	0.7319
E_MARKET	0.764805	0.084445	9.056825	0.0000

Dependent Variable: E_MERK				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000737	0.000502	1.467095	0.1426
E_MARKET	0.263078	0.089663	2.934080	0.0034

Dependent Variable: E_MLBI				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	8.31E-05	0.000559	0.148668	0.8818
E_MARKET	0.205218	0.099437	2.063799	0.0392

(Lanjutan)

Dependent Variable: E_MRAT				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000813	0.000593	-1.371594	0.1704
E_MARKET	0.546002	0.090392	6.040369	0.0000

Dependent Variable: E_MYOR				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000381	0.000606	0.628426	0.5298
E_MARKET	0.796607	0.088506	9.000632	0.0000

Dependent Variable: E_PSDN				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001219	0.003023	-0.403171	0.6869
E_MARKET	0.299117	0.439554	0.680502	0.4963

Dependent Variable: E_PTSP				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000576	0.000945	-0.609262	0.5425
E_MARKET	0.055360	0.157397	0.351721	0.7251

Dependent Variable: E_PYFA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001698	0.001324	-1.282556	0.1999
E_MARKET	0.739464	0.226207	3.268977	0.0011

Dependent Variable: E_RMBA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000442	0.000536	0.823890	0.4102
E_MARKET	0.638415	0.080671	7.913830	0.0000

Dependent Variable: E_SCPI				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000386	0.001882	0.205297	0.8374
E_MARKET	0.017255	0.166302	0.103755	0.9174

Dependent Variable: E_SIPD				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000137	0.002340	0.058395	0.9534
E_MARKET	0.796518	0.255799	3.113837	0.0019

Dependent Variable: E_SKLT				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001862	0.001581	-1.177711	0.2391
E_MARKET	0.083914	0.215080	0.390150	0.6965

Dependent Variable: E_SMAR				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.002176	0.001051	2.070147	0.0386
E_MARKET	0.742625	0.193545	3.836967	0.0001

Dependent Variable: E_STTP				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000276	0.000677	-0.408444	0.6830
E_MARKET	0.308978	0.099326	3.110762	0.0019

Dependent Variable: E_TBLA				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000198	0.000932	0.212038	0.8321
E_MARKET	1.012510	0.114603	8.834951	0.0000

Dependent Variable: E_TCID				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.000856	0.000596	1.437110	0.1509
E_MARKET	0.272707	0.085766	3.179642	0.0015

Dependent Variable: E_TSPC				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001996	0.001861	-1.072419	0.2837
E_MARKET	0.600765	0.148692	4.040329	0.0001

Dependent Variable: E_ULTJ				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.000709	0.001094	-0.648293	0.5169
E_MARKET	0.757921	0.167344	4.529126	0.0000

Dependent Variable: E_UNVR				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	4.08E-05	0.000323	0.126509	0.8993
E_MARKET	1.130351	0.080735	14.00082	0.0000

Lampiran 2 Ringkasan Hasil Uji Stasioneritas Imbal Hasil Sampel

Sampel	*ADF Test Statistic*	Nilai Kritis (5% *Critical value*)	Keputusan	Kesimpulan
R_ADES	-46,09701	-2,86355	Tolak H0	Data Stasioner
R_AISA	-25,5225	-2,86355	Tolak H0	Data Stasioner
R_AQUA	-25,45327	-2,86355	Tolak H0	Data Stasioner
R_BATI	-23,31936	-2,86355	Tolak H0	Data Stasioner
R_CEKA	-22,21377	-2,86355	Tolak H0	Data Stasioner
R_DAVO	-34,2721	-2,86355	Tolak H0	Data Stasioner
R_DLTA	-22,04225	-2,86355	Tolak H0	Data Stasioner
R_DVLA	-27,84265	-2,86355	Tolak H0	Data Stasioner
R_FAST	-24,48296	-2,86355	Tolak H0	Data Stasioner
R_GGRM	-34,10867	-2,86355	Tolak H0	Data Stasioner
R_HMSP	-36,77668	-2,86355	Tolak H0	Data Stasioner
R_INAF	-42,37713	-2,86355	Tolak H0	Data Stasioner
R_INDF	-41,9448	-2,86355	Tolak H0	Data Stasioner
R_KAEF	-43,09527	-2,86355	Tolak H0	Data Stasioner
R_KDSI	-28,03311	-2,86355	Tolak H0	Data Stasioner
R_KICI	-25,56576	-2,86355	Tolak H0	Data Stasioner
R_KLBF	-36,74058	-2,86355	Tolak H0	Data Stasioner
R_LMPI	-20,96269	-2,86355	Tolak H0	Data Stasioner
R_MERK	-26,91224	-2,86355	Tolak H0	Data Stasioner
R_MLBI	-19,76634	-2,86355	Tolak H0	Data Stasioner
R_MRAT	-31,62692	-2,86355	Tolak H0	Data Stasioner
R_MYOR	-40,33316	-2,86355	Tolak H0	Data Stasioner
R_PSDN	-26,55502	-2,86355	Tolak H0	Data Stasioner
R_PTSP	-41,3179	-2,86355	Tolak H0	Data Stasioner
R_PYFA	-25,06046	-2,86355	Tolak H0	Data Stasioner
R_RMBA	-45,18694	-2,86355	Tolak H0	Data Stasioner
R_SCPI	-20,01197	-2,86355	Tolak H0	Data Stasioner
R_SIPD	-31,09532	-2,86355	Tolak H0	Data Stasioner
R_SKLT	-34,36107	-2,86355	Tolak H0	Data Stasioner
R_SMAR	-27,65796	-2,86355	Tolak H0	Data Stasioner
R_STTP	-27,46895	-2,86355	Tolak H0	Data Stasioner
R_TBLA	-40,08731	-2,86355	Tolak H0	Data Stasioner
R_TICD	-33,47332	-2,86355	Tolak H0	Data Stasioner
R_TSPC	-36,98808	-2,86355	Tolak H0	Data Stasioner
R_ULTJ	-23,97069	-2,86355	Tolak H0	Data Stasioner
R_UNVR	-37,30758	-2,86355	Tolak H0	Data Stasioner

Sumber: JSXHD, diolah lebih lanjut

Lampiran 3 Ringkasan Hasil Uji Heteroskedastis

Sampel	*Probability Obs*R-squared*	Keputusan	Kesimpulan
R_ADES	0,13262	Gagal menolak H0	Homoskedastis
R_AISA	0,130486	Gagal menolak H0	Homoskedastis
R_AQUA	0,751611	Gagal menolak H0	Homoskedastis
R_BATI	0,435268	Gagal menolakH0	Homoskedastis
R_CEKA	0,452501	Gagal menolak H0	Homoskedastis
R_DAVO	0,272366	Gagal menolak H0	Homoskedastis
R_DLTA	0,074212	Gagal menolakH0	Homoskedastis
R_DVLA	0,382503	Gagal menolak H0	Homoskedastis
R_FAST	0.511054	Gagal menolak H0	Homoskedastis
R_GGRM	0	Tolak H0	Heteroskedastis
R_HMSP	0	Tolak H0	Heteroskedastis
R_INAF	0	Tolak H0	Heteroskedastis
R_INDF	0	Tolak H0	Heteroskedastis
R_KAEF	0,000016	Tolak H0	Heteroskedastis
R_KDSI	0,929619	Gagal menolak H0	Homoskedastis
R_KICI	0,535542	Gagal menolak H0	Homoskedastis
R_KLBF	0,997736	Gagal menolak H0	Homoskedastis
R_LMPI	0,158547	Gagal menolak H0	Homoskedastis
R_MERK	0,000675	Tolak H0	Heteroskedastis
R_MLBI	0,082817	Gagal menolak H0	Homoskedastis
R_MRAT	0,521663	Gagal menolak H0	Homoskedastis
R_MYOR	0,000008	Tolak H0	Heteroskedastis
R_PSDN	0,854172	Gagal menolak H0	Homoskedastis
R_PTSP	0.037954	Tolak H0	Heteroskedastis
R_PYFA	0,373932	Gagal menolak H0	Homoskedastis
R_RMBA	0,055972	Gagal menolak H0	Homoskedastis
R_SCPI	0,911603	Gagal menolak H0	Homoskedastis
R_SIPD	0.983069	Gagal menolak H0	Homoskedastis
R_SKLT	0,813103	Gagal menolak H0	Homoskedastis
R_SMAR	0,99013	Gagal menolak H0	Homoskedastis
R_STTP	0,858353	Gagal menolak H0	Homoskedastis
R_TBLA	0,077248	Gagal menolak H0	Homoskedastis
R_TICD	0,114633	Gagal menolak H0	Homoskedastis
R_TSPC	0,932133	Gagal menolak H0	Homoskedastis
R_ULTJ	0,732386	Gagal menolak H0	Homoskedastis
R_UNVR	0	Tolak H0	Heteroskedastis

Sumber: JSXHD, diolah lebih lanjut

Lampiran 4 Ringkasan Hasil Uji Autokorelasi

Sampel	Probability Obs*R-squared	Keputusan	Kesimpulan
R_ADES	0	Tolak H0	Ada autokorelasi
R_AISA	0	Tolak H0	Ada autokorelasi
R_AQUA	0	Tolak H0	Ada autokorelasi
R_BATI	0	Tolak H0	Ada autokorelasi
R_CEKA	0	Tolak H0	Ada autokorelasi
R_DAVO	0,174096	Gagal menolak H0	Tidak ada autokorelasi
R_DLTA	0	Tolak H0	Ada autokorelasi
R_DVLA	0	Tolak H0	Ada autokorelasi
R_FAST	0	Tolak H0	Ada autokorelasi
R_GGRM	0,128466	Gagal menolak H0	Tidak ada autokorelasi
R_HMSP	0,53683	Gagal menolak H0	Tidak ada autokorelasi
R_INAF	0	Tolak H0	Ada autokorelasi
R_INDF	0	Tolak H0	Ada autokorelasi
R_KAEF	0	Tolak H0	Ada autokorelasi
R_KDSI	0	Tolak H0	Ada autokorelasi
R_KICI	0	Tolak H0	Ada autokorelasi
R_KLBF	0,464594	Gagal menolak H0	Tidak ada autokorelasi
R_LMPI	0	Tolak H0	Ada autokorelasi
R_MERK	0	Tolak H0	Ada autokorelasi
R_MLBI	0	Tolak H0	Ada autokorelasi
R_MRAT	0	Tolak H0	Ada autokorelasi
R_MYOR	0,000003	Tolak H0	Ada autokorelasi
R_PSDN	0	Tolak H0	Ada autokorelasi
R_PTSP	0	Tolak H0	Ada autokorelasi
R_PYFA	0	Tolak H0	Ada autokorelasi
R_RMBA	0	Tolak H0	Ada autokorelasi
R_SCPI	0	Tolak H0	Ada autokorelasi
R_SIPD	0	Tolak H0	Ada autokorelasi
R_SKLT	0	Tolak H0	Ada autokorelasi
R_SMAR	0	Tolak H0	Ada autokorelasi
R_STTP	0	Tolak H0	Ada autokorelasi
R_TBLA	0,000065	Tolak H0	Ada autokorelasi
R_TICD	0	Tolak H0	Ada autokorelasi
R_TSPC	0,605236	Gagal menolak H0	Tidak ada autokorelasi
R_ULTJ	0	Tolak H0	Ada autokorelasi
R_UNVR	0,048819	Tolak H0	Ada autokorelasi

Sumber: JSXHD, diolah lebih lanjut

Lampiran 5 Hasil Perhitungan Variabel Bebas dan Terikat

FIRMS	BETA	DAT	Ln TA	CR	DPR	Gr	SDE	COV
ADES	0.718199	0.022830%	25.93503	0.059446	-0.004689%	-0.01433	0.382457	1.558408
AISA	0.532069	0.014962%	26.68925	0.182265	0.000000%	0.083328	0.040985	0.04344
AQUA	0.438061	0.009008%	27.30578	1.271523	2.222566%	0.106556	0.044411	-0.12993
BATI	0.434557	0.008422%	27.21976	0.382041	-15.988020%	0.008273	0.112197	-0.05396
CEKA	0.388863	0.008691%	26.61705	0.341076	-5.076385%	0.146331	0.216652	0.680802
DAVO	0.691666	0.012181%	28.40069	0.8157	0.000000%	0.292968	0.369617	0.563587
DLTA	0.734777	0.004515%	26.96195	0.812489	2.073998%	0.079407	0.097296	-0.21689
DVLA	0.751814	0.004980%	26.92727	0.811508	2.279726%	0.081304	0.053055	0.043175
GGRM	0.949231	0.007979%	30.68239	0.367157	5.311205%	0.064427	0.025322	0.009299
HMSP	0.689335	0.010663%	30.1493	0.393164	2.061843%	0.08605	0.00737	-0.03273
INAF	0.795363	0.011978%	27.238	0.28187	0.000000%	0.092403	0.091046	-0.02318
INDF	1.230291	0.014590%	30.53687	0.249076	6.798774%	0.131378	0.033888	0.01929
KAEF	0.738325	0.006834%	27.87274	0.387751	5.555575%	0.0027	0.012889	-0.0242
KICI	0.917149	0.009015%	25.70592	0.343899	-1.364124%	-0.15869	0.619007	1.48161
KLBF	0.764805	0.009156%	29.01514	0.699984	0.114084%	0.148255	0.037773	-0.06557
LMPI	1.301101	0.010925%	26.9601	0.158675	0.000000%	0.011803	2.118423	7.376006
MERK	0.263078	0.003617%	26.2307	0.913016	2.754523%	0.10047	0.048967	-0.05674
MLBI	0.205218	0.011880%	27.06857	0.146686	14.386274%	0.05053	0.036111	-0.0751
MRAT	0.546002	0.002542%	26.40512	1.310223	6.368099%	0.028059	0.012898	-0.00651
MYOR	0.796607	0.007620%	28.03274	0.811308	1.531063%	0.077534	0.088426	-0.00726
PYFA	0.739464	0.003815%	25.08899	0.295383	0.000000%	0.06642	0.027023	0.034166

RMBA	0.638415	0.010184%	28.50827	0.450888	5.634091%	0.129956	0.076466	-0.03559
SIPD	0.796518	0.009509%	27.82756	0.532113	0.000000%	0.004563	2.316244	10.84327
SMAR	0.742625	0.014180%	29.2632	0.263132	1.403397%	0.159615	0.879857	2.013527
STTP	0.308978	0.006475%	26.91279	0.3818	2.217265%	0.004669	0.032371	-0.1402
TBLA	1.01251	0.012136%	28.15706	0.286305	1.144527%	0.151625	0.033808	0.003428
TCID	0.272707	0.002290%	27.05184	1.351708	6.321397%	0.125943	0.078461	-0.16422
TSPC	0.600765	0.004385%	28.47971	0.852287	8.127450%	0.071113	0.254624	0.337345
ULTJ	0.757921	0.007814%	27.86014	0.345409	3.132307%	0.039095	0.009248	0.019312
UNVR	1.130351	0.008864%	29.06046	0.27217	10.540030%	0.089089	0.02036	0.005398

Lampiran 6 Output Regresi Berganda dengan 6 Variabel Bebas

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 09:59				
Sample(adjusted): 4 30				
Included observations: 27 after adjusting endpoints				
Convergence achieved after 54 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.408630	1.215875	-1.980985	0.0640
DAT	-2.789325	29.48465	-0.094603	0.9257
TA	0.117069	0.046884	2.496960	0.0231
CR	-0.196025	0.292895	-0.669268	0.5123
SDE	0.180584	0.099349	1.817682	0.0868
DPR	0.000574	0.010689	0.053685	0.9578
GR	-0.804262	0.905690	-0.888010	0.3869
AR(1)	0.064135	0.270106	0.237443	0.8152

AR(2)	-0.258928	0.262074	-0.987993	0.3370
AR(3)	-0.322186	0.268708	-1.199022	0.2470
R-squared	0.465890	Mean dependent var		0.711053
Adjusted R-squared	0.183126	S.D. dependent var		0.280891
S.E. of regression	0.253872	Akaike info criterion		0.374147
Sum squared resid	1.095670	Schwarz criterion		0.854086
Log likelihood	4.949022	F-statistic		1.647629
Durbin-Watson stat	1.961749	Prob(F-statistic)		0.179410
Inverted AR Roots	.30+.71i	.30 -.71i	-.55	

Lampiran 7 Output Regresi Berganda dengan 3 Variabel Bebas

Variabel TA, SDE, dan DAT sebagai Variabel Bebas

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:34				
Sample(adjusted): 2 30				
Included observations: 29 after adjusting endpoints				
Convergence achieved after 11 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.866953	1.032908	-0.839332	0.4096
TA	0.048070	0.039435	1.218959	0.2347
SDE	0.202243	0.079947	2.529704	0.0184
DAT	21.83895	15.77680	1.384245	0.1790
AR(1)	0.364985	0.207923	1.755388	0.0920
R-squared	0.370749	Mean dependent var		0.695468
Adjusted R-squared	0.265874	S.D. dependent var		0.277161
S.E. of regression	0.237475	Akaike info criterion		0.118074
Sum squared resid	1.353461	Schwarz criterion		0.353815
Log likelihood	3.287925	F-statistic		3.535150
Durbin-Watson stat	1.828511	Prob(F-statistic)		0.020999
Inverted AR Roots	.36			

(Lanjutan)

Variabel TA, SDE, dan CR Sebagai Variabel Bebas (Model Optimal)

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:43				
Sample(adjusted): 2 30				
Included observations: 29 after adjusting endpoints				
Convergence achieved after 9 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.320506	0.904248	-1.460337	0.1572
TA	0.075100	0.031947	2.350802	0.0273
SDE	0.191098	0.077325	2.471360	0.0209
CR	-0.212770	0.122618	-1.735220	0.0955
AR(1)	0.217948	0.210610	1.034841	0.3111
R-squared	0.406233	Mean dependent var		0.695468
Adjusted R-squared	0.307272	S.D. dependent var		0.277161

S.E. of regression	0.230682	Akaike info criterion		0.060031
Sum squared resid	1.277139	Schwarz criterion		0.295772
Log likelihood	4.129544	F-statistic		4.104973
Durbin-Watson stat	1.825850	Prob(F-statistic)		0.011282
Inverted AR Roots	.22			

Variabel TA, SDE, dan GR Sebagai Variabel Bebas

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:06				
Sample: 1 30				
Included observations: 30				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.078294	0.948788	-2.190473	0.0377
TA	0.100569	0.034944	2.877991	0.0079
SDE	0.160621	0.079645	2.016723	0.0542
GR	-0.692897	0.639297	-1.083842	0.2884
R-squared	0.332528	Mean dependent var		0.696226
Adjusted R-squared	0.255512	S.D. dependent var		0.272372
S.E. of regression	0.235013	Akaike info criterion		0.065212
Sum squared resid	1.436005	Schwarz criterion		0.252038
Log likelihood	3.021827	F-statistic		4.317648
Durbin-Watson stat	1.735683	Prob(F-statistic)		0.013446

(Lanjutan)

Variabel TA, SDE, dan DPR Sebagai Variabel Bebas

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:47				
Sample(adjusted): 2 30				
Included observations: 29 after adjusting endpoints				
Convergence achieved after 9 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.727010	0.962420	-1.794446	0.0853
TA	0.085512	0.034774	2.459118	0.0215
SDE	0.213965	0.081594	2.622301	0.0149
DPR	-0.001837	0.009782	-0.187766	0.8526
AR(1)	0.207920	0.213464	0.974030	0.3398
R-squared	0.332879	Mean dependent var		0.695468

Adjusted R-squared	0.221692	S.D. dependent var	0.277161
S.E. of regression	0.244516	Akaike info criterion	0.176516
Sum squared resid	1.434917	Schwarz criterion	0.412257
Log likelihood	2.440517	F-statistic	2.993868
Durbin-Watson stat	1.838546	Prob(F-statistic)	0.038811
Inverted AR Roots	.21		

Lampiran 8 Output Regresi Berganda dengan 4 Variabel Bebas

Variabel TA, CR, SDE, dan DAT Sebagai Variabel Bebas

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:10				
Sample(adjusted): 2 30				
Included observations: 29 after adjusting endpoints				
Convergence achieved after 18 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.315349	1.050244	-1.252423	0.2230
TA	0.074828	0.042092	1.777715	0.0887
CR	-0.211621	0.168188	-1.258241	0.2209
SDE	0.191135	0.080965	2.360716	0.0271
DAT	0.211345	21.66992	0.009753	0.9923
AR(1)	0.219463	0.233214	0.941037	0.3565
R-squared	0.406235	Mean dependent var		0.695468
Adjusted R-squared	0.277155	S.D. dependent var		0.277161
S.E. of regression	0.235643	Akaike info criterion		0.128994
Sum squared resid	1.277135	Schwarz criterion		0.411883
Log likelihood	4.129589	F-statistic		3.147170
Durbin-Watson stat	1.825546	Prob(F-statistic)		0.026162
Inverted AR Roots	.22			

(Lanjutan)

Variabel TA, CR, SDE, dan GR Sebagai Variabel Bebas

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:11				
Sample(adjusted): 2 30				
Included observations: 29 after adjusting endpoints				
Convergence achieved after 10 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.475430	1.049907	-1.405296	0.1733
TA	0.081190	0.037992	2.137040	0.0435
CR	-0.204020	0.130468	-1.563751	0.1315
SDE	0.180136	0.082121	2.193550	0.0386
GR	-0.207290	0.691558	-0.299744	0.7671
AR(1)	0.187969	0.220534	0.852339	0.4028

R-squared	0.408239	Mean dependent var	0.695468
Adjusted R-squared	0.279595	S.D. dependent var	0.277161
S.E. of regression	0.235245	Akaike info criterion	0.125613
Sum squared resid	1.272824	Schwarz criterion	0.408501
Log likelihood	4.178617	F-statistic	3.173409
Durbin-Watson stat	1.834242	Prob(F-statistic)	0.025317
Inverted AR Roots	.19		

Variabel TA, CR, SDE, dan DPR Sebagai Variabel Bebas

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:12				
Sample(adjusted): 2 30				
Included observations: 29 after adjusting endpoints				
Convergence achieved after 10 iterations				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.315376	0.959266	-1.371232	0.1835
TA2	0.074904	0.034110	2.195992	0.0384
CR	-0.213189	0.126438	-1.686119	0.1053
SDE	0.191132	0.079722	2.397471	0.0250
DPR	0.000209	0.009480	0.022023	0.9826
AR(1)	0.216627	0.215154	1.006847	0.3245
R-squared	0.406245	Mean dependent var		0.695468
Adjusted R-squared	0.277167	S.D. dependent var		0.277161
S.E. of regression	0.235641	Akaike info criterion		0.128977
Sum squared resid	1.277114	Schwarz criterion		0.411866
Log likelihood	4.129831	F-statistic		3.147299
Durbin-Watson stat	1.826623	Prob(F-statistic)		0.026158
Inverted AR Roots	.22			

Lampiran 9 Output Regresi Sederhana Variabel pada Model Optimal

Regresi Sederhana Variabel TA terhadap Beta

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/18/09 Time: 10:00				
Sample: 1 30				
Included observations: 30				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.517074	0.949632	-1.597539	0.1214
TA	0.079983	0.034276	2.333467	0.0270
R-squared	0.162806	Mean dependent var		0.696226
Adjusted R-squared	0.132907	S.D. dependent var		0.272372
S.E. of regression	0.253627	Akaike info criterion		0.158436
Sum squared resid	1.801146	Schwarz criterion		0.251849
Log likelihood	-0.376543	F-statistic		5.445069

Durbin-Watson stat	2.002033	Prob(F-statistic)	0.027030

Regresi Sederhana Variabel CR terhadap Beta

Dependent Variable: BETA				
Method: Least Squares				
Date: 06/01/09 Time: 11:07				
Sample: 1 30				
Included observations: 30				
White Heteroskedasticity-Consistent Standard Errors & Covariance				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.854228	0.098685	8.656104	0.0000
CR	-0.300575	0.121083	-2.482387	0.0193
R-squared	0.154212	Mean dependent var		0.696226
Adjusted R-squared	0.124005	S.D. dependent var		0.272372
S.E. of regression	0.254926	Akaike info criterion		0.168650
Sum squared resid	1.819636	Schwarz criterion		0.262063
Log likelihood	-0.529746	F-statistic		5.105214
Durbin-Watson stat	1.786779	Prob(F-statistic)		0.031827

Regresi Sederhana Variabel SDE terhadap Beta

Dependent Variable: BETA				
Method: Least Squares				
Date: 05/07/09 Time: 18:43				
Sample: 1 30				
Included observations: 30				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.650755	0.052903	12.30084	0.0000
SDE	0.166819	0.085551	1.949945	0.0613
R-squared	0.119560	Mean dependent var		0.696226
Adjusted R-squared	0.088116	S.D. dependent var		0.272372
S.E. of regression	0.260095	Akaike info criterion		0.208802
Sum squared resid	1.894186	Schwarz criterion		0.302216
Log likelihood	-1.132036	F-statistic		3.802284
Durbin-Watson stat	1.514793	Prob(F-statistic)		0.061260