

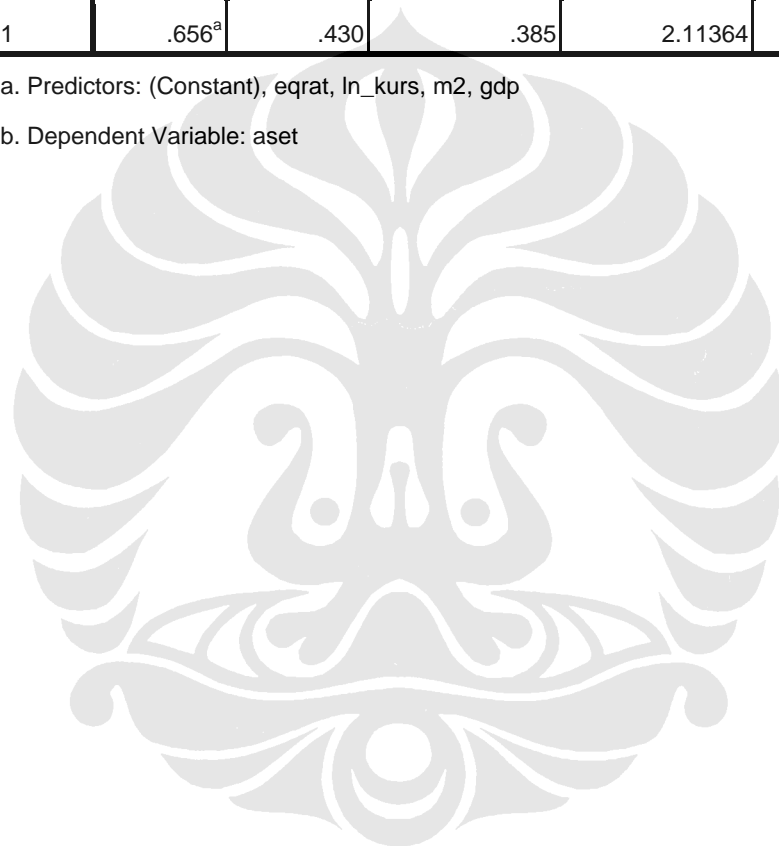
Lampiran 1 Hasil Pengolahan Data Koefisien Determinan dan Uji Durbin Watson dengan Menggunakan Program SPSS versi 16.0

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.656 ^a	.430	.385	2.11364	1.927

a. Predictors: (Constant), eqrat, ln_kurs, m2, gdp

b. Dependent Variable: aset



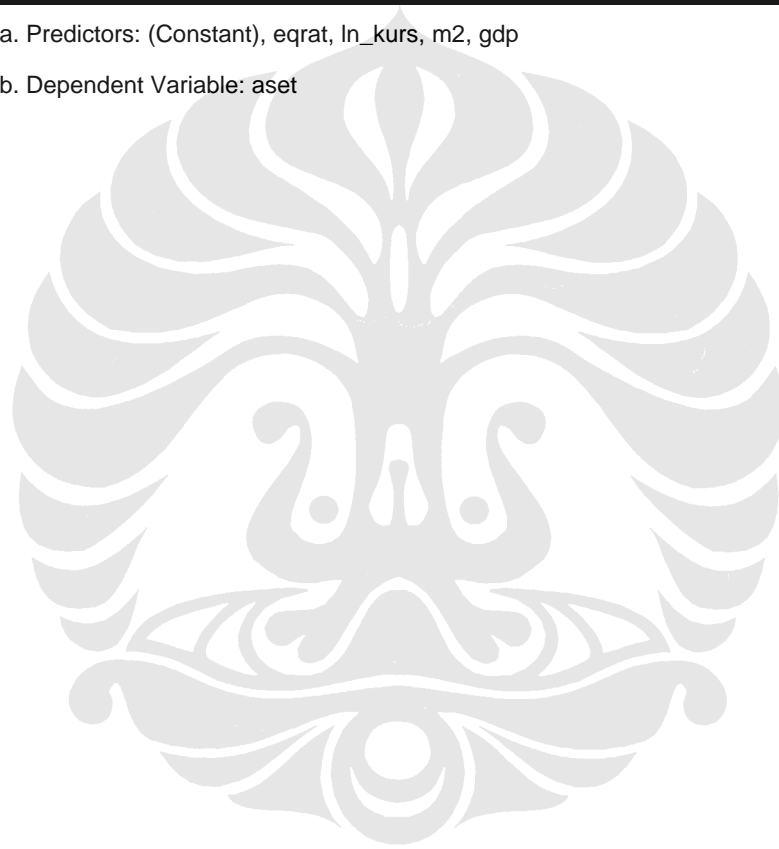
Lampiran 2 Hasil Pengolahan Data Uji F dengan Menggunakan Program SPSS
versi 16.0

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	168.580	4	42.145	9.434	.000 ^a
	Residual	223.373	50	4.467		
	Total	391.953	54			

a. Predictors: (Constant), eqrat, ln_kurs, m2, gdp

b. Dependent Variable: aset



Lampiran 3 Hasil Pengolahan Data Koefisien Regresi dan Uji t dengan Menggunakan Program SPSS versi 16.0

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	187.899	81.265		2.312	.025		
m2	1.218	.201	.697	6.059	.000	.861	1.161
ln_kurs	-20.932	8.973	-.276	2.333	.024	.812	1.232
gdp	.013	.071	.023	.185	.854	.743	1.346
eqrat	.547	.356	.185	1.534	.131	.787	1.271

a. Dependent Variable:

aset

Lampiran 4 Hasil Pengolahan Data Uji Pearson Correlation dengan Menggunakan Program SPSS versi 16.0

Correlations

		aset	m2	ln_kurs	gdp	eqrat
Pearson Correlation	aset	1.000	.579	-.031	-.056	.105
	m2	.579	1.000	.357	.109	-.119
	ln_kurs	-.031	.357	1.000	.263	-.050
	gdp	-.056	.109	.263	1.000	-.445
	eqrat	.105	-.119	-.050	-.445	1.000
Sig. (1-tailed)	aset	.	.000	.411	.342	.223
	m2	.000	.	.004	.214	.193
	ln_kurs	.411	.004	.	.026	.359
	gdp	.342	.214	.026	.	.000
	eqrat	.223	.193	.359	.000	.
N	aset	55	55	55	55	55
	m2	55	55	55	55	55
	ln_kurs	55	55	55	55	55
	gdp	55	55	55	55	55
	eqrat	55	55	55	55	55

Lampiran 5 Hasil Pengolahan Data White Heteroscedasticity dengan
Menggunakan Program EVIEWS versi 4.1

White Heteroskedasticity Test:				
F-statistic	1.086256	Probability	0.387235	
Obs*R-squared	7.658963	Probability	0.363624	
Test Equation:				
Dependent Variable: RESID^2				
Method: Least Squares				
Date: 12/31/08 Time: 06:49				
Sample: 2004:03 2008:09				
Included observations: 55				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-175.7602	313.6273	-0.560411	0.5779
EQRAT	19.41214	20.26953	0.957701	0.3431
EQRAT^2	-1.126859	1.153227	-0.977135	0.3335
GDP	-0.095573	1.457087	-0.065592	0.9480
GDP^2	0.008620	0.036324	0.237297	0.8135
LN_KURS	10.27680	34.55494	0.297405	0.7675
M2	0.853759	1.424048	0.599530	0.5517
M2^2	0.163027	0.356769	0.456954	0.6498
R-squared	0.139254	Mean dependent var	4.061328	
Adjusted R-squared	0.011058	S.D. dependent var	7.685853	
S.E. of regression	7.643242	Akaike info criterion	7.039244	
Sum squared resid	2745.700	Schwarz criterion	7.331220	
Log likelihood	-185.5792	F-statistic	1.086256	
Durbin-Watson stat	1.835577	Prob(F-statistic)	0.387235	

