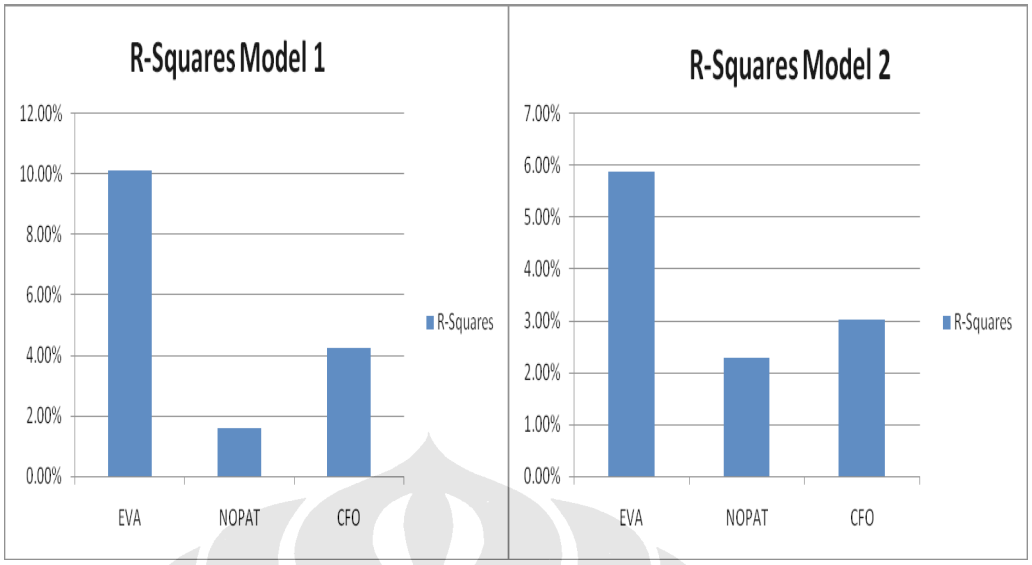
LAMPIRAN

Daftar Sampel Penelitian

No	Kode	Nama Emiten	Industri
1	AALI	Astra Agro Lestari	Perkebunan
2	ACAP	Andhi C. Automotive Products	Otomotif & Komponennya
3	ANTM	Aneka Tambang (Persero)	Pertambangan Logam & Mineral Lainnya
4	AQUA	Aqua Golden Mississippi	Makanan & Minuman
5	AUTO	Astra Otoparts	Otomotif & Komponennya
6	BATA	Sepatu Bata	Alas Kaki
7	BLTA	Berlian Laju Tanker	Transportasi
8	BRNA	Berlina	Plastik & Kemasan
9	CPIN	Charoen Pokphand Indonesia	Pakan Ternak
10	CTRS	Ciputra Surya	Properti & Real Estate
11	DLTA	Delta Djakarta	Makanan & Minuman
12	EKAD	Ekadharma Internasional	Kimia
13	FAST	Fast Food Indonesia	Restoran, Hotel & Pariwisata
14	GGRM	Gudang Garam Indonesia	Rokok
15	HEXA	Hexindo Adiperkasa	Perdagangan Besar Barang Produksi
16	HMSP	H.M. Sampoerna	Rokok
17	LMSH	Lion Mesh P	Logam dan sejenisnya
18	LPKR	Lippo Karawaci	Properti & Real Estate
19	MLBI	Multi Bintang Indonesia	Makanan & Minuman
20	MLPL	Multipolar	Jasa Komputer & Perangkatnya
21	MYOR	Mayora Indah	Makanan & Minuman
22	RALS	Ramayana Lestari Sentosa	Perdagangan Eceran
23	TCID	Mandom Indonesia	Kosmetik & Barang Keperluan Rmh. Tgg.
24	TINS	Tambang Timah Indonesia	Pertambangan Logam &Mineral lainnya
25	TLKM	Telekomunikasi Indonesia	Telekomunikasi
26	TSPC	Tempo Scan Pacipic	Farmasi
27	TURI	Tunas Ridean	Perdagangan Besar Barang Produksi
28	UNIC	Unggul Indah Cahaya	Kimia
29	UNVR	Unilever Indonesia	Kosmetik & Barang Keperluan Rmh. Tgg.


R-Squares Model 1
12.00%
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EVA
NOPAT
CFO
R-Squares
R-Squares Model 2
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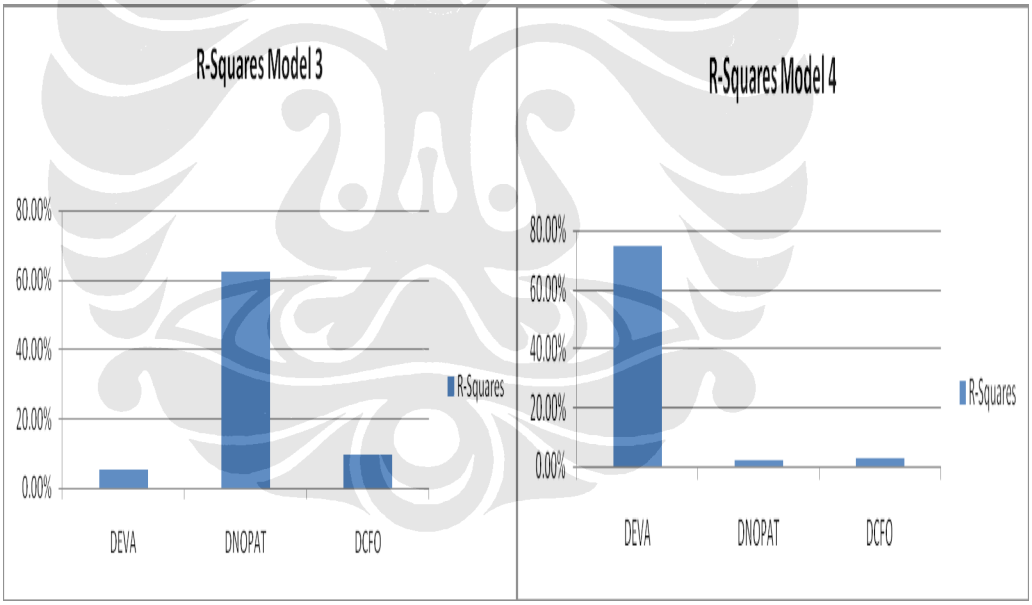
EVA
NOPAT
CFO
R-Squares


R-Squares Model 3
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DEVA
DNOPAT
DCFO
R-Squares
R-Squares Model 4
80.00%
60.00%
40.00%
20.00%
0.00%
DEVA
DNOPAT
DCFO
R-Squares

Data Model 1 dan Model 2

Sampel_th	Ab.Ret	Ret	EVA/asset	NOPAT/asset	CFO/asset
1_2000	.91	-.50	-.05	.07	.08
1_2001	-.09	-.05	-.11	.08	.17
1_2002	.59	.68	-.03	.15	.26
1_2003	-.55	.11	.39	.16	.28
2_2000	-.35	-.41	.03	.12	-.02
2_2001	.56	.60	-.07	.13	.25
2_2002	-.84	-.76	-.06	.11	.22
2_2003	-.19	.07	.00	.12	.12
3_2000	.23	-.36	.07	.22	.40
3_2001	.01	-.11	-.02	.17	.18
3_2002	-.33	-.25	-.13	.10	.12
3_2003	1.34	2.21	.76	.14	.00
4_2000	.81	.75	.13	.21	.00
4_2001	1.46	1.50	.05	.17	.23
4_2002	-.08	.00	.05	.17	.13
4_2003	-.18	.07	.00	.14	.11
5_2000	.00	-.15	.04	.14	.14
5_2001	-.34	-.33	.04	.20	.07
5_2002	.06	.14	-.03	.14	.04
5_2003	-.24	.11	.00	.12	.05
6_2000	.01	-.10	.32	.43	.20
6_2001	.12	.15	.17	.33	.42
6_2002	-.01	.07	.08	.25	.23
6_2003	-.37	-.06	.00	.19	.24
7_2000	.24	-.04	-.05	.05	.09
7_2001	.68	.65	-.07	.08	.08
7_2002	-.81	-.73	-.06	.07	.09
7_2003	-.48	.03	.00	.11	.08
8_2000	-.22	-.24	.12	.28	.01
8_2001	-.10	-.05	.08	.30	.31
8_2002	.33	.41	.04	.23	.19
8_2003	-.78	.16	.00	.12	.18
9_2000	-.59	-.20	.02	.11	.00
9_2001	-.80	-.85	-.03	.12	.01
9_2002	-.17	-.09	-.05	.10	.12
9_2003	-.66	-.07	.00	.03	-.14
10_2000	-1.01	-.55	-.14	.00	.05

Sampel_th	Ab.Ret	Ret	EVA/asset	NOPAT/asset	CFO/asset
10_2001	-.20	-.22	-.12	.16	.11
10_2002	.01	.10	-.02	.11	.01
10_2003	.46	.51	.00	.04	.07
11_2000	-.27	-.25	.04	.16	.14
11_2001	-.04	.03	-.02	.14	.02
11_2002	.00	.08	-.05	.16	.12
11_2003	-.10	.06	.00	.13	.04
12_2000	-.37	-.38	-.03	.12	.12
12_2001	-.41	-.36	-.06	.10	.21
12_2002	.03	.11	.12	.11	.12
12_2003	.71	.90	.00	.09	.08
13_2000	-.01	.00	.04	.22	.53
13_2001	-.98	-.92	.07	.24	.32
13_2002	.08	.16	-.01	.28	.37
13_2003	-.14	.03	.00	.31	.30
14_2000	-.18	-.31	.12	.29	-.14
14_2001	-.35	-.33	.00	.23	.05
14_2002	-.12	-.04	.00	.20	.16
14_2003	.31	.64	.00	.16	.14
15_2000	-.47	-.66	.10	.15	-.05
15_2001	-.24	-.24	.01	.13	.04
15_2002	-.52	-.44	.06	.08	.13
15_2003	.94	1.34	.23	.07	.19
16_2000	-.14	-.16	.03	.18	.10
16_2001	-.84	-.79	.03	.23	.06
16_2002	.07	.16	.00	.23	.19

Sampel_th	Ab.Ret	Ret	EVA/asset	NOPAT/asset	CFO/asset
16_2003	.01	.21	.00	.20	.21
17_2000	-.18	-.45	-.08	.02	.17
17_2001	.44	.42	-.05	.11	.04
17_2002	-.67	-.59	-.21	.02	.00
17_2003	.07	.57	.00	.05	.11
18_2000	-.55	-.73	-.19	-.05	.04
18_2001	.96	.97	-.15	-.04	.07
18_2002	-.65	-.57	.00	.01	.38
18_2003	-.13	.25	.00	.11	-.10
19_2000	.03	-.15	.15	.28	.31
19_2001	-.39	-.38	.14	.29	.18
19_2002	.23	.31	.02	.21	.20
19_2003	-.22	.16	.00	.24	.23
20_2000	-.35	-.71	-.18	.04	.04
20_2001	-.26	-.31	-.11	.07	-.02
20_2002	-.39	-.31	.02	.04	-.11
20_2003	-.36	.24	.00	.04	.02
21_2000	-.23	-.42	-.15	-.02	.02
21_2001	-.42	-.42	-.09	.07	.05
21_2002	.10	.19	-.14	.13	.09
21_2003	.90	1.30	.00	.13	.10
22_2000	.17	-.11	.06	.17	.00
22_2001	-.46	-.49	.03	.19	.23
22_2002	-.14	-.06	-.10	.14	.19
22_2003	.21	.72	.00	.14	.23
23_2000	-.36	-.42	.06	.25	.18
23_2001	-.32	-.28	-.02	.19	.20
23_2002	-.37	-.29	-.41	.26	.23
23_2003	.32	.57	.00	.24	.19
24_2000	-.68	-.72	.07	.35	.07
24_2001	-.62	-.69	-.14	.19	.09
24_2002	-.28	-.20	.00	.00	.00
24_2003	.57	.64	.00	.06	.11
25_2000	-.08	-.48	.00	.13	.19
25_2001	.12	.56	.00	.21	.24
25_2002	.19	.20	-.01	.36	.32
25_2003	-.23	.75	.00	.25	.00
26_2000	-.25	-.48	.19	.38	.34

26_2001	.07	.06	.05	.30	.24
26_2002	.12	.27	.19	.25	.21
26_2003	.31	.43	.97	.23	.18
27_2000	.02	-.10	.00	.21	-.79
27_2001	-.82	-.80	.00	.17	-.27
27_2002	.18	.27	.00	.07	.12
27_2003	-.27	.05	.91	.08	-.15
28_2000	-.42	-.66	-.01	.10	.13
28_2001	.18	.17	-.07	.13	.06
28_2002	-.12	-.04	-.04	.10	.10
28_2003	.76	1.22	.00	.05	.14
29_2000	-.58	-.89	.39	.54	.32
29_2001	.35	.31	.24	.48	.50
29_2002	.03	.11	-.01	.47	.43
29_2003	-.63	-.80	.00	.49	.41

Data Model 3 dan Model 4

Sampel_th	Ab.Ret	Ret	ΔEVA	ΔNOPAT	ΔCFO
1_2001	-.09	-.05	.13	.22	1.45
1_2002	.59	.68	-.76	.01	.61
1_2003	-.55	.11	-.17	.11	.12
2_2001	.56	.60	-3.47	.08	-.13
2_2002	-.84	-.76	-.02	-.14	-.05
2_2003	-.19	.07	-1.00	.11	-.44
3_2001	.01	-.11	-1.33	-.06	-.46
3_2002	-.33	-.25	.54	-.41	-.31
3_2003	1.34	2.21	-.69	.38	-1.00
4_2001	1.46	1.50	-.34	.32	.79
4_2002	-.08	.00	.47	.50	-.16
4_2003	-.18	.07	-1.00	-.14	-.13
5_2001	-.34	-.33	.43	.75	-.41
5_2002	.06	.14	-1.84	-.29	-.39
5_2003	-.24	.11	-1.00	-.12	.28
6_2001	.12	.15	-.24	.04	1.81
6_2002	-.01	.07	-.53	-.20	-.41
6_2003	-.37	-.06	-1.00	-.27	-.01
7_2001	.68	.65	.89	.99	.13
7_2002	-.81	-.73	-.11	.00	.30
7_2003	-.48	.03	-1.01	.23	-.33

Sampel_th	Ab.Ret	Ret	ΔEVA	ΔNOPAT	ΔCFO
8_2001	-.10	-.05	-.05	.49	.51
8_2002	.33	.41	-.36	-.02	-.23
8_2003	-.78	.16	-1.00	-.37	.20
9_2001	-.80	-.85	-.29	.17	.22
9_2002	-.17	-.09	.75	-.12	.93
9_2003	-.66	-.07	-1.00	-.75	-2.20
10_2001	-.20	-.22	-.08	.60	1.34
10_2002	.01	.10	-.85	-.19	-.92
10_2003	.46	.51	-.99	-.60	8.11
11_2001	-.04	.03	-1.54	.12	-.83
11_2002	.00	.08	1.72	.00	4.55
11_2003	-.10	.06	-1.00	-.11	-.59
12_2001	-.41	-.36	1.40	-.06	.82
12_2002	.03	.11	-.22	.08	-.44
12_2003	.71	.90	-1.00	-.21	-.36
13_2001	-.98	-.92	1.36	.51	-.15
13_2002	.08	.16	-1.20	.30	.28
13_2003	-.14	.03	-1.00	.29	-.05
14_2001	-.35	-.33	-.96	.07	-1.48
14_2002	-.12	-.04	-.79	.09	3.02
14_2003	.31	.64	-1.00	-.10	-.05
15_2001	-.24	-.24	-.92	-.04	-1.95
15_2002	-.52	-.44	.11	-.14	.34
15_2003	.94	1.34	.45	.01	.65
16_2001	-.84	-.79	.44	.65	-.23
16_2002	.07	.16	-1.04	.13	2.68
16_2003	.01	.21	-1.00	-.09	.11
17_2001	.44	.42	-.27	.45	-.72
17_2002	-.67	-.59	.34	-.82	-.95
17_2003	.07	.57	-1.00	1.04	.44
18_2001	.96	.97	-.02	.14	.96
18_2002	-.65	-.57	-.98	-1.29	3.81
18_2003	-.13	.25	-1.00	.81	-1.34
19_2001	-.39	-.38	.00	.07	-.38
19_2002	.23	.31	-.84	-.11	.30
19_2003	-.22	.16	-1.00	.01	.06
20_2001	-.26	-.31	-.04	1.59	-1.66
20_2002	-.39	-.31	-1.21	-.35	5.91
20_2003	-.36	.24	-1.00	.14	-1.23
21_2001	-.42	-.42	-.42	-.55	1.27

Sampel_th	Ab.Ret	Ret	ΔEVA	ΔNOPAT	ΔCFO
21_2002	.10	.19	.71	.89	.92
21_2003	.90	1.30	-1.00	-.05	.11
22_2001	-.46	-.49	-.47	.26	.40
22_2002	-.14	-.06	-5.72	-.02	.02
22_2003	.21	.72	-1.00	.00	.28
23_2001	-.32	-.28	-1.43	.03	.51
23_2002	-.37	-.29	.21	.45	.25
23_2003	.32	.57	-1.00	-.05	-.20
24_2001	-.62	-.69	-3.33	-.34	.58
24_2002	-.28	-.20	-1.03	-1.00	-1.02
24_2003	.57	.64	-1.00	-.55	-.48
25_2001	.12	.56	2.30	.75	.41
25_2002	.19	.20	-.44	.92	.49
25_2003	-.23	.75	-1.00	-.08	-1.00
26_2001	.07	.06	-.63	.05	-.07
26_2002	.12	.27	.42	-.04	.01
26_2003	.31	.43	-.46	.01	-.06
27_2001	-.82	-.80	1.55	.79	-.25
27_2002	.18	.27	-.47	-.42	-1.59
27_2003	-.27	.05	-.86	.15	-2.28
28_2001	.18	.17	7.32	.42	-.49
28_2002	-.12	-.04	-.36	-.09	.93
28_2003	.76	1.22	-1.00	-.58	.22
29_2001	.35	.31	-.25	.10	.92
29_2002	.03	.11	-1.03	.17	.02
29_2003	-.63	-.80	-1.02	.20	.10

Statistik Deskriptif Model 1 dan Model 2

Statistics

		ABNORMAL	RETURN	EVA	NOPAT	CFO
N	Valid	116	116	116	116	116
	Missing	0	0	0	0	0
Mean		-.0835	-.0066	.0290	.1648	.1279
Median		-.1361	-.0466	.0000	.1400	.1180
Std. Deviation		.46691	.53685	.17580	.11073	.16026
Skewness		.750	1.034	3.084	.955	-1.425
Std. Error of Skewness		.225	.225	.225	.225	.225
Kurtosis		.976	2.153	14.012	1.399	8.887
Std. Error of Kurtosis		.446	.446	.446	.446	.446
Minimum		-1.01	-.92	-.41	-.05	-.79
Maximum		1.46	2.21	.97	.54	.53

Statistik Deskriptif Model 3 dan Model 4

Statistics

		RET	ABRET	EVA	NOPAT	CFO
N	Valid	87	87	87	87	87
	Missing	65	65	65	65	65
Mean		-.0555	.1049	-.4657	.0681	.2383
Median		-.1003	.0714	-.7597	.0116	.0185
Std. Deviation		.48549	.55022	1.35117	.45193	1.51819
Skewness		.697	.866	1.595	.255	2.584
Std. Error of Skewness		.258	.258	.258	.258	.258
Kurtosis		.805	2.005	14.605	1.694	10.132
Std. Error of Kurtosis		.511	.511	.511	.511	.511
Minimum		-.98	-.92	-5.72	-1.29	-2.28
Maximum		1.46	2.21	7.32	1.59	8.11

Output Regresi Model 1

Dependent Variable: R?				
Method: GLS (Cross Section Weights)				
Total panel (balanced) observations: 116				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.02760	0.0296	-0.9303	0.35415
EVA?	0.0604	0.0170	3.5489	0.00056
R-squared	0.1011	Mean dependent var		-0.0144
Adjusted R-squared	0.0932	S.D. dependent var		0.9716
S.E. of regression	0.9252	Sum squared resid		97.5955
F-statistic	12.8269	Durbin-Watson stat		2.0365
Prob(F-statistic)	0.0005			

Dependent Variable: R?				
Method: GLS (Cross Section Weights)				
Total panel (balanced) observations: 116				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.0815	0.0784	1.0397	0.30065
NOPAT?	-0.453	0.3445	-1.314	0.1912
R-squared	0.0159	Mean dependent var		0.00134
Adjusted R-squared	0.0072	S.D. dependent var		0.89392
S.E. of regression	0.8906	Sum squared resid		90.4354
F-statistic	1.8420	Durbin-Watson stat		1.9779
Prob(F-statistic)	0.1773			

Dependent Variable: R?				
Method: GLS (Cross Section Weights)				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.0848	0.0432	-1.9610	0.0523
CFO?	0.4006	0.1823	2.1970	0.0300
R-squared	0.0423	Mean dependent var		-0.0163
Adjusted R-squared	0.0329	S.D. dependent var		0.9543
S.E. of regression	0.9385	Sum squared resid		100.412
F-statistic	4.9191	Durbin-Watson stat		2.0779
Prob(F-statistic)	0.0285			

Dependent Variable: R?				
Method: GLS (Cross Section Weights)				
Total panel (balanced) observations: 116				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.0601	0.0743	0.8099	0.41971
EVA?	0.05787	0.0207	2.7848	0.00628
NOPAT?	-0.7922	0.3672	-2.1574	0.03312
CFO?	0.5228	0.2410	2.1691	0.03214
R-squared	0.1203	Mean dependent var		-0.003
Adjusted R-squared	0.0967	S.D. dependent var		0.9340
S.E. of regression	0.8876	Sum squared resid		88.2550
F-statistic	5.1070	Durbin-Watson stat		2.0064
Prob(F-statistic)	0.0023			

Output Regresi Model 2

Dependent Variable: AR?				
Method: GLS (Cross Section Weights)				
Total panel (balanced) observations: 116				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.02438837	0.028249954	-2.12816318	0.002233
EVA?	0.043578508	0.014972135	2.649219594	0.0092180
Weighted Statistics				
R-squared	0.058880	Mean dependent var		-0.166936
Adjusted R-squared	0.042467	S.D. dependent var		0.8435918
S.E. of regression	0.803643	Sum squared resid		73.626091
F-statistic	12.717243	Durbin-Watson stat		2.2280709
Prob(F-statistic)	0.00053			

Dependent Variable: AR?				
Method: GLS (Cross Section Weights)				
Sample: 2000 2003				
Included observations: 4				
Number of cross-sections used: 29				
Total panel (balanced) observations: 116				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.09997541	0.029184981	-2.584004547	0.0110292
NOPAT?	0.48914002	0.004079787	1.635254289 8	0.029960
Weighted Statistics				
R-squared	0.022968393	Mean dependent var		-0.160900
Adjusted R-squared	0.021411098	S.D. dependent var		0.8145385
S.E. of regression	0.808771126	Sum squared resid		74.568623
F-statistic	2.645989615	Durbin-Watson stat		2.2187498
Prob(F-statistic)	0.106572593			

Dependent Variable: AR?				
Method: GLS (Cross Section Weights)				
Sample: 2000 2003				
Included observations: 4				
Number of cross-sections used: 29				
Total panel (balanced) observations: 116				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.0649132	0.0403184117	-3.297332553	0.0013020
CFO?	0.406938973	0.2011576586	1.937469446 8	0.0039551
Weighted Statistics				
R-squared	0.030223930	Mean dependent var		-0.1653083
Adjusted R-squared	0.029140807	S.D. dependent var		0.8203249
S.E. of regression	0.80204095	Sum squared resid		73.332745
F-statistic	6.303045996	Durbin-Watson stat		2.2525261
Prob(F-statistic)	0.013455316			

Output Regresi Model 3

Dependent Variable: R?				
Method: GLS (Cross Section Weights)				
Sample: 2001 2003				
Number of cross-sections used: 29				
Total panel (balanced) observations: 87				
Convergence achieved after 13 iteration(s)				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.1290	0.01695	-5.26434	0.416
EVA?	0.0006	7.2e-05	1.03444	0.3057
Weighted Statistics				
R-squared	0.05131	Mean dependent var		-0.03433
Adjusted R-squared	0.07544	S.D. dependent var		1.39569
S.E. of regression	0.7044	Sum squared resid		42.17849
F-statistic	252.603	Durbin-Watson stat		2.45831

Dependent Variable: R?
Method: GLS (Cross Section Weights)
Sample: 2001 2003
Included observations: 3
Number of cross-sections used: 29

Total panel (balanced) observations: 87				
Convergence achieved after 10 iteration(s)				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.0914604	0.033294371	-1.816249	0.07285
NOPAT?	-0.01100335	0.001233225	-11.85272	0.0000
Weighted Statistics				
R-squared	0.62150405	Mean dependent var		-0.090409
Adjusted R-squared	0.59992335	S.D. dependent var		0.6932017
S.E. of regression	0.6897297	Sum squared resid		40.436806
F-statistic	1.8680143	Durbin-Watson stat		2.355800
Prob(F-statistic)	0.1753069			

Dependent Variable: R?				
Method: GLS (Cross Section Weights)				
Number of cross-sections used: 29				
Total panel (balanced) observations: 87				
Convergence achieved after 11 iteration(s)				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.15062737	0.033628967	-1.865584529	0.0655490
CFO?	-0.00170260	0.00078646	-1.920332552	0.0571226
Weighted Statistics				
R-squared	0.098258827	Mean dependent var		-0.091135
Adjusted R-squared	0.071089316	S.D. dependent var		0.6933535
S.E. of regression	0.689498396	Sum squared resid		40.40968
F-statistic	1.964375446	Durbin-Watson stat		2.3745936
Prob(F-statistic)	0.0164687081			

Output Regresi Model 4

Dependent Variable: AR?				
Method: GLS (Cross Section Weights)				
Number of cross-sections used: 29				
Total panel (balanced) observations: 87				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.08924915	0.0329279381	-7.56678524	0.045133
EVA?	0.0011077	0.0005266561	15.49640963	0.000000
Weighted Statistics				
R-squared	0.748222702	Mean dependent var		-0.082046
Adjusted R-squared	0.691120504	S.D. dependent var		0.9018996
S.E. of regression	0.896832491	Sum squared resid		68.36622
F-statistic	1.974553996	Durbin-Watson stat		2.030488
Prob(F-statistic)	0.0163609655			

Dependent Variable: AR?				
Method: GLS (Cross Section Weights)				
Sample: 2001 2003				
Included observations: 3				
Number of cross-sections used: 29				
Total panel (balanced) observations: 87				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.06041967	0.0251078719	-2.069783790	0.041508
NOPAT?	-0.00033104	0.0007079814	-0.272990098	0.000000
Weighted Statistics				
R-squared	0.021502808	Mean dependent var		-0.011394
Adjusted R-squared	0.020169900	S.D. dependent var		1.2833173
S.E. of regression	0.68270793	Sum squared resid		39.61766
F-statistic	218.8761994	Durbin-Watson stat		2.0851662

Dependent Variable: AR?				
Method: GLS (Cross Section Weights)				
Sample: 2001 2003				
Included observations: 3				
Number of cross-sections used: 29				
Total panel (balanced) observations: 87				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.06273143	0.0334801426	0.2291121614	0.6689272
CFO?	0.000261107	0.0005878634	0.3325834990	0.7400049
Weighted Statistics				
R-squared	0.022554388	Mean dependent var		-0.083299
Adjusted R-squared	0.020091087	S.D. dependent var		0.8962379
S.E. of regression	0.885376433	Sum squared resid		66.630771
F-statistic	3.12297838	Durbin-Watson stat		2.0529617
Prob(F-statistic)	0.080784780			