

UJI ASUMSI KLASIK AUTOKORELASI

Descriptive Statistics

	Mean	Std. Deviation	N
Return Saham (Y)	2,3120	48,70547	30
Price Earning Ratio (X1)	3807,2813	5803,03030	30
Debt to Equity Ratio (X2)	121,5777	146,58168	30
Earning Per Share (X3)	18592,1070	37187,42232	30

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,753 ^a	,567	,517	33,84871	2,395

a. Predictors: (Constant), Earning Per Share (X3), Price Earning Ratio (X1), Debt to Equity Ratio (X2)

b. Dependent Variable: Return Saham (Y)

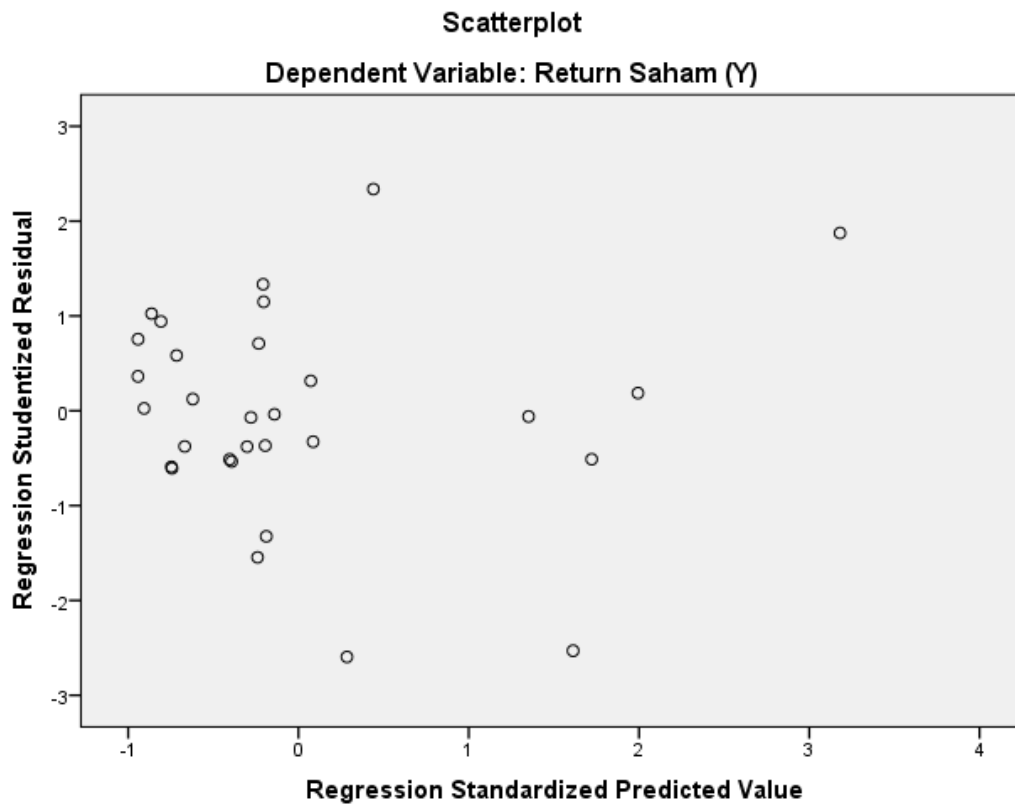
UJI ASUMSI KLASIK MULTIKOLINIERITAS

Descriptive Statistics

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Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	Price Earning Ratio (X1)	,948	1,055
	Debt to Equity Ratio (X2)	,859	1,164
	Earning Per Share (X3)	,902	1,109

UJI ASUMSI KLASIK HETEROSKEDASTISITAS



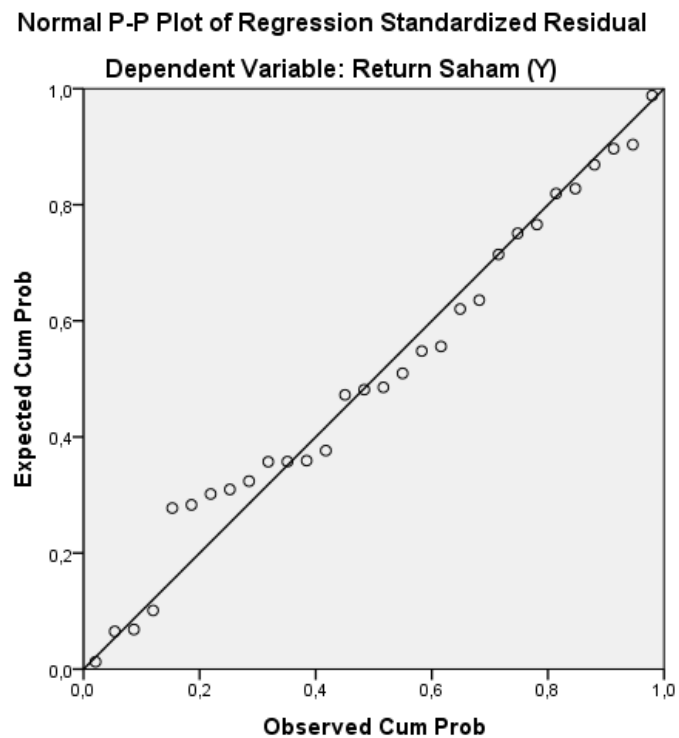
UJI Heteroskedastisitas Dengan Metode Uji Glejser

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	30.009	6.240		4.809	.000
	Price Earning Ratio (X1)	-.001	.001	-.338	-1.913	.067
	Debt to Equity Ratio (X2)	-.032	.026	-.228	-1.230	.230
	Earning Per Share (X3)	0.000140	0.000100	.254	1.403	.172

a. Dependent Variable: Abs_res

UJI ASUMSI KLASIK NORMALITAS



One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		30
Normal Parameters ^{a,b}	Mean	,000000
	Std. Deviation	32,05012617
Most Extreme Differences	Absolute	,133
	Positive	,074
	Negative	-,133
Test Statistic		,133
Asymp. Sig. (2-tailed)		,185 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

REGRESI BERGANDA

Descriptive Statistics

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Correlations

		Return Saham (Y)	Price Earning Ratio (X1)	Debt to Equity Ratio (X2)	Earning Per Share (X3)
Pearson Correlation	Return Saham (Y)	1,000	,386	-,514	,587
	Price Earning Ratio (X1)	,386	1,000	-,217	,000
	Debt to Equity Ratio (X2)	-,514	-,217	1,000	-,306
	Earning Per Share (X3)	,587	,000	-,306	1,000
Sig. (1-tailed)	Return Saham (Y)	.	,018	,002	,000
	Price Earning Ratio (X1)	,018	.	,124	,499
	Debt to Equity Ratio (X2)	,002	,124	.	,050
	Earning Per Share (X3)	,000	,499	,050	.
N	Return Saham (Y)	30	30	30	30
	Price Earning Ratio (X1)	30	30	30	30
	Debt to Equity Ratio (X2)	30	30	30	30
	Earning Per Share (X3)	30	30	30	30

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	Earning Per Share (X3), Price Earning Ratio (X1), Debt to Equity Ratio (X2) ^b	.	Enter

a. Dependent Variable: Return Saham (Y)

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,753 ^a	,567	,517	33,84871

a. Predictors: (Constant), Earning Per Share (X3), Price Earning Ratio (X1), Debt to Equity Ratio (X2)

b. Dependent Variable: Return Saham (Y)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	39005,366	3	13001,789	11,348	,000 ^b
	Residual	29789,107	26	1145,735		
	Total	68794,473	29			

a. Dependent Variable: Return Saham (Y)

b. Predictors: (Constant), Earning Per Share (X3), Price Earning Ratio (X1), Debt to Equity Ratio (X2)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	8,382	11,105		,755	,457
	Price Earning Ratio (X1)	,003	,001	,323	2,437	,022
	Debt to Equity Ratio (X2)	-,097	,046	-,291	-2,091	,046
	Earning Per Share (X3)	,001	,000	,498	3,667	,001

a. Dependent Variable: Return Saham (Y)