

	x1	x2	y	sre_1	absre
1	11.95	130.53	25988868.43	.59487	.59487
2	11.63	115.23	14399191.37	-.45752	.45752
3	11.40	117.51	11433467.21	-.82811	.82811
4	11.29	105.16	6432105.73	-1.20621	1.20621
5	11.36	88.39	9849385.80	-.61397	.61397
6	12.06	101.74	10175096.06	-.67153	.67153
7	13.19	96.59	9922383.87	-.49405	.49405
8	13.39	90.35	13406298.99	-.01865	.01865
9	13.52	81.59	9023968.00	-.34895	.34895
10	13.70	76.96	10462743.04	-.11264	.11264
11	14.14	85.49	7959184.74	-.43974	.43974
12	14.70	80.65	5479660.66	-.57068	.57068
13	14.90	90.21	10691545.15	-.12393	.12393
14	14.97	97.64	12022893.68	-.07504	.07504
15	15.62	226.57	12794532.33	-1.80539	1.80539
16	16.21	116.44	10052450.45	-.39200	.39200
17	16.38	115.87	14440757.45	.10332	.10332
18	16.75	109.45	14155661.39	.20489	.20489
19	17.34	100.38	28131620.93	1.89503	1.89503
20	17.72	95.36	13764677.41	.47379	.47379
21	17.74	90.59	11329887.11	.28036	.28036
22	17.81	77.81	14252150.00	.77635	.77635
23	17.78	39.04	9212969.79	.76853	.76853
24	17.85	91.98	6058891.72	-.29028	.29028
25	17.41	90.21	9614362.37	.06182	.06182
26	17.28	97.64	12248319.75	.22629	.22629
27	17.15	226.57	21431445.34	-.63018	.63018
28	16.96	116.44	23286148.56	1.11270	1.11270
29	16.08	115.87	31567756.92	1.88833	1.88833
30	15.73	109.45	12316234.25	-.11320	.11320
31	15.25	100.38	14308485.87	.16296	.16296
32	14.73	95.36	10094197.79	-.27656	.27656
33	13.28	90.59	8400258.50	-.56395	.56395
34	13.61	77.81	9767145.39	-.20864	.20864
35	17.41	39.04	9336482.30	.73616	.73616
36	13.45	91.98	6293702.50	-.78462	.78462
37	13.10	83.86	5053515.65	-.85031	.85031
38	12.62	85.77	3544402.16	-1.09383	1.09383
39	11.89	85.19	5060458.26	-1.01544	1.01544
40	11.58	95.23	10270707.02	-.63317	.63317
41	10.97	110.06	9951400.14	-.93810	.93810
42	9.95	113.04	17186370.65	-.33624	.33624
43	9.43	116.15	15511333.15	-.61961	.61961
44	9.20	113.37	24913757.55	.39165	.39165
45	8.85	132.39	46025769.40	2.33246	2.33246
46	8.67	137.71	33379680.97	.89560	.89560

	x1	x2	y	sre_1	absre
47	8.69	135.77	11098193.26	-1.44198	1.44198
48	8.55	151.90	38392312.90	1.21909	1.21909
49	8.16	164.65	49455694.22	2.17507	2.17507
50	7.71	165.32	54907705.97	2.69678	2.69678
51	7.56	159.88	33980924.76	.52781	.52781
52	7.42	170.65	38747842.61	.87233	.87233
53	7.37	159.42	26871490.96	-.24615	.24615
54	7.44	163.69	19747305.28	-1.05450	1.05450
55	7.38	165.11	29575512.00	-.03403	.03403
56	7.40	161.46	16333609.15	-1.39331	1.39331
57	7.40	178.02	32045369.98	.05597	.05597
58	7.40	187.09	35989268.04	.35304	.35304
59	7.42	214.01	31768072.65	-.46399	.46399
60	7.44	214.98	41809427.39	.60325	.60325
61	7.42	227.73	50924074.91	1.41335	1.41335
62	7.45	233.07	36453346.92	-.22059	.22059
63	7.46	233.85	62671492.30	2.61200	2.61200
64	7.51	233.85	28098950.45	-1.12985	1.12985
65	7.87	237.79	26779248.68	-1.28705	1.28705
66	8.33	276.34	26603678.84	-1.85297	1.85297

## Uji Normalitas Explore

### Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Tingkat Suku Bunga	66	100.0%	0	.0%	66	100.0%
IHSG	66	100.0%	0	.0%	66	100.0%
Volume Penjualan Saham	66	100.0%	0	.0%	66	100.0%

### Tests of Normality

	Kolmogorov-Smirnov <sup>a</sup>			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Tingkat Suku Bunga	.143	66	.194	.893	66	.142
IHSG	.213	66	.121	.891	66	.102
Volume Penjualan Saham	.218	66	.147	.868	66	.055

a. Lilliefors Significance Correction

## Uji Multikolinearitas Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	IHSG <sup>a</sup>	.	Enter

- a. All requested variables entered.  
b. Dependent Variable: Tingkat Suku Bunga

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.646 <sup>a</sup>	.417	.408	2.89463

- a. Predictors: (Constant), IHSG

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	383.077	1	383.077	45.719	.000 <sup>a</sup>
	Residual	536.248	64	8.379		
	Total	919.325	65			

- a. Predictors: (Constant), IHSG  
b. Dependent Variable: Tingkat Suku Bunga

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	18.037	.942		19.152	.000
	IHSG	-4.53E-02	.007	-.646	-6.762	.000

- a. Dependent Variable: Tingkat Suku Bunga

## Uji Heteroskedastisitas Regression

### Variables Entered/Removed<sup>b</sup>

Model	Variables Entered	Variables Removed	Method
1	IHSG, Tingkat Suku Bunga	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABSRE

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.393 <sup>a</sup>	.155	.128	.60469914

a. Predictors: (Constant), IHSG, Tingkat Suku Bunga

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4.214	2	2.107	5.763	.005 <sup>a</sup>
	Residual	23.037	63	.366		
	Total	27.251	65			

a. Predictors: (Constant), IHSG, Tingkat Suku Bunga

b. Dependent Variable: ABSRE

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.478	.510		.936	.353
	Tingkat Suku Bunga	-1.72E-02	.026	-.100	-.660	.512
	IHSG	3.884E-03	.002	.321	2.118	.382

a. Dependent Variable: ABSRE

## Uji Autokorelasi Regression

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	IHSG, Tingkat Suku Bunga	.	Enter

- a. All requested variables entered.  
b. Dependent Variable: Volume Penjualan Saham

### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.731 <sup>a</sup>	.534	.519	9580882.54	1.736

- a. Predictors: (Constant), IHSG, Tingkat Suku Bunga  
b. Dependent Variable: Volume Penjualan Saham

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6.63E+15	2	3.316E+15	36.120	.000 <sup>a</sup>
	Residual	5.78E+15	63	9.179E+13		
	Total	1.24E+16	65			

- a. Predictors: (Constant), IHSG, Tingkat Suku Bunga  
b. Dependent Variable: Volume Penjualan Saham

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.7E+07	8087349		2.119	.038
	Tingkat Suku Bunga	-1126636	413735.2	-.307	-2.723	.008
	IHSG	127620.9	29061.579	.494	4.391	.000

- a. Dependent Variable: Volume Penjualan Saham

### Residuals Statistics<sup>a</sup>

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	2088676	4.3E+07	2.0E+07	10100362.46	66
Residual	-1.6E+07	2.5E+07	.0000	9432332.725	66
Std. Predicted Value	-1.778	2.274	.000	1.000	66
Std. Residual	-1.713	2.647	.000	.984	66

- a. Dependent Variable: Volume Penjualan Saham

## Regression

### Variables Entered/Removed<sup>d</sup>

Model	Variables Entered	Variables Removed	Method
1	IHSG, Tingkat Suku Bunga <sup>a</sup>	.	Enter

- a. All requested variables entered.  
b. Dependent Variable: Volume Penjualan Saham

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.731 <sup>a</sup>	.534	.519	9580882.54

- a. Predictors: (Constant), IHSG, Tingkat Suku Bunga

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6.63E+15	2	3.316E+15	36.120	.000 <sup>a</sup>
	Residual	5.78E+15	63	9.179E+13		
	Total	1.24E+16	65			

- a. Predictors: (Constant), IHSG, Tingkat Suku Bunga  
b. Dependent Variable: Volume Penjualan Saham

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.7E+07	8087349		2.119	.038
	Tingkat Suku Bunga	-1126636	413735.2	-.307	-2.723	.008
	IHSG	127620.9	29061.579	.494	4.391	.000

- a. Dependent Variable: Volume Penjualan Saham

**Tabel Nilai  $F_{0,05}$**   
**Degrees of freedom for Denominator**

	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251	252	253	254
2	18,5	19,0	19,2	19,2	19,3	19,3	19,4	19,4	19,4	19,4	19,4	19,4	19,4	19,5	19,5	19,5	19,5	19,5	19,5
3	10,1	9,55	9,28	9,12	9,01	8,94	8,89	8,85	8,81	8,79	8,74	8,70	8,66	8,64	8,62	8,59	8,57	8,55	8,53
4	7,71	6,94	6,59	6,39	6,26	6,16	6,09	6,04	6,00	5,96	5,91	5,86	5,80	5,77	5,75	5,72	5,69	5,66	5,63
5	6,61	5,79	5,41	5,19	5,05	4,95	4,88	4,82	4,77	4,74	4,68	4,62	4,56	4,53	4,50	4,46	4,43	4,40	4,37
6	5,99	5,14	4,76	4,53	4,39	4,28	4,21	4,15	4,10	4,06	4,00	3,94	3,87	3,84	3,81	3,77	3,74	3,70	3,67
7	5,59	4,74	4,35	4,12	3,97	3,87	3,79	3,73	3,68	3,64	3,57	3,51	3,44	3,41	3,38	3,34	3,30	3,27	3,23
8	5,32	4,46	4,07	3,84	4,69	3,58	3,50	3,44	3,39	3,35	3,28	3,22	3,15	3,12	3,08	3,04	3,01	2,97	2,93
9	5,12	4,26	3,86	3,63	3,48	3,37	3,29	3,23	3,18	3,14	3,07	3,01	2,94	2,90	2,86	2,83	2,79	2,75	2,71
10	4,96	4,10	3,71	3,48	3,33	3,22	3,14	3,07	3,02	2,98	2,91	2,85	2,77	2,74	2,70	2,66	2,62	2,58	2,54
11	4,84	3,98	3,59	3,36	3,20	3,09	3,01	2,95	2,90	2,85	2,79	2,72	2,65	2,61	2,57	2,53	2,49	2,45	2,40
12	4,75	3,89	3,49	3,26	3,11	3,00	2,91	2,85	2,80	2,75	2,69	2,62	2,54	2,51	2,47	2,43	2,38	2,34	2,30
13	4,67	3,81	3,41	3,13	3,03	2,92	2,83	2,77	2,71	2,67	2,60	2,53	2,46	2,42	2,38	2,34	2,30	2,25	2,21
14	4,60	3,74	3,34	3,11	2,96	2,85	2,76	2,70	2,65	2,60	2,53	2,46	2,39	2,35	2,31	2,27	2,22	2,18	2,13
15	4,54	3,68	3,29	3,06	2,90	2,79	2,71	2,64	2,59	2,54	2,48	2,40	2,33	2,29	2,25	2,20	2,16	2,11	2,07
16	4,49	3,63	3,24	3,01	2,85	2,74	2,66	2,59	2,54	2,49	2,42	2,35	2,28	2,24	2,19	2,15	2,11	2,06	2,01
17	4,45	3,59	3,20	2,96	2,81	2,70	2,61	2,55	2,49	2,45	2,38	2,31	2,23	2,19	2,15	2,10	2,06	2,01	1,96
18	4,41	3,55	3,16	2,93	2,77	2,66	2,58	2,51	2,46	2,41	2,34	2,27	2,19	2,15	2,11	2,06	2,02	1,97	1,92
19	4,38	3,52	3,13	2,90	2,74	2,63	2,54	2,48	2,42	2,38	2,31	2,23	2,16	2,11	2,07	2,03	1,98	1,93	1,88
20	4,35	3,49	3,10	2,87	2,71	2,60	2,51	2,45	2,39	2,35	2,28	2,20	2,12	2,08	2,04	1,99	1,95	1,90	1,84
21	4,32	3,47	3,07	2,84	2,68	2,57	2,49	2,42	2,37	2,32	2,25	2,18	2,10	2,05	2,01	1,96	1,92	1,87	1,81
22	4,30	3,44	3,05	2,82	2,66	2,55	2,46	2,40	2,34	2,30	2,23	2,15	2,07	2,03	1,98	1,94	1,89	1,84	1,78
23	4,28	3,42	3,03	2,80	2,64	2,53	2,44	2,37	2,32	2,27	2,20	2,13	2,05	2,01	1,96	1,91	1,86	1,81	1,76
24	4,26	3,40	3,01	2,78	2,62	2,51	2,42	2,36	2,30	2,25	2,18	2,11	2,03	1,98	1,94	1,89	1,84	1,79	1,73
25	4,24	3,39	2,99	2,76	2,60	2,49	2,40	2,34	2,28	2,24	2,16	2,09	2,01	1,96	1,92	1,87	1,82	1,77	1,71
30	4,17	3,32	2,92	2,69	2,53	2,42	2,33	2,27	2,21	2,16	2,09	2,01	1,93	1,89	1,84	1,79	1,74	1,68	1,62
40	4,08	3,23	2,84	2,61	2,45	2,34	2,25	2,18	2,12	2,08	2,00	1,92	1,84	1,79	1,74	1,69	1,64	1,58	1,51
60	4,00	3,15	2,76	2,53	2,37	2,25	2,17	2,10	2,04	1,99	1,92	1,84	1,75	1,70	1,65	1,59	1,53	1,47	1,39
120	3,92	3,07	2,68	2,45	2,29	2,18	2,09	2,02	1,96	1,91	1,83	1,75	1,66	1,61	1,55	1,50	1,43	1,35	1,22
	3,84	3,00	2,60	2,37	2,21	2,10	2,01	1,94	1,88	1,83	1,75	1,67	1,57	1,52	1,46	1,39	1,32	1,22	1,00



## TABEL DURBIN WATSON

Level of Significance  $\alpha = 0,05$

n	p -1=1		p -1= 2		p -1= 3		p -1= 4		p -1= 5	
	d <sub>L</sub>	d <sub>U</sub>	d <sub>L</sub>	d <sub>U</sub>	d <sub>L</sub>	d <sub>U</sub>	d <sub>L</sub>	d <sub>U</sub>	d <sub>L</sub>	d <sub>U</sub>
15	1.08	1.36	0.96	1.54	0.82	1.75	0.69	1.97	0.56	2.21
16	1.10	1.37	0.98	1.54	0.86	1.73	0.74	1.93	0.62	2.15
17	1.13	1.38	1.02	1.54	0.90	1.71	0.78	1.90	0.67	2.10
18	1.16	1.39	1.05	1.53	0.93	1.69	0.82	1.87	0.71	2.06
19	1.20	1.40	1.08	1.53	0.97	1.68	0.86	1.85	0.75	2.02
20	1.22	1.41	1.10	1.54	1.00	1.68	0.90	1.83	0.79	1.99
21	1.24	1.42	1.13	1.54	1.03	1.67	0.93	1.81	0.83	1.96
22	1.26	1.43	1.15	1.54	1.05	1.66	0.96	1.80	0.86	1.94
23	1.27	1.44	1.17	1.54	1.08	1.66	0.99	1.79	0.90	1.92
24	1.30	1.45	1.19	1.55	1.10	1.66	1.01	1.78	0.93	1.90
25	1.32	1.45	1.21	1.55	1.12	1.66	1.04	1.77	0.95	1.89
26	1.33	1.46	1.22	1.55	1.14	1.65	1.06	1.76	0.98	1.88
27	1.34	1.47	1.24	1.56	1.16	1.65	1.08	1.76	1.01	1.86
28	1.35	1.48	1.26	1.56	1.18	1.65	1.10	1.75	1.03	1.85
29	1.36	1.48	1.27	1.56	1.20	1.65	1.12	1.74	1.05	1.84
30	1.37	1.49	1.28	1.57	1.21	1.65	1.14	1.74	1.07	1.83
31	1.38	1.50	1.30	1.57	1.23	1.65	1.16	1.74	1.09	1.83
32	1.39	1.50	1.31	1.57	1.24	1.65	1.18	1.73	1.11	1.82
33	1.40	1.51	1.32	1.50	1.26	1.65	1.19	1.73	1.13	1.81
34	1.41	1.51	1.33	1.58	1.27	1.65	1.21	1.73	1.15	1.81
35	1.42	1.52	1.34	1.58	1.28	1.65	1.22	1.73	1.16	1.80
36	1.43	1.52	1.35	1.59	1.29	1.65	1.24	1.73	1.18	1.80
37	1.44	1.53	1.36	1.59	1.31	1.65	1.25	1.72	1.19	1.80
38	1.45	1.54	1.37	1.59	1.32	1.66	1.26	1.72	1.21	1.79
39	1.46	1.54	1.38	1.60	1.33	1.66	1.27	1.72	1.22	1.79
40	1.47	1.54	1.39	1.60	1.34	1.66	1.29	1.72	1.23	1.79
45	1.48	1.57	1.43	1.62	1.38	1.67	1.34	1.72	1.29	1.78
50	1.50	1.59	1.46	1.63	1.42	1.67	1.38	1.72	1.34	1.77
55	1.53	1.60	1.49	1.64	1.45	1.68	1.41	1.72	1.38	1.77
60	1.55	1.62	1.51	1.65	1.48	1.69	1.44	1.73	1.41	1.77
65	1.57	1.63	1.54	1.66	1.50	1.70	1.47	1.73	1.44	1.77
70	1.58	1.64	1.55	1.67	1.52	1.70	1.49	1.74	1.46	1.77
75	1.60	1.65	1.57	1.68	1.54	1.71	1.51	1.74	1.49	1.77
80	1.61	1.66	1.59	1.69	1.56	1.72	1.53	1.74	1.51	1.77
85	1.62	1.67	1.60	1.70	1.57	1.72	1.55	1.75	1.52	1.77
90	1.63	1.68	1.61	1.70	1.59	1.73	1.57	1.75	1.54	1.78
95	1.64	1.69	1.62	1.71	1.60	1.73	1.58	1.75	1.56	1.78
100	1.65	1.69	1.63	1.72	1.61	1.74	1.59	1.76	1.57	1.78

$p-1$  = Number of independent variables

Sumber : Hanke (1998:549)

**Tabel Nilai t**

d.f.	$t_{0,10}$	$t_{0,05}$	$t_{0,025}$	$t_{0,01}$	$5_{0,005}$	d.f.
1	3.078	6.314	12.706	31.821	63.657	1
2	1.886	2.920	4.303	6.965	9.925	2
3	1.638	2.353	3.182	4.541	5.841	3
4	1.533	2.132	2.776	3.747	4.604	4
5	1.476	2.015	2.571	3.365	4.032	5
6	1.440	1.943	2.447	3.143	3.707	6
7	1.415	1.895	2.365	2.998	3.499	7
8	1.397	1.860	2.306	2.896	3.355	8
9	1.383	1.833	2.262	2.821	3.250	9
10	1.372	1.812	2.228	2.764	3.169	10
11	1.363	1.796	2.201	2.718	3.106	11
12	1.356	1.782	2.179	2.681	3.055	12
13	1.350	1.771	2.160	2.650	3.012	13
14	1.345	1.761	2.145	2.624	2.977	14
15	1.341	1.753	2.131	2.602	2.947	15
16	1.337	1.746	2.120	2.583	2.921	16
17	1.333	1.740	2.110	2.567	2.898	17
18	1.330	1.734	2.101	2.552	2.878	18
19	1.328	1.729	2.093	2.539	2.861	19
20	1.325	1.725	2.086	2.528	2.845	20
21	1.323	1.721	2.080	2.518	2.831	21
22	1.321	1.717	2.074	2.508	2.819	22
23	1.319	1.714	2.069	2.500	2.807	23
24	1.318	1.711	2.064	2.492	2.797	24
25	1.316	1.708	2.060	2.485	2.787	25
26	1.315	1.706	2.056	2.479	2.779	26
27	1.314	1.703	2.052	2.473	2.771	27
28	1.313	1.701	2.048	2.467	2.763	28
29	1.311	1.699	2.045	2.462	2.756	29
inf.	1.282	1.645	1.960	2.326	2.576	inf.