



# LAMPIRAN



**HASIL OUTPUT  
SPSS 11.0 FOR  
WINDOWS**

## Regression

### Descriptive Statistics

	Mean	Std. Deviation	N
Harga Saham	4727.5700	10689.54466	100
EPS	542.8456	1601.95095	100
PBV	.0513	10.53188	100
ROI	1.8613	55.22083	100

### Correlations

		Harga Saham	EPS	PBV	ROI
Pearson Correlation	Harga Saham	1.000	.886	.072	.091
	EPS	.886	1.000	.142	.333
	PBV	.072	.142	1.000	.017
	ROI	.091	.333	.017	1.000
Sig. (1-tailed)	Harga Saham	.	.000	.238	.183
	EPS	.000	.	.079	.000
	PBV	.238	.079	.	.433
	ROI	.183	.000	.433	.
N	Harga Saham	100	100	100	100
	EPS	100	100	100	100
	PBV	100	100	100	100
	ROI	100	100	100	100

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

Model	Variables Entered	Variables Removed	Method
1	ROI, <sup>a</sup> PBV, EPS	.	Enter

a. All requested variables entered.

b. Dependent Variable: Harga Saham

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

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.914 <sup>a</sup>	.835	.830	4402.82163	1.631

a. Predictors: (Constant), ROI, PBV, EPS

b. Dependent Variable: Harga Saham

ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	9,45E+09	3	3150475219	162.523	.000 <sup>a</sup>
	Residual	1,86E+09	96	19384838,34		
	Total	1,13E+10	99			

a. Predictors: (Constant), ROI, PBV, EPS

b. Dependent Variable: Harga Saham

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1293.925	467.046		2.770	.007		
	EPS	6.485	.296	.972	21.904	.000	.871	1.149
	PBV	-63.086	42.468	-.062	-1.485	.141	.979	1.022
	ROI	-44.716	8.502	-.231	-5.259	.000	.888	1.126

a. Dependent Variable: Harga Saham

Collinearity Diagnostics<sup>a</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	EPS	PBV	ROI
1	1	1.498	1.000	.14	.25	.03	.14
	2	.996	1.226	.13	.00	.84	.00
	3	.964	1.247	.37	.00	.07	.49
	4	.541	1.664	.36	.75	.07	.36

a. Dependent Variable: Harga Saham

Casewise Diagnostics<sup>a</sup>

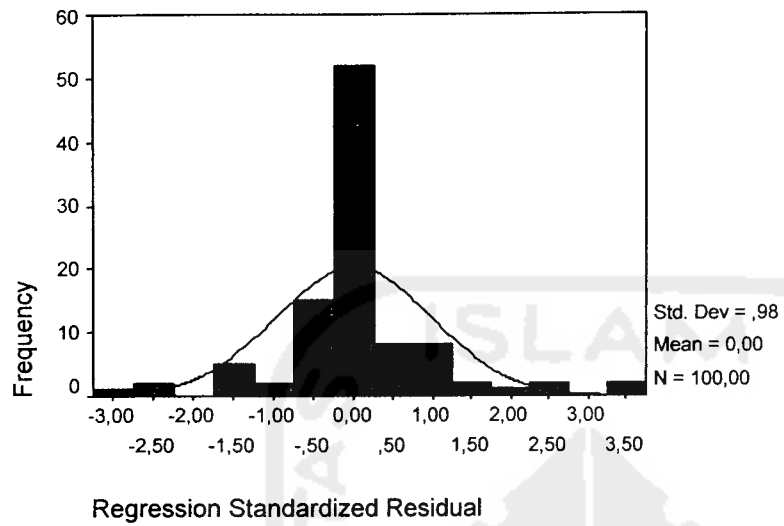
Case Number	Std. Residual	Harga Saham
9	3.642	47800.00
42	-3.237	21000.00
45	3.532	42500.00

a. Dependent Variable: Harga Saham

## Charts

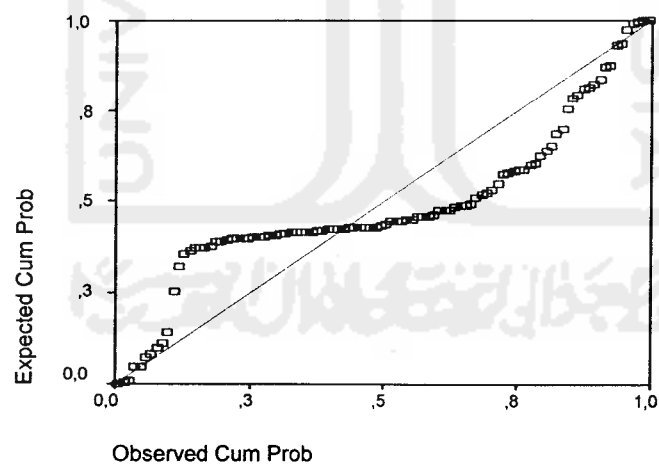
## Histogram

Dependent Variable: Harga Saham



## Normal P-P Plot of Regression Standardized Residual

Dependent Variable: Harga Saham





**UJI  
MULTIKOLINIARITAS**

## Coefficients

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1293.925	467.046		2.770	.007		
	EPS	6.485	.296	.972	21.904	.000	.871	1.149
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	ROI	-44.716	8.502	-.231	-5.259	.000	.888	1.126

a. Dependent Variable: Harga Saham





**UJI  
AUTOKORELASI**



**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.914 <sup>a</sup>	.835	.830	4402.82163	1.631

a. Predictors: (Constant), ROI, PBV, EPS

b. Dependent Variable: Harga Saham



The logo of Universitas Islam Indonesia is a large, faint watermark in the background. It features a central emblem of a stylized tree or plant with a book at its base, enclosed within a rectangular border. The words "UNIVERSITAS ISLAM INDONESIA" are written vertically on the left and right sides of the border, and "ISLAM" is written horizontally at the top. Below the emblem, there is a line of Arabic calligraphy.

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HETEROSKEDASTISITAS**

## Scatterplot

Dependent Variable: Harga Saham

