

Lampiran 1

**Tabel 1. Data Triwulan Variabel Dependen dan Independen
(2004 - 2011)**

Tahun	Triwulan	Inflasi	KursRp\$	PDB (Milyar)	MinyakBrent	IHSG
2004	1	0.36	8568.82	536605.30	32.29	735.68
	2	0.48	9382.38	564422.10	33.22	732.40
	3	0.02	9182.60	595320.60	47.76	820.13
	4	1.04	9223.09	599478.20	40.38	1000.23
2005	1	1.91	9370.52	632330.50	53.22	1080.17
	2	0.50	9616.45	670475.60	55.36	1122.38
	3	0.69	10232.57	713000.10	61.7	1079.28
	4	-0.04	9857.32	758474.90	58.34	1162.64
2006	1	0.03	9171.57	782752.90	66.06	1322.97
	2	0.45	9362.73	812741.10	73.2	1310.26
	3	0.38	9143.33	870319.80	59.09	1534.61
	4	1.21	9086.80	873403.00	58.96	1805.52
2007	1	0.24	9163.95	920203.10	68.47	1830.92
	2	0.23	8983.65	963862.50	72.22	2139.28
	3	0.80	9309.90	1031408.70	80.97	2359.21
	4	1.10	9333.60	1035418.90	93.68	2745.83
2008	1	0.95	9184.94	1110032.30	102.33	2447.30
	2	2.46	9295.71	1220605.90	138.4	2349.10
	3	0.97	9340.65	1327509.60	93.52	1832.51
	4	-0.04	11324.84	1290540.60	35.82	1355.41

Tahun	Triwulan	Inflasi	KursRp\$	PDB (Milyar)	MinyakBrent	IHSG
2009	1	0.22	11324.84	1315272.00	46.13	1434.07
	2	0.11	11849.55	1381407.40	68.11	2026.78
	3	1.05	10206.64	1458209.40	65.82	2467.59
	4	0.33	9900.72	1451314.60	77.91	2534.36
2010	1	-0.14	9457.75	1503019.20	80.37	2777.30
	2	0.97	9173.73	1586462.20	74.94	2913.68
	3	0.44	9148.36	1668245.60	80.77	3501.30
	4	0.92	8975.84	1678543.80	93.23	3703.51
2011	1	-0.32	9022.62	1750864.50	116.94	3678.67
	2	0.55	8761.48	1823553.60	111.71	3888.57
	3	0.27	8564.00	1931108.30	105.42	3549.03
	4	0.57	8765.50	1921559.70	108.09	3821.99

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Tabel 2. Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Inflasi	32	-.32	2.46	.5847	.58537
KursRp\$	32	8564.00	11849.55	9407.8153	693.06964
PDBmill	32	536605.30	1931108.30	1.1493E6	4.36177E5
MinyakBrent	32	32.29	138.40	73.5759	25.98267
IHSG	32	732.40	3888.57	2095.7088	994.82733
Valid N (listwise)	32				

Tabel 3. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		32
Normal Parameters ^{a, b}	Mean	.0000000
	Std. Deviation	2.58015213E2
Most Extreme Differences	Absolute	.111
	Positive	.111
	Negative	-.102
Kolmogorov-Smirnov Z		.627
Asymp. Sig. (2-tailed)		.826

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 3**Tabel 4. Uji Multikolinieritas Coefficients^a**

Model		Unstandardized Coefficients		Collinearity Statistics	
		B	Std. Error	Tolerance	VIF
1	(Constant)	2752.412	840.039		
	Inflasi	34.398	96.977	.765	1.307
	KursRp\$	-.340	.083	.753	1.329
	PDBmill	.002	.000	.415	2.408
	MinyakBrent	6.371	3.322	.331	3.021

Tabel 5. Uji Autokorelasi Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.974 ^a	.949	.939	241.81408	1.364

a. Predictors: (Constant), Inflasi, KursRp\$, MinyakBrent, PDBmill

b. Dependent Variable: IHSG

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Tabel 6. Uji Heteroskedastitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	44.642	531.512		.084	.934
Inflasi	47.113	61.360	.151	.768	.449
KursRp\$	-.003	.052	-.012	-.063	.950
PDBmill	-8.531E-5	.000	-.204	-.763	.452
MinyakBrent	3.214	2.102	.458	1.529	.138

a. Dependent Variable: AbsUt

Tabel 7. Uji Regresi Linier Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	2752.412	840.039		3.277	.003
Inflasi	34.398	96.977	.020	.355	.726
KursRp\$	-.340	.083	-.237	-4.113	.000
PDBmill	.002	.000	.782	10.096	.000
MinyakBrent	6.371	3.322	.166	1.918	.066

a. Dependent Variable: IHSG

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Tabel 8. Uji t (Uji Statistik t)
Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	2752.412	840.039		3.277	.003
Inflasi	34.398	96.977	.020	.355	.726
KursRp\$	-.340	.083	-.237	-4.113	.000
PDBmill	.002	.000	.782	10.096	.000
MinyakBrent	6.371	3.322	.166	1.918	.066

a. Dependent Variable: IHSG

Tabel 9. Uji F (Uji Simultan)
ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	2.862E7	4	7154099.204	93.598	.000 ^a
Residual	2063727.349	27	76434.346		
Total	3.068E7	31			

a. Predictors: (Constant), MinyakBrent, Inflasi, KursRp\$, PDBmill

b. Dependent Variable: IHSG

Lampiran 6**Tabel 10. Koefisien Determinasi****Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.966 ^a	.933	.923	276.46762

a. Predictors: (Constant), MinyakBrent, Inflasi, KursRp\$, PDBmill