

LAMPIRAN

Tahun	Bulan	IHSG	Kurs	SBBI	DJI	Ekspor (Juta USD)
2015	January	5.289,40	12.670,0	7,75	17.164,95	10.480,60
	February	5.450,29	12.930,0	7,50	18.132,70	11.312,00
	March	5.518,67	13.078,0	7,50	17.776,12	11.810,02
	April	5.086,42	12.965,0	7,50	17.840,52	11.475,86
	May	5.216,38	13.225,0	7,50	18.010,68	11.514,28
	June	4.910,66	13.335,0	7,50	17.619,51	12.974,40
	July	4.802,53	13.470,0	7,50	17.689,86	9.530,80
	August	4.509,61	14.055,0	7,50	16.528,03	12.748,34
	September	4.223,91	14.655,0	7,50	16.284,70	12.568,50
	October	4.455,18	13.700,0	7,50	17.663,54	12.742,61
	November	4.446,46	13.840,0	7,50	17.719,92	13.503,60
	December	4.593,01	13.790,0	7,50	17.425,03	13.828,70
2016	January	4.615,16	13.846,0	7,25	16.466,30	10.480,60
	February	4.770,96	13.395,0	7,00	16.516,50	11.312,00
	March	4.845,37	13.276,0	6,75	17.685,09	11.810,02
	April	4.838,58	13.204,0	6,75	17.773,64	11.475,86
	May	4.796,87	13.615,0	6,75	17.787,20	11.514,28
	June	5.016,65	13.180,0	6,50	17.929,99	12.974,40
	July	5.215,99	13.094,0	6,50	18.432,24	9.530,80
	August	5.386,08	13.300,0	5,25	18.400,88	12.748,34
	September	5.364,80	12.998,0	5,00	18.308,15	12.568,50
	October	5.422,54	13.051,0	4,75	18.142,42	12.742,61
	November	5.148,91	13.563,0	4,75	19.123,58	13.503,60
	December	5.296,71	13.436,0	4,75	19.762,60	13.828,70
2017	January	5.051,51	13.343,0	4,75	19.864,09	13.397,68
	February	5.058,23	13.347,0	4,75	20.812,24	12.615,98
	March	5.064,95	13.321,0	4,75	20.663,22	14.718,48
	April	5.071,67	13.327,0	4,75	20.940,51	13.269,69
	May	5.078,38	13.321,0	4,75	21.008,65	14.333,86
	June	5.085,10	13.319,0	4,75	21.349,63	11.661,38
	July	5.091,82	13.323,0	4,75	21.891,12	13.611,06
	August	5.098,54	13.351,0	4,50	21.948,10	15.187,99
	September	5.900,85	13.492,0	4,25	22.405,09	14.580,22
	October	6.005,85	13.572,0	4,25	23.377,24	15.252,56
	November	5.925,14	13.514,0	4,25	24.272,35	15.334,74
	December	6.355,65	13.548,0	4,25	24.719,22	14.864,55

Tahun	Bulan	IHSG	Kurs	SBBI	DJI	Ekspor (Juta USD)
2018	January	6.005,63	13.413,0	4,25	26.149,39	14.576,30
	February	6.597,22	13.707,0	4,25	25.029,20	14.132,40
	March	6.188,99	13.756,0	4,25	24.103,11	15.510,60
	April	5.994,60	13.877,0	4,25	24.163,15	14.496,20
	May	5.983,59	13.951,0	4,75	24.415,84	16.198,30
	June	5.799,24	14.404,0	5,25	24.271,41	12.941,70
	July	5.936,44	14.413,0	5,25	25.415,19	16.284,70
	August	6.018,46	14.711,0	5,50	25.964,82	15.865,10
	September	5.976,55	14.929,0	5,75	26.458,31	14.956,30
	October	5.831,65	15.227,0	5,75	25.115,76	15.909,10
	November	6.056,12	14.339,0	6,00	25.538,46	14.851,70
	December	6.194,50	14.481,0	6,00	23.327,46	14.290,10
2019	January	6.532,97	14.072,0	6,00	24.999,67	14.028,10
	February	6.443,35	14.062,0	6,00	25.916,00	12.788,60
	March	6.468,75	14.244,0	6,00	25.928,68	14.447,80
	April	6.455,35	14.188,0	6,00	26.592,91	13.068,10
	May	6.209,12	14.385,0	6,00	24.815,04	14.751,90
	June	6.358,63	14.141,0	6,00	26.599,96	11.763,30
	July	6.390,50	14.026,0	5,75	26.864,27	15.238,40
	August	6.328,47	14.237,0	5,50	26.403,28	14.262,00
	September	6.169,10	14.174,0	5,25	26.916,83	14.080,10
	October	6.228,32	14.008,0	5,00	27.046,23	14.881,50
	November	6.011,83	14.102,0	5,00	28.051,41	13.944,50
	December	6.299,54	13.901,0	5,00	28.538,44	14.428,80
2020	January	5.940,05	13.730,0	5,00	28.256,03	13.632,00
	February	5.452,70	14.305,0	4,75	25.409,36	14.060,90
	March	4.538,93	16.448,0	4,50	21.917,16	14.067,90
	April	4.716,40	15.232,0	4,50	24.345,72	12.163,10
	May	4.753,61	14.806,0	4,50	25.383,11	10.454,30
	June	4.905,39	14.373,0	4,25	25.812,88	12.009,30
	July	5.149,63	14.726,0	4,00	26.428,32	13.702,70
	August	5.238,49	14.626,0	4,00	28.430,05	13.095,80
	September	4.870,04	14.992,0	4,00	27.781,70	13.960,50
	October	5.128,23	14.763,0	4,00	26.501,60	14.362,20
	November	5.612,42	14.198,0	3,75	29.638,64	15.259,30
	December	5.979,07	14.175,0	3,75	30.606,48	16.538,30

Tahun	Bulan	IHSG	Kurs	SBBI	DJI	Ekspor (Juta USD)
2021	January	5.862,35	14.040,0	3,75	29.982,62	15.293,70
	February	6.241,80	14.280,0	3,50	30.932,37	15.256,20
	March	5.985,52	14.530,0	3,50	32.981,55	18.354,40
	April	5.995,62	14.450,0	3,50	33.874,85	18.490,70
	May	5.947,46	14.285,0	3,50	34.529,45	16.932,90
	June	5.985,49	14.505,0	3,50	34.502,51	18.542,40
	July	6.070,04	14.465,0	3,50	34.935,47	19.385,80
	August	6.150,30	14.270,0	3,50	35.360,73	21.427,10
	September	6.286,94	14.315,0	3,50	33.843,92	20.605,60
	October	6.591,35	14.170,0	3,50	35.819,56	22.029,70
	November	6.533,31	14.325,0	3,50	34.483,72	22.029,70
	December	6.581,48	14.255,0	3,50	36.338,30	22.359,50

Regresi linear berganda

Dependent Variable: IHSG
Method: Least Squares
Date: 12/20/22 Time: 16:22
Sample: 2015M01 2021M12
Included observations: 84

Variable	Coefficient	Std. Error	t-Statistic	Prob.
LNKURS	-5029.709	1288.604	-3.903224	0.0002
LNEKSPOR	487.4014	450.1499	1.082754	0.2822
SBBI	136.7855	55.65271	2.457840	0.0162
DJI	0.116037	0.018114	6.406031	0.0000
C	40743.16	12653.79	3.219838	0.0019
R-squared	0.593059	Mean dependent var		5583.385
Adjusted R-squared	0.572454	S.D. dependent var		646.1486
S.E. of regression	422.4970	Akaike info criterion		14.98792
Sum squared resid	14101791	Schwarz criterion		15.13261
Log likelihood	-624.4927	Hannan-Quinn criter.		15.04609
F-statistic	28.78284	Durbin-Watson stat		0.332023
Prob(F-statistic)	0.000000			

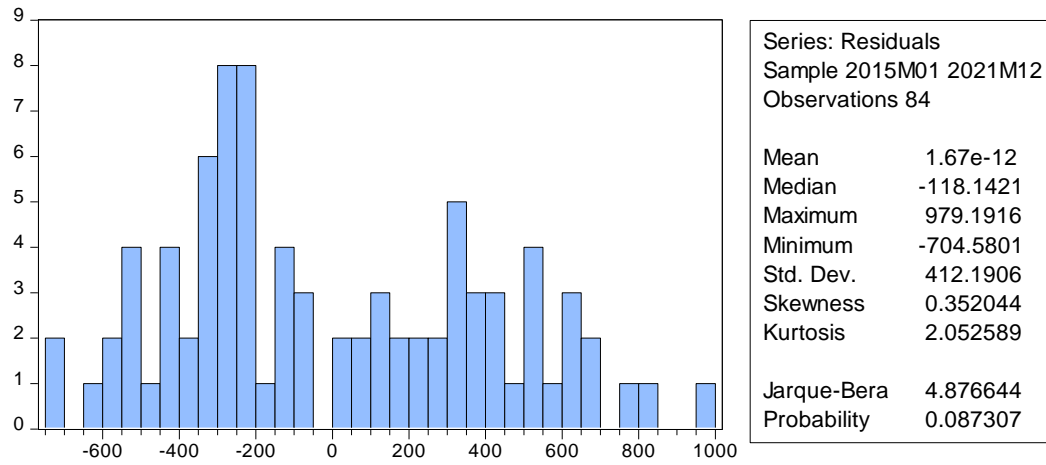
Uji Asumsi Klasik

1. Multikolinearitas

Variance Inflation Factors
Date: 12/20/22 Time: 16:24
Sample: 2015M01 2021M12
Included observations: 84

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
LNKURS	1660500.	71146.30	1.587771
LNEKSPOR	202634.9	34763.28	3.761069
SBBI	3097.224	42.33219	2.523750
DJI	0.000328	95.34609	4.625066

2. Uji Normalitas



3. Uji Heteroskedastisitas

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	1.189553	Prob. F(4,79)	0.3219
Obs*R-squared	4.771946	Prob. Chi-Square(4)	0.3115
Scaled explained SS	2.221366	Prob. Chi-Square(4)	0.6951

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/20/22 Time: 16:26

Sample: 2015M01 2021M12

Included observations: 84

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-7062837.	5165917.	-1.367199	0.1754
LNKURS	512056.2	526073.2	0.973355	0.3333
LNEKSPOR	109607.4	183774.0	0.596425	0.5526
SBBI	32310.24	22720.25	1.422090	0.1589
DJI	3.431199	7.394909	0.463995	0.6439

R-squared	0.056809	Mean dependent var	167878.5
Adjusted R-squared	0.009052	S.D. dependent var	173270.7
S.E. of regression	172484.6	Akaike info criterion	27.01168
Sum squared resid	2.35E+12	Schwarz criterion	27.15637
Log likelihood	-1129.491	Hannan-Quinn criter.	27.06985
F-statistic	1.189553	Durbin-Watson stat	1.140546
Prob(F-statistic)	0.321931		

4. Uji autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.248380	Prob. F(4,74)	0.0719
Obs*R-squared	8.994222	Prob. Chi-Square(4)	0.0612

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 12/20/22 Time: 16:35

Sample: 2015M02 2021M12

Included observations: 83

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
D(LNKURS)	20.65467	1124.127	0.018374	0.9854
D(LNEKSPOR)	39.62048	220.1365	0.179981	0.8577
D(SBBI)	15.67999	125.2012	0.125238	0.9007
D(DJI)	0.014169	0.026733	0.529997	0.5977
C	-2.847310	24.86712	-0.114501	0.9092
RESID(-1)	-0.222131	0.119332	-1.861462	0.0667
RESID(-2)	0.224155	0.118007	1.899497	0.0614
RESID(-3)	0.117523	0.121661	0.965990	0.3372
RESID(-4)	-0.062300	0.121291	-0.513639	0.6090
R-squared	0.108364	Mean dependent var		4.79E-15
Adjusted R-squared	0.011971	S.D. dependent var		210.6495
S.E. of regression	209.3848	Akaike info criterion		13.62832
Sum squared resid	3244308.	Schwarz criterion		13.89060
Log likelihood	-556.5751	Hannan-Quinn criter.		13.73369
F-statistic	1.124190	Durbin-Watson stat		1.993380
Prob(F-statistic)	0.357300			