

LAMPIRAN

Lampiran 1

Hasil Regresi Linier Berganda Semua Sektor

Dependent Variable: PER?
Method: Pooled Least Squares
Date: 01/29/10 Time: 10:39
Sample: 2005 2008
Included observations: 4
Total panel observations: 344

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	31.51843	7.634420	4.023072	0.0001
SBP?	-1.301943	0.759356	-1.714536	0.0873
DIVYIELD?	-0.462854	0.134462	-3.442264	0.0006
RISIKO?	-0.585021	1.940378	-0.301499	0.7632
R-squared	0.399791	Mean dependent var	15.57116	
Adjusted R-squared	0.315083	S.D. dependent var	24.90742	
S.E. of regression	24.51188	Sum squared resid	204283.0	
F-statistic	4.719656	Durbin-Watson stat	1.706282	
Prob(F-statistic)	0.003055			

Lampiran 2

Hasil Regresi Linier Berganda Sektor Aneka Industri

Dependent Variable: PER?
 Method: Pooled Least Squares
 Date: 01/29/10 Time: 21:36
 Sample: 2005 2008
 Included observations: 4
 Total panel observations: 32

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	26.96813	9.611077	2.808024	0.0090
SBID?	-1.240631	0.891283	-1.391961	0.1749
DIVYIELD?	-0.551778	0.249737	-2.249480	0.0325
RISIKO?	-1.172683	2.279983	-0.514336	0.6111
R-squared	0.351444	Mean dependent var	10.27219	
Adjusted R-squared	0.185928	S.D. dependent var	9.058686	
S.E. of regression	8.627543	Sum squared resid	2084.166	
F-statistic	2.059083	Durbin-Watson stat	2.246998	
Prob(F-statistic)	0.128342			

Lampiran 3

Hasil Regresi Linier Berganda Sektor Industri Barang Konsumsi

Dependent Variable: PER?
 Method: Pooled Least Squares
 Date: 01/29/10 Time: 21:49
 Sample: 2005 2008
 Included observations: 4
 Total panel observations: 64

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	11.16733	6.792514	1.642693	0.1057
SBP?	0.483196	0.625632	0.704745	0.4837
DIVYIELD?	-0.336801	0.109508	-3.075583	0.0032
RISIKO?	1.439645	2.393275	0.601537	0.5497
R-squared	0.367434	Mean dependent var	14.29297	
Adjusted R-squared	0.295806	S.D. dependent var	9.888743	
S.E. of regression	9.154954	Sum squared resid	5038.791	
F-statistic	4.501301	Durbin-Watson stat	1.331892	
Prob(F-statistic)	0.006407			

Lampiran 4

Hasil Regresi Linier Berganda Sektor Industri Dasar dan Kimia

Dependent Variable: PER?
Method: Pooled Least Squares
Date: 01/29/10 Time: 21:49
Sample: 2005 2008
Included observations: 4
Total panel observations: 64

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	11.15733	6.792514	1.642593	0.1057
SBIP?	0.489196	0.685632	0.704745	0.4837
DIVYIELD?	-0.336801	0.109508	-3.075583	0.0032
RISIKO?	1.439645	2.393275	0.601537	0.5497
R-squared	0.367434	Mean dependent var	14.29297	
Adjusted R-squared	0.285806	S.D. dependent var	9.888743	
S.E. of regression	9.154954	Sum squared resid	5028.791	
F-statistic	4.501301	Durbin-Watson stat	1.331892	
Prob(F-statistic)	0.006487			

Lampiran 5

Hasil Regresi Linier Berganda Sektor Infrastruktur, Utilitas dan Transportasi

Dependent Variable: PER?
Method: Pooled Least Squares
Date: 01/29/10 Time: 22:04
Sample: 2005 2008
Included observations: 4
Total panel observations: 24

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	37.44019	21.12024	1.772716	0.0915
SEI?	-0.719632	1.803777	-0.398958	0.6942
DM/YIELD?	-3.677432	1.937761	-1.840776	0.0805
RISIKO?	-0.009024	6.164995	-0.001454	0.9988
R-squared	0.371648	Mean dependent var	19.13583	
Adjusted R-squared	0.127454	S.D. dependent var	15.04938	
S.E. of regression	14.56197	Sum squared resid	4241.017	
F-statistic	1.521825	Durbin-Watson stat	1.217042	
Prob(F-statistic)	0.239548			

Lampiran 6

Hasil Regresi Linier Berganda Sektor Keuangan

Dependent Variable: PER?
Method: Pooled Least Squares
Date: 01/29/10 Time: 22:32
Sample: 2005 2008
Included observations: 4
Total panel observations: 68

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	32.43502	10.53557	3.049674	0.0033
SEB?	-1.214006	1.027995	-1.180946	0.2420
DRYIELD?	-1.221404	0.338521	-3.608061	0.0006
RISIKO?	0.313590	2.688701	0.116632	0.9075
R-squared	0.375448	Mean dependent var	14.35691	
Adjusted R-squared	0.299318	S.D. dependent var	16.02564	
S.E. of regression	14.77788	Sum squared resid	13976.69	
F-statistic	4.930631	Durbin-Watson stat	0.7536955	
Prob(F-statistic)	0.003831			

Lampiran 7

Hasil Regresi Linier Berganda Sektor Perdagangan, Jasa dan Investasi

Dependent Variable: PER?
 Method: Pooled Least Squares
 Date: 01/29/10 Time: 22:26
 Sample: 2005 2008
 Included observations: 4
 Total panel observations: 68

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	36.91395	27.15425	1.359417	0.1788
SBI?	-1.105969	2.644961	-0.418142	0.6772
DIV/YIELD?	-0.320194	0.263825	-1.218279	0.2276
RISIKO?	-9.575732	6.719229	-1.425124	0.1590
R-squared	0.499469	Mean dependent var	16.56624	
Adjusted R-squared	0.254132	S.D. dependent var	37.91245	
S.E. of regression	37.80969	Sum squared resid	91492.67	
F-statistic	1.121554	Durbin-Watson stat	1.386563	
Prob(F-statistic)	0.347011			

Lampiran 8

Hasil Regresi Linier Berganda Sektor Pertambangan

Dependent Variable: PER?
Method: Pooled Least Squares
Date: 01/29/10 Time: 22:12
Sample: 2005 2008
Included observations: 4
Total panel observations: 28

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	129.1497	68.97780	1.872337	0.0734
SBI?	-7.732812	5.844078	-1.323168	0.1962
DMYIELD?	-4.620375	2.637024	-1.752117	0.0925
RISIKO?	-10.30354	18.16216	-0.567308	0.5758
R-squared	0.336642	Mean dependent var	20.63071	
Adjusted R-squared	0.127598	S.D. dependent var	51.13679	
S.E. of regression	49.47867	Sum squared resid	58755.33	
F-statistic	1.613319	Durbin-Watson stat	2.334145	
Prob(F-statistic)	0.212479			

Lampiran 9

Hasil Regresi Linier Berganda Sektor Pertanian

Dependent Variable: PER?
Method: Pooled Least Squares
Date: 01/29/10 Time: 22:17
Sample: 2005 2008
Included observations: 4
Total panel observations: 12

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	14.48954	33.77087	0.429055	0.6792
SBIP	1.051727	2.967459	0.354420	0.7322
DMYIELD?	-2.606206	1.592882	-1.636158	0.1404
RISIKO?	1.504376	6.352711	0.236809	0.8188
R-squared	0.258054	Mean dependent var	18.88000	
Adjusted R-squared	-0.020175	S.D. dependent var	13.63421	
S.E. of regression	13.77106	Sum squared resid	1517.138	
Log likelihood	-37.06997	F-statistic	4.927487	
Durbin-Watson stat	2.249165	Prob(F-statistic)	0.470595	

Lampiran 10

Hasil Regresi Linier Berganda Sektor Properti dan Real Estat

Dependent Variable: PER?
Method: Pooled Least Squares
Date: 01/29/10 Time: 22:20
Sample: 2005 2008
Included observations: 4
Total panel observations: 16

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	37.76096	11.83625	3.190280	0.0078
SBI?	-1.742188	1.193037	-1.460297	0.1699
DMYIELD?	-2.215719	0.799007	-2.773092	0.0169
RISIKO?	0.954896	1.874767	0.509341	0.6197
R-squared	0.516755	Mean dependent var	14.74125	
Adjusted R-squared	0.395944	S.D. dependent var	10.34528	
S.E. of regression	8.040454	Sum squared resid	775.7869	
F-statistic	4.277380	Durbin-Watson stat	1.747842	
Prob(F-statistic)	0.026549			

