LAMPIRAN

Lampiran 1. *Output* Regresi Linier Berganda

Regression

Variables Entered/Removed[b,c]

Model	Variables Entered	Variables Removed	Method
1	LAGRES[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Unstandardized Residual

c. Linear Regression through the Origin

Coefficients[a,b]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	LAGRES	,577	,014	,576	40,745	,000

a. Dependent Variable: Unstandardized Residual

b. Linear Regression through the Origin

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Exp. Return	-2,2231	1,17002	3342
Volume	1,1794	,05107	3342
Frekuensi	,8209	,09856	3342

Correlations

		Exp. Return	Volume	Frekuensi
Pearson Correlation	Exp. Return	1,000	,063	,082
	Volume	,063	1,000	,224
	Frekuensi	,082	,224	1,000
Sig. (1-tailed)	Exp. Return	.	,000	,000
	Volume	,000	.	,000
	Frekuensi	,000	,000	.
N	Exp. Return	3342	3342	3342
	Volume	3342	3342	3342
	Frekuensi	3342	3342	3342

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.094[a]	.009	.008	1.16516	.009	14.946	2	3339	.000	1.875

a. Predictors: (Constant), Frekuensi, Volume

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	40,581	2	20,291	14,946	,000[a]
	Residual	4533,058	3339	1,358		
	Total	4573,639	3341			

a. Predictors: (Constant), Frekuensi, Volume

b. Dependent Variable: Exp. Return

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.	Correlations Zero-order	Correlations Partial	Correlations Part	Collinearity Statistics Tolerance	Collinearity Statistics VIF
1	(Constant)	-4,192	,471		-8,908	,000					
	Lnx1.3	1,075	,405	,047	2,656	,008	,063	,046	,046	,950	1,053
	Lnx2.3	,853	,210	,072	4,064	,000	,082	,070	,070	,950	1,053

a. Dependent Variable: LnY.3

Lampiran 2. Uji Heteroskedastisitas (Uji Park)

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Expt. Return	,7646	,81767	3336
Volume	1,1791	,05071	3336
Frekuensi	,8201	,09368	3336

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1,140	2	,570	,853	,426[a]
	Residual	2228,585	3333	,669		
	Total	2229,725	3335			

a. Predictors: (Constant), Frekuensi, Volume

b. Dependent Variable: Expt. Return

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	,389	,334		1,166	,244			
	Volume	,369	,286	,023	1,291	,197	,021	,022	,022
	Frekuensi	-,073	,155	-,008	-,472	,637	-,003	-,008	-,008

a. Dependent Variable: Expt. Return

Lampiran 3. Output Regresi *Low* Volume

Descriptive Statistics

	Mean	Std. Deviation	N
Expected Return	,0002	,01349	8527
Low Volume	2E+007	22000604,31	8527

Correlations

		Expected Return	Low Volume
Pearson Correlation	Expected Return	1,000	,011
	Low Volume	,011	1,000
Sig. (1-tailed)	Expected Return	.	,159
	Low Volume	,159	.
N	Expected Return	8527	8527
	Low Volume	8527	8527

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,000	1	,000	1,000	,317[a]
	Residual	1,552	8525	,000		
	Total	1,552	8526			

a. Predictors: (Constant), Low Volume

b. Dependent Variable: Expected Return

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations		
		B	Std. Error	Beta			Zero-order	Partial	Part
1	(Constant)	8,68E-005	,000		,460	,645			
	Low Volume	6,64E-012	,000	,011	1,000	,317	,011	,011	,011

a. Dependent Variable: Expected Return

Lampiran 4. *Output* Regresi *High* Volume

Descriptive Statistics

	Mean	Std. Deviation	N
Expected Return	,0132	,02178	25
High Volume	19,9034	,06881	25

Correlations

		Expected Return	High Volume
Pearson Correlation	Expected Return	1,000	,449
	High Volume	,449	1,000
Sig. (1-tailed)	Expected Return	.	,012
	High Volume	,012	.
N	Expected Return	25	25
	High Volume	25	25

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,002	1	,002	5,816	,024[a]
	Residual	,009	23	,000		
	Total	,011	24			

a. Predictors: (Constant), High Volume

b. Dependent Variable: Expected Return

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			Correlations		
		B	Std. Error	Beta	t	Sig.	Zero-order	Partial	Part
1	(Constant)	-2,817	1,173		-2,400	,025			
	High Volume	,142	,059	,449	2,412	,024	,449	,449	,449

a. Dependent Variable: Expected Return