Regression

Descriptive Statistics

	Mean	Std. Deviation	N
Harga saham	1198.64	1403.47	18
ROE	1.01E-02	8.5383E-03	18
EVA	2083484	2652683.793	18

Correlations

		Harga saham	ROE	EVA
Pearson Correlation	Harga saham	1.000	.731	.801
	ROE	.731	1.000	.699
	EVA	.801	.699	1.000
Sig. (1-tailed)	Harga saham	.	.000	.000
	ROE	.000	.	.001
	EVA	.000	.001	.
N	Harga saham	18	18	18
	ROE	18	18	18
	EVA	18	18	18

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	EVA, ROE[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: Harga saham

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.836[a]	.699	.659	819.79	1.239

a. Predictors: (Constant), EVA, ROE

b. Dependent Variable: Harga saham

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	23404535	2	11702267.45	17.412	.000[a]
	Residual	10080936	15	672062.412		
	Total	33485471	17			

a. Predictors: (Constant), EVA, ROE

b. Dependent Variable: Harga saham

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	16.390	305.057		.054	.958		
	ROE	55076.204	32572.056	.335	1.691	.112	.511	1.956
	EVA	2.998E-04	.000	.567	2.860	.012	.511	1.956

a. Dependent Variable: Harga saham

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	ROE	EVA
1	1	2.492	1.000	.05	.03	.04
	2	.376	2.576	.62	.01	.33
	3	.133	4.332	.33	.96	.63

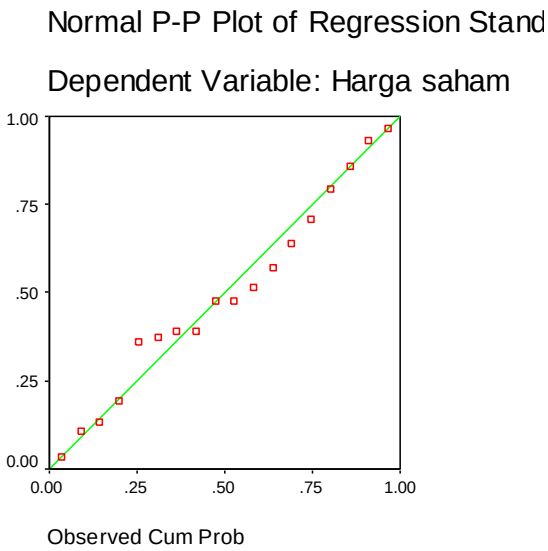
a. Dependent Variable: Harga saham

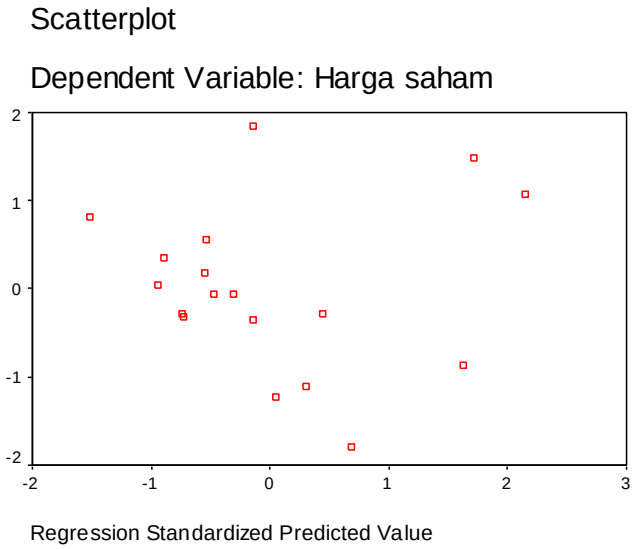
Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-586.79	3723.87	1198.64	1173.34	18
Residual	-1470.05	1513.37	.00	770.06	18
Std. Predicted Value	-1.522	2.152	.000	1.000	18
Std. Residual	-1.793	1.846	.000	.939	18

a. Dependent Variable: Harga saham

Charts





Ket nilai DW tabel pada n=18 dan k=2
dL = 1,046
dU = 1,535
nilai d= 1,239

F tabel pada α= 5% dan dk (2;18) = 3,682
T tabel pada α= 5% dan (dk=18) = 2,131