

Lampiran 1. Perusahaan *Consumer Non-Cyclicals* yang Terdaftar di Bursa Efek Indonesia

No	Kode	Nama Perusahaan
1	AALI	Astra Agro Lestari Tbk.
2	ADES	Akasha Wira International Tbk.
3	AGAR	Asia Sejahtera Mina Tbk.
4	AISA	FKS Food Sejahtera Tbk.
5	ALTO	Tri Banyan Tirta Tbk.
6	AMMS	Agung Menjangan Mas Tbk.
7	AMRT	Sumber Alfaria Trijaya Tbk.
8	ANDI	Andira Agro Tbk.
9	ANJT	Austindo Nusantara Jaya Tbk.
10	ASHA	Cilacap Samudera Fishing Indus
11	AYAM	Janu Putra Sejahtera Tbk.
12	BEEF	Estika Tata Tiara Tbk.
13	BEER	Jobubu Jarum Minahasa Tbk.
14	BISI	BISI International Tbk.
15	BOBA	Formosa Ingredient Factory Tbk
16	BTEK	Bumi Teknokultura Unggul Tbk
17	BUAH	Segar Kumala Indonesia Tbk.
18	BUDI	Budi Starch & Sweetener Tbk.
19	BWPT	Eagle High Plantations Tbk.
20	CAMP	Campina Ice Cream Industry Tbk
21	CBUT	Citra Borneo Utama Tbk.
22	CEKA	Wilmar Cahaya Indonesia Tbk.
23	CLEO	Sariguna Primatirta Tbk.
24	CMRY	Cisarua Mountain Dairy Tbk.
25	COCO	Wahana Interfood Nusantara Tbk
26	CPIN	Charoen Pokphand Indonesia Tbk
27	CPRO	Central Proteina Prima Tbk.
28	CRAB	Toba Surimi Industries Tbk.
29	CSRA	Cisadane Sawit Raya Tbk.
30	DAYA	Duta Intidaya Tbk.
31	DEWI	Dewi Shri Farmino Tbk.
32	DLTA	Delta Djakarta Tbk.
33	DMND	Diamond Food Indonesia Tbk.
34	DPUM	Dua Putra Utama Makmur Tbk.
35	DSFI	Dharma Samudera Fishing Indust
36	DSNG	Dharma Satya Nusantara Tbk.

No	Kode	Nama Perusahaan
37	ENZO	Moreno Abadi Perkasa Tbk.
38	EPMT	Enseval Putera Megatrading Tbk
39	EURO	Estee Gold Feet Tbk.
40	FAPA	FAP Agri Tbk.
41	FISH	FKS Multi Agro Tbk.
42	FLMC	Falmaco Nonwoven Industri Tbk.
43	FOOD	Sentra Food Indonesia Tbk.
44	GGRM	Gudang Garam Tbk.
45	GOLL	Golden Plantation Tbk.
46	GOOD	Garudafood Putra Putri Jaya Tbk
47	GRPM	Graha Prima Mentari Tbk.
48	GULA	Aman Agrindo Tbk.
49	GZCO	Gozco Plantations Tbk.
50	HERO	Hero Supermarket Tbk.
51	HMSP	H.M. Sampoerna Tbk.
52	HOKI	Buyung Poetra Sembada Tbk.
53	IBOS	Indo Boga Sukses Tbk.
54	ICBP	Indofood CBP Sukses Makmur Tbk
55	IKAN	Era Mandiri Cemerlang Tbk.
56	INDF	Indofood Sukses Makmur Tbk.
57	IPPE	Indo Pureco Pratama Tbk.
58	ITIC	Indonesian Tobacco Tbk.
59	JARR	Jhonlin Agro Raya Tbk.
60	JAWA	Jaya Agra Wattie Tbk.
61	JPFA	Japfa Comfeed Indonesia Tbk.
62	KEJU	Mulia Boga Raya Tbk.
63	KINO	Kino Indonesia Tbk.
64	KMDS	Kurniamitra Duta Sentosa Tbk.
65	KPAS	Cottonindo Ariesta Tbk.
66	LSIP	PP London Sumatra Indonesia Tb
67	MAGP	Multi Agro Gemilang Plantation
68	MAIN	Malindo Feedmill Tbk.
69	MAXI	Maxindo Karya Anugerah Tbk.
70	MBTO	Martina Berto Tbk.
71	MGRO	Mahkota Group Tbk.
72	MIDI	Midi Utama Indonesia Tbk.
73	MKTR	Menthobi Karyatama Raya Tbk.
74	MLBI	Multi Bintang Indonesia Tbk.

No	Kode	Nama Perusahaan
75	MLPL	Multipolar Tbk.
76	MPPA	Matahari Putra Prima Tbk.
77	MRAT	Mustika Ratu Tbk.
78	MSJA	Multi Spunindo Jaya Tbk.
79	MYOR	Mayora Indah Tbk.
80	NANO	Nanotech Indonesia Global Tbk.
81	NASI	Wahana Inti Makmur Tbk.
82	NAYZ	Hassana Boga Sejahtera Tbk.
83	NSSS	Nusantara Sawit Sejahtera Tbk.
84	OILS	Indo Oil Perkasa Tbk.
85	PANI	Pantai Indah Kapuk Dua Tbk.
86	PCAR	Prima Cakrawala Abadi Tbk.
87	PGUN	Pradiksi Gunatama Tbk.
88	PMMP	Panca Mitra Multiperdana Tbk.
89	PSDN	Prasidha Aneka Niaga Tbk
90	PSGO	Palma Serasih Tbk.
91	PTPS	Pulau Subur Tbk.
92	RANC	Supra Boga Lestari Tbk.
93	ROTI	Nippon Indosari Corpindo Tbk.
94	SDPC	Millennium Pharmacon Internati
95	SGRO	Sampoerna Agro Tbk.
96	SIMP	Salim Ivomas Pratama Tbk.
97	SIPD	Sreeya Sewu Indonesia Tbk.
98	SKBM	Sekar Bumi Tbk.
99	SKLT	Sekar Laut Tbk.
100	SMAR	Smart Tbk.
101	SOUL	Mitra Tirta Buwana Tbk.
102	SSMS	Sawit Sumbermas Sarana Tbk.
103	STAA	Sumber Tani Agung Resources Tb
104	STRK	Lovina Beach Brewery Tbk.
105	STTP	Siantar Top Tbk.
106	TAPG	Triputra Agro Persada Tbk.
107	TAYS	Jaya Swarasa Agung Tbk.
108	TBLA	Tunas Baru Lampung Tbk.
109	TCID	Mandom Indonesia Tbk.
110	TGKA	Tigaraksa Satria Tbk.
111	TGUK	Platinum Wahab Nusantara Tbk.
112	TLDN	Teladan Prima Agro Tbk.

No	Kode	Nama Perusahaan
113	TRGU	Cerestar Indonesia Tbk.
114	UCID	Uni-Charm Indonesia Tbk.
115	UDNG	Agro Bahari Nusantara Tbk.
116	ULTJ	Ultrajaya Milk Industry & Trad
117	UNSP	Bakrie Sumatera Plantations Tb
118	UNVR	Unilever Indonesia Tbk.
119	VICI	Victoria Care Indonesia Tbk.
120	WAPO	Wahana Pronatural Tbk.
121	WICO	Wicaksana Overseas Internation
122	WIIM	Wismilak Inti Makmur Tbk.
123	WINE	Hatten Bali Tbk.
124	WMPP	Widodo Makmur Perkasa Tbk.
125	WMUU	Widodo Makmur Unggas Tbk.

Lampiran 2. Data Sampel Perusahaan

NO	KODE	NAMA PERUSAHAAN
1	AALI	Astra Agro Lestari Tbk
2	ADES	Akasha Wira International Tbk.
3	AGAR	Asia Sejahtera Mina Tbk.
4	AISA	FKS Food Sejahtera Tbk.
5	AMMS	Agung Menjangan Mas Tbk.
6	AMRT	Sumber Alfaria Trijaya Tbk.
7	ANJT	Austindo Nusantara Jaya Tbk.
8	ASHA	Cilacap Samudera Fishing Industry Tbk
9	BEER	Jobubu Jarum Minahasa Tbk.
10	BISI	BISI International Tbk.
11	BOBA	Formosa Ingredient Factory Tbk
12	BUAH	Segar Kumala Indonesia Tbk.
13	BUDI	Budi Starch & Sweetener Tbk.
14	CAMP	Campina Ice Cream Industry Tbk
15	CBUT	Citra Borneo Utama Tbk.
16	CEKA	Wilmar Cahaya Indonesia Tbk.
17	CLEO	Sariguna Primatirta Tbk.
18	CMRY	Cisarua Mountain Dairy Tbk.
19	COCO	Wahana Interfood Nusantara Tbk
20	CPIN	Charoen Pokphand Indonesia Tbk
21	CPRO	Central Proteina Prima Tbk.
22	CRAB	Toba Surimi Industries Tbk.
23	CSRA	Cisadane Sawit Raya Tbk.
24	DEWI	Dewi Shri Farmino Tbk.
25	DLTA	Delta Djakarta Tbk.
26	DMND	Diamond Food Indonesia Tbk.
27	DSFI	Dharma Samudera Fishing Indust
28	DSNG	Dharma Satya Nusantara Tbk.
29	ENZO	Moreno Abadi Perkasa Tbk.
30	EPMT	Enseval Putera Megatrading Tbk
31	EURO	Estee Gold Feet Tbk.
32	FAPA	FAP Agri Tbk.
33	FISH	FKS Multi Agro Tbk.
34	FLMC	Falmaco Nonwoven Industri Tbk.
35	FOOD	Sentra Food Indonesia Tbk.
36	GGRM	Gudang Garam Tbk.
37	GOOD	Garudafood Putra Putri Jaya Tbk
38	GULA	Aman Agrindo Tbk.
39	HMSP	H.M. Sampoerna Tbk.
40	HOKI	Buyung Poetra Sembada Tbk.
41	IBOS	Indo Boga Sukses Tbk.
42	ICBP	Indofood CBP Sukses Makmur Tbk

NO	KODE	NAMA PERUSAHAAN
43	IKAN	Era Mandiri Cemerlang Tbk.
44	INDF	Indofood Sukses Makmur Tbk.
45	IPPE	Indo Pureco Pratama Tbk.
46	ITIC	Indonesian Tobacco Tbk.
47	JARR	Jhonlin Agro Raya Tbk.
48	JPFA	Japfa Comfeed Indonesia Tbk.
49	KEJU	Mulia Boga Raya Tbk.
50	KINO	Kino Indonesia Tbk.
51	KMDS	Kurniamitra Duta Sentosa Tbk.
52	LSIP	PP London Sumatra Indonesia Tbk
53	MAIN	Malindo Feedmill Tbk.
54	MGRO	Mahkota Group Tbk.
55	MIDI	Midi Utama Indonesia Tbk.
56	MKTR	Menthobi Karyatama Raya Tbk.
57	MLBI	Multi Bintang Indonesia Tbk.
58	MRAT	Mustika Ratu Tbk.
59	MYOR	Mayora Indah Tbk.
60	NANO	Nanotech Indonesia Global Tbk.
61	NASI	Wahana Inti Makmur Tbk.
62	NAYZ	Hassana Boga Sejahtera Tbk.
63	NSSS	Nusantara Sawit Sejahtera Tbk.
64	OILS	Indo Oil Perkasa Tbk.
65	PMMP	Panca Mitra Multiperdana Tbk.
66	PSGO	Palma Serasih Tbk.
67	RANC	Supra Boga Lestari Tbk.
68	ROTI	Nippon Indosari Corpindo Tbk.
69	SDPC	Millennium Pharmacon International Tbk
70	SGRO	Sampoerna Agro Tbk.
71	SIMP	Salim Ivomas Pratama Tbk.
72	SIPD	Sreeya Sewu Indonesia Tbk.
73	SKBM	Sekar Bumi Tbk.
74	SKLT	Sekar Laut Tbk.
75	SMAR	Smart Tbk.
76	SOUL	Mitra Tirta Buwana Tbk.
77	SSMS	Sawit Sumbermas Sarana Tbk.
78	STAA	Sumber Tani Agung Resources Tbk
79	STTP	Siantar Top Tbk.
80	TAPG	Triputra Agro Persada Tbk.
81	TAYS	Jaya Swarasa Agung Tbk.
82	TBLA	Tunas Baru Lampung Tbk.
83	TGKA	Tigaraksa Satria Tbk.
84	TLDN	Teladan Prima Agro Tbk.
85	UCID	Uni-Charm Indonesia Tbk.

NO	KODE	NAMA PERUSAHAAN
86	ULTJ	Ultrajaya Milk Industry & Trading Tbk
87	UNSP	Bakrie Sumatera Plantations Tbk
88	UNVR	Unilever Indonesia Tbk.
89	VICI	Victoria Care Indonesia Tbk.
90	WIIM	Wismilak Inti Makmur Tbk.

Lampiran 3. Tabulasi Data Diolah

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
AALI	2018	-2.51	66.48	-1.95	10.25	3	27.49	2.56	30.92
	2019	-5.73	82.49	-3.89	10.21	3	29.64	1.55	30.93
	2020	2.89	129.55	-5.14	9.91	3	30.72	2.05	30.96
	2021	4.77	82.13	-9.30	9.06	3	30.36	2.78	31.05
	2022	-1.65	89.40	-0.15	9.41	3	23.95	2.18	31.01
ADES	2018	2.15	55.86	-10.62	26.53	3	45.32	1.94	27.50
	2019	4.88	105.13	-12.20	28.43	3	30.94	3.20	27.44
	2020	6.02	125.67	-9.90	24.38	3	26.94	3.35	27.59
	2021	13.03	114.88	-3.26	17.93	3	25.63	5.53	27.90
	2022	7.69	122.78	3.17	14.21	3	18.88	6.04	28.13
AGAR	2018	0	31.57	-15.82	68.12	3	67.03	0.54	25.53
	2019	-0.68	91.84	-33.62	42.59	3	4.07	0.17	26.00
	2020	0	22.49	0	48.62	3	37.74	0.00	25.87
	2021	0	13.79	-3.64	46.43	3	39.43	0.27	25.91
	2022	0	6.65	0	41.79	3	46.36	0.04	26.02
AISA	2018	0	5.38	0	11.04	0	289.99	2.09	28.23
	2019	0	0.76	59.96	10.73	0	188.70	12.29	28.26
	2020	0	6.63	57.00	9.97	3	57.75	9.77	28.33
	2021	-17.70	11.79	-4.32	11.39	3	52.67	0.47	28.20
	2022	-56.22	5.05	0	10.98	3	57.41	0.32	28.23
AMMS	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	603.90	-6.93	0	3	2.42	0.28	14.58
	2022	1.60	95.90	0.33	0	3	2.85	0.45	24.98
AMRT	2018	2.31	53.53	-23.86	52.91	3	50.20	0.74	30.73
	2019	2.43	41.08	-17.80	48.88	3	54.88	1.15	30.81
	2020	-0.24	42.80	-21.07	45.16	3	70.60	1.02	30.89
	2021	3.81	38.69	-15.98	42.85	3	59.83	1.58	30.94
	2022	3.81	40.61	-13.51	38.14	3	56.83	2.14	31.06
ANJT	2018	-10.05	11.39	-0.98	12.25	3	35.84	1.18	29.80
	2019	0.09	27.65	3.64	12.30	3	37.88	1.92	29.79
	2020	1.20	123.40	-5.16	11.93	3	37.79	2.01	29.82
	2021	6.28	169.75	-7.16	11.60	3	34.00	2.90	29.85
	2022	-2.67	148.25	-6.45	11.35	3	29.62	2.22	29.87
ASHA	2018	0	0	0	0	0	0	0	0

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2019	0	0	0	0	0	0	0	0
	2020	0	0.49	-83.64	0	0	101.47	0.98	24.91
	2021	-0.10	2.04	-48.78	0	0	60.33	0.47	25.49
	2022	7.53	217.63	-6.10	0	3	17.85	1.67	26.11
BEER	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	24.27	14.89	0	3	28.25	5.77	24.61
	2022	7.66	80.83	17.59	0	3	30.85	5.92	24.99
BISI	2018	-0.50	43.22	8.43	8.68	3	16.46	3.68	28.65
	2019	-3.42	66.09	-2.16	8.16	3	21.23	3.33	28.71
	2020	-1.37	185.26	-15.05	8.24	3	15.66	3.06	28.70
	2021	3.59	188.57	-8.67	7.67	3	12.90	3.08	28.77
	2022	4.91	217.81	-4.25	7.04	3	10.56	3.57	28.86
BOBA	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	129.96	-12.04	0	3	35.65	9.39	24.76
	2021	-1.20	76.86	7.44	0	3	6.00	3.30	25.72
	2022	-5.25	32.75	1.62	0	3	15.68	1.82	25.82
BUAH	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	22.05	-1.34	0	0	77.64	4.20	26.24
	2022	-3.80	18.38	-1.96	0	3	55.47	2.43	26.57
BUDI	2018	0.32	1.77	0.72	10.24	3	63.85	0.63	28.85
	2019	0.40	23.92	-6.90	11.58	3	57.15	0.66	28.73
	2020	-0.49	17.84	-4.27	11.72	3	55.38	0.07	28.72
	2021	1.49	20.66	-4.75	11.61	3	53.64	0.74	28.73
	2022	0.09	2.63	1.95	10.95	3	54.47	0.72	28.79
CAMP	2018	2.55	207.81	-6.52	6.96	3	11.83	2.20	27.64
	2019	1.47	293.19	-8.63	6.60	3	11.55	2.15	27.69
	2020	-3.93	350.98	-14.25	6.43	3	11.52	1.17	27.71
	2021	6.05	339.60	-10.40	6.09	3	10.45	2.26	27.77
	2022	2.58	274.11	-7.19	6.50	3	12.40	3.04	27.70
CBUT	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	11.62	5.03	0	0	95.62	0.88	28.34

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2022	-0.61	23.85	-8.93	0	3	74.52	2.06	28.74
CEKA	2018	-1.69	181.52	-16.65	111.22	3	16.45	2.63	27.79
	2019	11.61	195.62	-15.77	93.33	3	18.79	5.00	27.96
	2020	-3.34	63.06	0.67	82.88	3	19.53	3.26	28.08
	2021	0.20	32.31	5.63	76.60	3	18.26	2.90	28.16
	2022	2.72	8.54	12.15	75.67	3	9.79	3.63	28.17
CLEO	2018	2.28	108.90	-8.22	23.33	3	23.80	2.17	27.45
	2019	7.31	96.68	-5.41	15.62	3	28.46	3.34	27.85
	2020	-0.28	153.80	-7.18	14.84	3	31.75	2.73	27.90
	2021	4.55	166.76	-9.22	14.43	3	25.71	3.65	27.93
	2022	1.11	90.59	0.33	11.49	3	30.02	3.15	28.16
CMRY	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	72.20	-2.01	0	0	32.43	4.48	27.71
	2021	14.10	85.89	1.15	0	3	16.18	4.03	29.35
	2022	5.25	53.06	9.23	0	3	15.51	17.04	29.46
COCO	2018	0.41	18.89	-9.84	32.02	3	69.14	0.68	25.82
	2019	2.60	7.68	-0.65	20.81	3	56.33	1.12	26.25
	2020	-2.67	24.09	-11.32	19.76	3	57.51	1.41	26.30
	2021	1.90	18.64	-4.74	14.06	3	40.97	0.60	26.64
	2022	-0.08	53.24	-14.66	10.74	3	57.88	0.74	26.91
CPIN	2018	9.58	106.40	-1.75	24.04	3	29.86	4.90	30.95
	2019	-4.42	65.54	0.79	22.64	4	28.21	3.28	31.01
	2020	0.51	90.46	-3.21	21.33	3	25.06	2.96	31.07
	2021	-0.38	27.08	4.22	18.75	3	29.05	2.86	31.20
	2022	-2.75	16.56	3.15	16.68	3	33.93	1.52	31.32
CPRO	2018	0	3.44	24.54	6.75	3	89.74	1.66	29.51
	2019	0	7.07	0	7.39	3	94.51	0.02	29.42
	2020	0	14.88	-5.94	7.02	3	88.55	2.94	29.47
	2021	32.39	4.83	32.79	6.88	3	55.41	1.14	29.49
	2022	-26.43	14.34	1.31	6.49	3	53.44	1.50	29.55
CRAB	2018	0	0	0	0	0	0	0	0
	2019	0	14.59	-6.67	0	3	66.50	0.33	26.46
	2020	-0.48	29.18	-15.04	0	3	64.68	0.20	26.43
	2021	2.47	5.51	-0.24	0	3	60.85	0.84	26.39
	2022	1.16	2.28	2.41	0	3	43.33	0.94	26.48
CSRA	2018	0	127.61	-6.62	16.60	0	65.77	2.29	27.88
	2019	-0.63	95.85	-9.40	15.52	3	66.03	1.39	27.94

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2020	3.05	90.99	-12.00	15.19	3	59.08	1.29	27.97
	2021	14.07	148.22	-7.45	12.12	3	55.44	4.42	28.19
	2022	-0.38	159.74	-8.11	11.58	3	47.52	4.24	28.24
DEWI	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	7.01	6.79	0	3	15.02	2.19	25.17
	2022	1.07	271.11	-17.82	0	3	9.77	1.30	25.8
DLTA	2018	4.74	178.10	-0.29	8.89	3	15.71	6.77	28.05
	2019	-2.02	170.85	3.05	9.49	3	14.90	6.64	27.99
	2020	-20.21	167.73	-10.07	11.05	3	16.78	3.36	27.83
	2021	5.82	137.34	-11.26	10.35	3	22.81	4.04	27.90
	2022	4.08	77.08	2.54	10.36	3	23.44	4.91	27.90
DMND	2018	0	18.22	2.55	22.23	0	30.57	2.57	29.07
	2019	1.17	20.51	-1.19	16.81	3	41.06	2.24	29.35
	2020	-3.95	63.68	-5.60	16.49	3	18.04	1.09	29.37
	2021	2.90	51.56	-3.48	14.87	3	20.29	1.56	29.47
	2022	0.71	7.60	4.10	13.62	3	21.33	1.70	29.56
DSFI	2018	0	3.86	-97.87	25.99	3	54.99	0.70	26.73
	2019	-0.11	3.47	-97.84	26.88	3	49.67	0.66	26.69
	2020	0	4.30	0	28.16	3	48.26	0.30	26.65
	2021	0	3.65	-34.98	26.87	3	46.04	0.94	26.69
	2022	5.98	9.35	-26.65	26.94	3	39.52	1.12	26.69
DSNG	2018	-2.76	12.85	1.14	15.61	3	68.83	1.52	30.09
	2019	-2.85	24.86	-3.52	15.77	3	67.89	0.88	30.08
	2020	2.93	47.73	-0.35	12.95	3	55.97	1.53	30.28
	2021	1.97	56.86	-2.30	13.36	3	48.76	1.65	30.25
	2022	4.20	50.89	-2.16	11.93	3	46.86	2.63	30.36
ENZO	2018	0	0	0	0	0	0	0	0
	2019	0	23.63	-9.39	0	3	63.80	0.66	26.12
	2020	-0.17	33.90	-12.33	0	3	46.84	0.28	26.35
	2021	3.78	34.66	-11.09	0	3	46.41	0.98	26.41
	2022	-2.97	23.68	-9.45	0	3	48.77	0.52	26.47
EPMT	2018	2.20	22.26	1.32	35.86	3	30.46	2.58	29.75
	2019	-0.77	20.20	3.81	34.29	3	29.59	2.53	29.79
	2020	0.78	38.70	-3.27	32.40	3	28.79	2.10	29.85
	2021	2.16	14.63	4.54	20.68	3	29.63	2.44	29.91
	2022	0.12	0.95	7.81	28.70	3	31.38	2.27	29.97

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
EURO	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	131.59	-4.43	0	0	28.11	3.92	23.80
	2022	4.46	125.26	-2.26	0	3	13.56	2.47	24.83
FAPA	2018	0	0	0	0	0	0	0	0
	2019	0	10.98	0	0	3	57.16	0.99	29.67
	2020	0	53.78	0	0	3	65.42	0.30	29.69
	2021	0	11.30	3.92	0	3	59.85	1.31	29.70
	2022	5.59	92.35	-13.29	0	3	54.79	2.83	29.79
FISH	2018	-0.64	0.54	2.44	71.71	3	74.79	0.97	29.46
	2019	-0.02	12.57	-5.03	75.63	3	72.56	1.26	29.41
	2020	1.99	14.10	-4.00	72.06	3	69.85	1.30	29.46
	2021	1.98	17.45	-4.91	61.48	3	74.96	1.37	29.62
	2022	2.26	14.97	-0.49	61.73	3	63.73	2.03	29.61
FLMC	2018	0	0	0	0	0	0	0	0
	2019	2.32	14.18	-6.13	0	3	90.09	2.44	25.47
	2020	0	22.53	-6.23	0	3	71.28	0.27	25.49
	2021	0	35.20	0	0	3	51.53	0.55	26.01
	2022	0	12.37	0	0	3	57.95	0.38	25.94
FOOD	2018	0	13.09	-4.66	14.52	3	56.61	1.10	25.57
	2019	0.17	6.70	-0.43	15.51	3	37.55	1.05	25.50
	2020	0	2.03	0	16.25	3	50.31	1.63	25.45
	2021	0	13.79	0	17.27	3	58.93	0.31	25.39
	2022	0	19.49	0	17.98	3	59.28	1.02	25.35
GGRM	2018	0.06	5.01	-4.97	17.42	3	34.68	3.89	31.87
	2019	5.10	44.24	-0.37	15.30	3	35.24	4.59	32.00
	2020	-6.17	102.75	-12.57	15.39	3	25.15	2.58	31.99
	2021	-2.64	18.77	0.31	13.38	3	34.10	1.87	32.13
	2022	-4.11	33.88	-8.00	13.59	3	34.67	0.98	32.11
GOOD	2018	1.97	49.39	-5.49	25.85	3	31.56	3.73	29.07
	2019	-0.04	36.40	-0.77	21.51	3	25.75	2.86	29.25
	2020	-3.61	66.48	-9.43	16.32	3	55.50	1.42	29.53
	2021	4.33	40.07	-3.21	16.09	3	55.04	2.07	29.54
	2022	0.57	33.91	-1.37	14.86	3	54.25	2.08	29.62
GULA	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2021	0	45.13	-8.34	0	3	30.82	1.51	25.63
	2022	-0.65	79.67	-18.48	0	3	24.90	0.23	25.99
HMSP	2018	2.29	43.55	10.18	15.90	3	24.13	9.49	31.47
	2019	0.59	74.23	1.95	14.56	3	29.91	8.91	31.56
	2020	-14.29	71.39	-6.79	14.92	3	39.12	5.19	31.54
	2021	-3.78	46.91	-5.96	13.96	3	45.02	3.80	31.60
	2022	-0.78	29.97	-1.88	13.52	3	48.58	3.56	31.63
HOKI	2018	7.44	4.04	10.91	41.81	3	25.79	4.04	27.36
	2019	2.52	64.99	-0.18	37.39	3	24.40	4.53	27.47
	2020	-10.08	41.43	-4.43	35.02	3	26.53	1.42	27.53
	2021	-3.42	4.96	-0.21	32.13	3	31.73	0.53	27.62
	2022	-2.03	174.91	-25.68	39.10	3	17.59	0.07	27.42
IBOS	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	8.68	-6.65	0	3	17.32	1.08	26.03
	2022	1.17	4.41	-2.46	0	3	11.17	0.93	26.63
ICBP	2018	0.61	64.31	0.02	31.54	3	33.93	5.20	31.17
	2019	2.56	112.84	-5.27	28.00	3	31.10	5.37	31.29
	2020	2.44	101.75	-1.85	10.47	3	51.47	2.45	32.27
	2021	-0.01	42.28	-0.07	9.18	3	53.45	1.73	32.40
	2022	-2.10	87.75	-2.67	9.40	3	50.16	1.56	32.38
IKAN	2018	0	18.06	-7.60	16.82	3	85.39	2.11	25.12
	2019	2.51	2.11	5.56	14.27	3	64.98	2.01	25.29
	2020	0	62.37	0	10.32	3	47.84	0.08	25.61
	2021	0	14.15	-4.98	10.60	3	45.21	0.41	25.58
	2022	-0.28	15.51	-4.45	10.89	3	42.09	0.35	25.56
INDF	2018	-0.15	19.02	-1.01	16.64	3	48.29	2.57	32.20
	2019	1.35	54.06	-7.74	16.70	3	43.66	2.96	32.20
	2020	2.26	49.53	-3.13	9.85	3	51.14	2.25	32.72
	2021	1.15	36.36	-1.93	8.96	3	51.48	1.82	32.82
	2022	-1.20	44.22	-2.44	8.90	3	48.11	1.73	32.83
IPPE	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	127.68	-0.87	0	3	1.29	0.18	25.95
	2021	0.68	285.12	-4.26	0	3	1.89	0.25	26.37
	2022	0.31	127.90	-2.27	0	3	2.80	0.33	26.40
ITIC	2018	0	6.17	0.06	16.26	3	42.08	0.89	0

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2019	0	25.39	0	12.91	3	40.57	0.83	0
	2020	0	14.87	-3.45	11.45	3	44.60	1.54	0
	2021	2.10	28.89	-5.17	10.98	3	38.36	1.25	28.51
	2022	1.33	21.75	-1.34	10.45	3	34.14	1.51	28.73
JARR	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	87.75	-29.29	0	0	68.83	0.01	28.51
	2022	1.07	9.95	-0.69	0	3	61.55	0.22	28.73
JPFA	2018	5.24	358.36	-20.19	27.41	3	55.66	3.60	30.77
	2019	-1.68	374.23	-20.45	25.07	3	54.54	2.78	30.86
	2020	-3.14	66.74	-10.74	24.33	3	56.03	1.76	30.89
	2021	3.90	9.93	5.00	22.09	3	54.17	2.32	30.98
	2022	-2.57	15.16	0.20	19.31	3	58.23	1.42	31.12
KEJU	2018	0	25.11	6.01	15.68	3	30.14	4.80	27.01
	2019	6.51	99.94	-15.47	12.62	3	34.61	5.79	27.23
	2020	3.05	107.67	-13.56	12.46	3	34.66	5.37	27.24
	2021	3.38	55.40	6.09	10.96	3	23.69	5.01	27.37
	2022	-3.81	42.04	13.10	9.78	3	18.21	3.84	27.48
KINO	2018	1.66	12.21	-0.29	12.03	3	39.12	1.40	28.91
	2019	9.28	1.00	10.61	9.21	3	42.44	2.57	29.18
	2020	-9.53	3.32	0.81	8.23	3	50.25	0.41	29.29
	2021	-0.15	37.19	-9.24	8.09	3	49.71	0.48	29.31
	2022	0	12.42	0	9.24	3	67.20	0.71	29.17
KMDS	2018	0	0	0	0	0	0	0	0
	2019	0	133.86	4.70	0	0	24.29	11.28	25.28
	2020	-14.92	101.61	2.25	0	3	10.71	3.36	25.70
	2021	11.24	69.88	5.61	0	3	19.39	4.44	25.97
	2022	8.28	45.44	11.92	0	3	20.68	5.68	26.18
LSIP	2018	-5.43	126.38	-3.33	4.72	3	16.99	0.87	29.94
	2019	-0.63	102.89	-2.23	4.63	3	16.89	0.98	29.96
	2020	4.65	224.06	-5.88	4.34	3	14.70	1.51	30.02
	2021	3.27	269.73	-7.49	4.00	3	14.01	2.17	30.10
	2022	0.28	153.22	-0.42	3.81	3	11.93	2.00	30.15
MAIN	2018	9.15	31.98	-2.76	42.34	5	54.07	2.63	29.10
	2019	-3.21	18.37	-3.45	39.49	5	54.58	2.07	29.17
	2020	-4.89	17.14	-5.25	39.28	5	54.10	1.26	29.17
	2021	1.03	12.90	-3.92	33.77	5	56.07	0.29	29.32

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2022	-0.77	10.65	-4.22	31.94	5	58.33	0.10	29.38
MGRO	2018	7.56	63.28	-3.60	253.17	3	38.24	2.09	27.71
	2019	-5.39	32.59	-5.01	200.68	3	48.43	0.57	27.94
	2020	0	16.16	0	190.35	3	56.53	0.30	27.99
	2021	0	12.56	-0.50	149.96	3	61.00	1.08	28.23
	2022	0	20.07	0	106.55	3	74.81	1.10	28.57
MIDI	2018	1.49	29.36	-14.32	38.23	3	78.21	0.76	29.23
	2019	1.47	43.35	-21.11	38.00	3	75.53	1.35	29.24
	2020	-0.16	33.35	-15.77	32.07	3	75.40	1.03	29.41
	2021	0.95	30.93	-13.78	29.96	3	73.65	0.81	29.40
	2022	2.52	42.14	-17.20	27.46	3	71.23	1.39	29.56
MKTR	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	63.42	-9.53	0	0	71.41	2.36	27.20
	2022	2.77	42.23	-2.83	0	3	43.76	2.91	27.60
MLBI	2018	-3.74	89.46	-6.50	25.39	3	59.59	15.47	28.69
	2019	-1.56	84.00	-4.43	25.32	3	60.44	14.52	28.69
	2020	-42.31	65.20	-20.19	25.23	3	50.70	3.81	28.70
	2021	16.47	69.41	-17.19	25.11	3	62.38	7.25	28.70
	2022	10.93	69.15	-16.75	21.74	3	68.19	9.53	28.85
MRAT	2018	0	4.68	0	3.15	2	28.11	0.81	26.96
	2019	0.10	4.57	-1.20	3.03	2	20.10	0.43	27.00
	2020	0.67	9.28	0	2.88	2	38.83	2.31	27.05
	2021	0.24	3.08	-1.09	2.79	2	23.36	1.25	27.08
	2022	6.02	31.54	-0.96	2.32	2	4.79	2.64	27.27
MYOR	2018	1.11	9.64	7.40	15.96	3	51.44	3.53	30.50
	2019	1.69	88.66	-6.64	14.75	3	48.00	3.34	30.58
	2020	-0.10	89.23	-5.45	14.10	3	43.01	2.96	30.62
	2021	-5.69	18.70	0.85	14.10	3	42.97	1.70	30.62
	2022	4.29	28.73	1.57	12.61	3	42.38	2.41	30.73
NANO	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	1093.80	-0.32	0	3	17.18	0.30	22.71
	2021	-6.94	73.18	0.34	0	3	8.30	0.96	24.46
	2022	0.00	21.05	-0.42	0	3	7.22	0.26	25.90
NASI	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2020	0	30.13	-2.03	0	0	36.55	1.99	23.8
	2021	-0.91	87.53	-8.12	0	3	13.59	0.36	24.94
	2022	0.89	118.13	-13.73	0	1	15.14	0.53	24.97
NAYZ	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	4.79	1.87	0	0	25.48	1.93	24.10
	2022	5.13	77.15	-20.92	0	3	36.65	3.06	24.38
NSSS	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	87.56	-2.43	0	3	81.20	2.99	28.72
	2022	-6.93	13.95	1.14	0	3	118.17	2.64	28.34
OILS	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	1.96	5.02	0	3	67.90	1.75	25.07
	2021	1.33	71.82	-24.52	0	3	41.47	1.44	25.60
	2022	1.04	27.75	-7.63	0	3	47.60	1.78	25.79
PMMP	2018	0	0	0	0	0	0	0	0
	2019	0	8.08	-3.59	0	0	80.59	1.87	28.82
	2020	0.82	1.92	2.81	0	3	72.89	0.73	28.88
	2021	0.04	3.27	1.16	0	3	72.57	1.03	28.97
	2022	-1.26	3.08	0.37	0	3	72.68	0.13	29.17
PSGO	2018	0	5.19	0	19.70	0	82.13	1.91	28.84
	2019	0	27.31	0	20.31	3	63.84	0.47	28.81
	2020	0	96.51	-7.43	19.44	3	64.42	0.11	28.86
	2021	5.22	88.27	-4.16	17.72	3	61.82	0.30	28.95
	2022	2.26	82.14	-6.69	15.97	3	59.28	1.47	29.05
RANC	2018	1.41	52.13	-14.58	34.14	3	44.24	1.10	27.53
	2019	0.44	24.15	-3.08	32.41	3	42.49	0.90	27.58
	2020	2.29	52.32	-14.81	23.40	3	58.72	1.39	27.91
	2021	-5.67	15.64	-5.90	20.41	3	66.46	0.09	28.04
	2022	0	14.29	0	22.79	3	68.53	0.17	27.93
ROTI	2018	0.02	56.32	-3.84	9.50	3	33.61	1.36	29.11
	2019	3.42	43.34	-5.20	8.92	3	33.95	2.36	29.17
	2020	-4.19	120.27	-7.14	9.38	3	27.08	0.19	29.12
	2021	5.22	133.19	-8.59	9.96	3	31.53	2.27	29.06
	2022	4.69	118.64	-7.13	10.11	3	35.09	3.40	29.05

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
SDPC	2018	0.66	13.57	-9.01	26.67	3	80.54	0.77	27.81
	2019	-1.35	2.61	-1.41	25.85	3	80.87	0.33	27.84
	2020	-0.36	7.94	-5.91	27.32	3	80.32	0.42	27.78
	2021	0.84	1.93	-0.71	26.37	4	80.36	0.69	27.82
	2022	1.32	9.88	-6.10	22.70	4	81.53	0.86	27.97
SGRO	2018	-2.96	24.02	-3.91	13.06	3	55.33	0.88	29.83
	2019	0.33	57.73	-9.79	12.44	3	56.13	1.41	29.88
	2020	-0.75	36.22	-5.05	12.09	3	61.04	3.00	29.91
	2021	11.27	138.63	-9.84	12.08	3	52.86	3.95	29.91
	2022	1.99	92.15	-2.09	11.50	3	48.94	3.56	29.96
SIMP	2018	-2.66	14.82	0	7.66	3	47.25	1.11	31.18
	2019	0	19.04	0	7.60	3	49.07	1.27	31.18
	2020	0	28.45	-6.14	7.50	3	47.52	1.91	31.20
	2021	3.50	40.46	-6.58	7.38	3	44.80	2.63	31.21
	2022	0.31	38.00	-5.78	7.35	3	41.39	2.46	31.22
SIPD	2018	0	11.12	-4.14	52.77	3	61.58	0.37	28.41
	2019	3.08	17.86	-5.82	46.73	3	62.92	1.22	28.54
	2020	-2.44	8.51	-3.78	44.53	3	64.11	0.72	28.58
	2021	0	2.27	0	41.42	3	67.23	0.43	28.66
	2022	0	2.10	0	38.45	3	76.61	0.30	28.73
SKBM	2018	-0.61	9.07	-2.25	51.14	3	41.26	0.79	28.20
	2019	-0.86	6.05	-2.17	49.76	3	43.10	0.31	28.23
	2020	0.48	2.81	-0.81	51.22	3	45.61	0.46	28.20
	2021	1.55	5.09	-0.77	45.98	3	49.63	0.73	28.31
	2022	3.58	11.67	-0.76	44.36	3	47.41	1.50	28.35
SKLT	2018	1.63	5.03	2.32	23.93	3	54.60	0.76	27.34
	2019	2.18	18.88	-1.32	22.61	3	51.90	2.14	27.40
	2020	-0.14	40.46	-7.42	23.11	3	47.41	1.70	27.37
	2021	5.18	52.87	-4.86	20.11	3	39.06	1.93	27.51
	2022	-0.90	4.92	5.66	17.31	3	42.83	2.21	27.66
SMAR	2018	-1.72	9.14	-0.60	56.94	3	58.21	0.35	31.01
	2019	1.67	38.46	-11.54	60.06	3	60.65	0.96	30.96
	2020	2.63	4.34	2.62	47.65	3	64.24	1.56	31.19
	2021	3.73	4.22	5.40	41.37	3	64.26	1.89	31.33
	2022	7.54	35.39	2.87	39.18	3	54.82	3.05	31.38
SOUL	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2021	0	24.18	8.74	0	0	85.52	2.59	21.80
	2022	-2.24	76.54	-5.69	0	3	11.69	0.51	23.65
SSMS	2018	-6.90	27.82	-2.08	14.20	3	63.98	2.25	30.06
	2019	-1.57	0.82	0.01	13.54	4	65.65	1.20	30.10
	2020	5.83	40.73	-0.04	12.55	4	61.88	2.49	30.18
	2021	7.04	76.13	2.98	11.58	4	55.90	2.51	30.26
	2022	2.87	52.21	2.81	11.48	4	53.87	3.06	30.27
STAA	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	145.32	-8.81	0	0	57.52	2.76	29.26
	2021	15.53	219.08	-9.07	0	3	47.12	5.30	29.40
	2022	1.25	160.67	-2.15	0	3	33.78	5.09	29.58
STTP	2018	1.37	36.21	0.38	29.93	3	37.43	2.65	28.60
	2019	9.80	122.38	-0.60	27.33	3	25.46	4.32	28.69
	2020	4.83	147.93	-8.63	22.84	3	22.49	4.20	28.87
	2021	-0.21	131.45	-0.19	20.10	3	15.78	3.77	29.00
	2022	-0.18	127.60	-1.15	17.16	3	14.43	2.88	29.16
TAPG	2018	0	0	0	0	0	0	0	0
	2019	0	34.56	-4.31	0	0	53.11	1.28	30.14
	2020	5.89	81.14	-5.03	0	3	45.99	1.12	30.14
	2021	2.82	90.68	-2.06	0	3	37.36	1.79	30.15
	2022	15.61	151.66	-0.60	0	3	28.32	4.13	30.31
TAYS	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	31.25	-23.93	0	0	91.06	0.42	26.37
	2021	0.66	11.43	-5.40	0	3	64.59	0.53	26.66
	2022	1.44	5.51	-1.49	0	3	64.81	0.93	26.73
TBLA	2018	-1.42	2.57	4.16	23.99	3	70.72	1.71	30.42
	2019	-0.79	17.24	-0.19	22.58	3	69.11	1.41	30.49
	2020	-0.02	0.71	3.31	20.17	3	69.69	1.14	30.60
	2021	0.58	24.68	-3.51	18.59	3	69.21	1.10	30.68
	2022	-0.01	10.79	-0.94	16.56	3	71.14	0.92	30.80
TGKA	2018	2.89	1.96	8.05	15.85	4	64.20	3.09	28.88
	2019	4.23	83.67	-21.48	18.44	4	53.54	4.16	28.73
	2020	2.15	57.01	-9.61	16.44	3	52.45	4.36	28.84
	2021	-0.50	5.39	12.04	16.23	3	48.28	3.37	28.86
	2022	-0.08	36.20	-4.21	13.21	3	51.09	3.03	29.06
TLDN	2018	0	0	0	0	0	0	0	0

Code	Year	Y	X1	X2	X3	X4	X5	X6	X7
	2019	0	0	0	0	0	0	0	0
	2020	0	0	0	0	0	0	0	0
	2021	0	56.59	-6.21	0	3	69.64	3.13	29.15
	2022	9.52	52.56	-4.32	0	3	58.27	2.52	29.28
UCID	2018	1.27	27.24	-6.56	11.46	0	61.03	1.51	29.60
	2019	3.12	4.81	3.46	9.89	3	47.79	1.81	29.75
	2020	-1.06	51.75	-13.46	10.76	3	41.20	2.05	29.67
	2021	1.93	33.28	-4.05	10.58	3	36.48	1.78	29.68
	2022	-2.24	9.61	0.48	9.82	3	28.40	1.40	29.76
ULTJ	2018	-1.55	90.66	2.26	14.78	3	14.06	4.45	29.35
	2019	6.45	131.15	-0.92	12.42	3	14.43	5.14	29.52
	2020	0.53	52.29	-1.23	9.38	3	45.38	3.56	29.80
	2021	1.63	90.87	-1.86	11.09	2	30.63	3.58	29.63
	2022	-3.43	17.84	9.57	11.13	2	21.06	4.39	29.63
UNSP	2018	0	0.10	0	8.11	3	110.74	0.85	30.22
	2019	0	0.04	0	12.90	3	164.84	0.97	29.76
	2020	0	0.16	0	14.31	3	192.53	2.11	29.66
	2021	0	1.09	-0.27	13.13	3	183.46	2.43	29.74
	2022	13.84	1.02	18.63	23.88	3	231.19	0.36	29.14
UNVR	2018	13.66	72.39	4.53	6.96	3	63.68	15.09	30.64
	2019	-10.88	66.35	-6.18	6.85	3	74.42	12.15	30.66
	2020	-3.38	62.62	-5.85	6.88	3	75.96	9.95	30.65
	2021	-8.97	63.50	-11.24	7.41	3	77.34	9.12	30.58
	2022	-2.74	64.79	-14.72	7.72	3	78.18	8.89	30.54
VICI	2018	0	0	0	0	0	0	0	0
	2019	0	0	0	0	0	0	0	0
	2020	0	47.43	4.12	0	3	34.34	4.71	27.59
	2021	3.12	68.25	6.72	0	3	24.82	4.76	27.63
	2022	0	0	0	0	0	0	0	0
WIIM	2018	1.29	93.86	-7.15	78.25	3	19.94	1.56	27.86
	2019	-2.14	126.55	-13.23	75.61	3	20.50	1.20	27.89
	2020	10.67	61.27	-2.67	60.86	3	26.55	2.65	28.11
	2021	-0.02	33.16	-0.16	51.95	3	30.29	2.01	28.27
	2022	4.82	45.42	-2.34	45.30	3	30.79	3.22	28.41

Lampiran 4. Hasil Uji Hipotesis

Uji Statistik Deskriptif

	Y	X1	X2	X3	X4	X5	X6	X7
Mean	0.546822	51.72064	-3.500867	16.10044	2.408889	40.18271	2.009533	23.88513
Median	0.000000	24.77000	-1.120000	10.66500	3.000000	39.47500	1.420000	28.20000
Maximum	32.39000	1093.800	59.96000	253.1700	5.000000	289.9900	17.04000	32.83000
Minimum	-56.22000	0.000000	-97.87000	0.000000	0.000000	0.000000	0.000000	0.000000
Std. Dev.	5.518131	83.14334	11.31268	25.09596	1.258171	32.46499	2.367679	10.69180
Skewness	-3.220275	5.881832	-2.882118	4.492938	-1.227664	2.143620	2.792480	-1.712188
Kurtosis	39.14892	62.09889	32.95473	33.28256	3.051774	14.75286	14.02377	4.121047
Jarque-Bera Probability	25279.22 0.000000	68082.43 0.000000	17447.11 0.000000	18708.36 0.000000	113.0871 0.000000	2934.564 0.000000	2863.412 0.000000	243.4330 0.000000
Sum	246.0700	23274.29	-1575.390	7245.200	1084.000	18082.22	904.2900	10748.31
Sum Sq. Dev.	13671.95	3103854.	57461.51	282783.5	710.7644	473235.1	2517.051	51327.21
Observations	450	450	450	450	450	450	450	450

Uji Common Effect Model

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.057969	0.634713	-0.091330	0.9273
X1	0.006821	0.003468	1.966795	0.0498
X2	0.025907	0.023869	1.085398	0.2783
X3	0.010241	0.010987	0.932038	0.3518
X4	0.160606	0.360401	0.445631	0.6561
X5	0.003814	0.010088	0.378034	0.7056
X6	0.303877	0.123501	2.460525	0.0143
X7	-0.040735	0.049677	-0.819996	0.4127
R-squared	0.032780	Mean dependent var		0.546822
Adjusted R-squared	0.017462	S.D. dependent var		5.518131
S.E. of regression	5.469741	Akaike info criterion		6.253957
Sum squared resid	13223.79	Schwarz criterion		6.327011
Log likelihood	-1399.140	Hannan-Quinn criter.		6.282750
F-statistic	2.139949	Durbin-Watson stat		1.910203
Prob(F-statistic)	0.038454			

Uji Fixed Effect Model

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.149399	1.047967	-1.096789	0.2735
X1	0.008755	0.004042	2.165807	0.0310
X2	0.087897	0.031141	2.822563	0.0050
X3	0.021358	0.038690	0.552021	0.5813
X4	0.500988	0.451475	1.109669	0.2679
X5	0.062380	0.016928	3.685114	0.0003
X6	1.301452	0.189865	6.854636	0.0000
X7	-0.214421	0.066024	-3.247628	0.0013

Effects Specification			
Cross-section fixed (dummy variables)			
R-squared	0.334328	Mean dependent var	0.546822
Adjusted R-squared	0.153295	S.D. dependent var	5.518131
S.E. of regression	5.077595	Akaike info criterion	6.275884
Sum squared resid	9101.035	Schwarz criterion	7.161655
Log likelihood	-1315.074	Hannan-Quinn criter.	6.624999
F-statistic	1.846782	Durbin-Watson stat	2.591864
Prob(F-statistic)	0.000031		

Uji Random Effect Model

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.057969	0.589208	-0.098384	0.9217
X1	0.006821	0.003220	2.118692	0.0347
X2	0.025907	0.022158	1.169224	0.2429
X3	0.010241	0.010200	1.004020	0.3159
X4	0.160606	0.334563	0.480047	0.6314
X5	0.003814	0.009365	0.407229	0.6840
X6	0.303877	0.114647	2.650553	0.0083
X7	-0.040735	0.046116	-0.883325	0.3775

Effects Specification		S.D.	Rho
Cross-section random		0.000000	0.0000
Idiosyncratic random		5.077595	1.0000

Weighted Statistics			
R-squared	0.032780	Mean dependent var	0.546822
Adjusted R-squared	0.017462	S.D. dependent var	5.518131
S.E. of regression	5.469741	Sum squared resid	13223.79
F-statistic	2.139949	Durbin-Watson stat	1.910203
Prob(F-statistic)	0.038454		

Unweighted Statistics			
R-squared	0.032780	Mean dependent var	0.546822
Sum squared resid	13223.79	Durbin-Watson stat	1.910203

Uji Chow

Effects Test	Statistic	d.f.	Prob.
Cross-section F	1.796722	(89,353)	0.0001
Cross-section Chi-square	168.133025	89	0.0000

Uji Hausman

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	90.923019	7	0.0000

Uji Lagrange Multiplier

	Test Hypothesis		
	Cross-section	Time	Both
Breusch-Pagan	0.099382 (0.7526)	9.333783 (0.0022)	9.433165 (0.0021)
Honda	0.315249 (0.3763)	3.055124 (0.0011)	2.383214 (0.0086)
King-Wu	0.315249 (0.3763)	3.055124 (0.0011)	3.054080 (0.0011)
Standardized Honda	0.607134 (0.2719)	3.967026 (0.0000)	-3.961183 (1.0000)
Standardized King-Wu	0.607134 (0.2719)	3.967026 (0.0000)	0.418355 (0.3378)
Gourieroux, et al.	--	--	9.433165 (0.0033)

Uji Multikolinearitas

	X1	X2	X3	X4	X5	X6	X7
X1	1.000000	-0.157370	-0.025730	0.232308	-0.144622	0.212858	0.233367
X2	-0.157370	1.000000	-0.081567	-0.079030	-0.032904	0.143537	-0.113154
X3	-0.025730	-0.081567	1.000000	0.317400	0.172702	0.010813	0.284615
X4	0.232308	-0.079030	0.317400	1.000000	0.352585	0.269049	0.808847
X5	-0.144622	-0.032904	0.172702	0.352585	1.000000	0.139739	0.535255
X6	0.212858	0.143537	0.010813	0.269049	0.139739	1.000000	0.384245
X7	0.233367	-0.113154	0.284615	0.808847	0.535255	0.384245	1.000000

Uji Heteroskedastisitas

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.253943	0.135599	1.872752	0.0619
X1	-0.000119	0.000523	-0.226917	0.8206
X2	0.005044	0.004029	1.251867	0.2114
X3	0.007546	0.005006	1.507253	0.1326
X4	0.023681	0.058417	0.405372	0.6854
X5	-0.000635	0.002190	-0.289742	0.7722
X6	-0.019394	0.024567	-0.789427	0.4304
X7	0.011543	0.008543	1.351131	0.1775

Uji R²

R-squared	0.334328
Adjusted R-squared	0.153295
S.E. of regression	5.077595
Sum squared resid	9101.035
Log likelihood	-1315.074
F-statistic	1.846782
Prob(F-statistic)	0.000031

Uji t

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.149399	1.047967	-1.096789	0.2735
X1	0.008755	0.004042	2.165807	0.0310
X2	0.087897	0.031141	2.822563	0.0050
X3	0.021358	0.038690	0.552021	0.5813
X4	0.500988	0.451475	1.109669	0.2679
X5	0.062380	0.016928	3.685114	0.0003
X6	1.301452	0.189865	6.854636	0.0000
X7	-0.214421	0.066024	-3.247628	0.0013