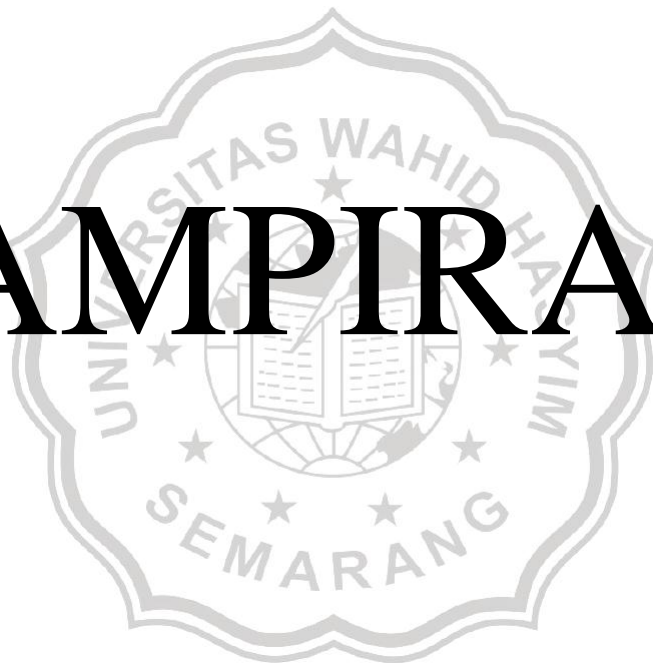


LAMPIRAN



Lampiran 1

Daftar Perusahaan Property Bursa Efek Indonesia

Periode 2011 - 2015

No	Kode	Nama Perusahaan
1	APLN	Agung Podomoro Land Tbk
2	ASRI	Alam Sutera Reality Tbk
3	BAPA	Bekasi Asri Pemula Tbk
4	BCIP	Bumi Citra Permai Tbk
5	BEST	Bekasi Fajar Industrial Estate Tbk
6	BIPP	Bhuawanatala Indah Permai Tbk
7	BKDP	Bukit Darmo Property Tbk
8	BKSL	Sentul City Tbk
9	BSDE	Bumi Serpong Damai Tbk
10	COWL	Cowell Development Tbk
11	CTRA	Ciputra Development Tbk
12	CTRP	Ciputra Property Tbk
13	CTRS	Ciputra Surya Tbk
14	DART	Duta Anggada Realty Tbk
15	DILD	Intiland Development Tbk
16	DUTI	Duta Pertiwi Tbk
17	ELTY	Bakrieland Development Tbk
18	EMDE	Megapolitan Development Tbk
19	FMII	Fortune Mate Indonesia Tbk
20	GAMA	Gading Development Tbk
21	GMTD	Goa Makassar Tourism Development Tbk
22	GPRA	Perdana Gapura Prima Tbk
23	GWSA	Greendwood Sejahtera Tbk
24	JRPT	Jaya Real Property Tbk
25	KIJA	Kawasan Industri Jababeka Tbk
26	KPIG	Global Land and Development Tbk
27	LAMI	Lamicitra Nusantara Tbk

28	LCPG	Laguna Cipta Griya Tbk
29	LPCK	Lippo Cikaran Tbk
30	LPKR	Lippo Karawaci Tbk
31	MDLN	Modernland Rality Tbk
32	MKPI	Metropolitan Kentjana Tbk
33	MTLA	Metropolitan Land Tbk
34	MTSM	Metro Realty Tbk
35	NIRO	Nirvana Development Tbk
36	OMRE	Indonesia Prima Property Tbk
37	PLIN	Plaza Indonesia Realty Tbk
38	PUDP	Pudjiati Prestige Tbk
39	PWON	Pakuwon Jati Tbk
40	RBMS	Rista Bintang Mahkota Sejati Tbk
41	RDTX	Roda Vivatex Tbk
42	RODA	Pikko Land Development Tbk
43	SCBD	Dadamayasa Arthatama Tbk
44	SMDM	Suryamas Dutamakmur Tbk
45	SMRA	Summarecon Agung Tbk

Sumber : <http://www.sahamoke.com>

Nama Dan Kode Perusahaan Yang Memenuhi Kriteria Sampel

No	Kode	Nama Perusahaan
1	APLN	Agung Podomoro Land Tbk
2	ASRI	Alam Sutera Realty Tbk
3	BCIP	Bumi Citra Permai Tbk
4	BIPP	Bhuawanatala Indah Permai Tbk
5	BKDP	Bukit Darmo Property Tbk
6	BKSL	Sentul City Tbk
7	BSDE	Bumi Serpong Damai Tbk
8	COWL	Cowell Development Tbk
9	CTRA	Ciputra Development Tbk

10	CTRP	Ciputra Property Tbk
11	CTRS	Ciputra Surya Tbk
12	DART	Duta Anggada Realty Tbk
13	DILD	Intiland Development Tbk
14	DUTI	Duta Pertiwi Tbk
15	FMII	Fortune Mate Indonesia Tbk
16	GMTD	Goa Makassar Tourism Development Tbk
17	GPRA	Perdana Gapura Prima Tbk
18	JRPT	Jaya Real Property Tbk
19	KIJA	Kawasan Industri Jababeka Tbk
20	KPIG	Global Land and Development Tbk
21	LAMI	Lamicitra Nusantara Tbk
22	LCPG	Laguna Cipta Griya Tbk
23	LPCK	Lippo Cikaran Tbk
24	LPKR	Lippo Karawaci Tbk
25	MDLN	Modernland Rality Tbk
26	MKPI	Metropolitan Kentjana Tbk
27	MTSM	Metro Realty Tbk
28	OMRE	Indonesia Prima Property Tbk
29	PLIN	Plaza Indonesia Realty Tbk
30	PUDP	Pudjiati Prestige Tbk
31	PWON	Pakuwon Jati Tbk
32	RBMS	Rista Bintang Mahkota Sejati Tbk
33	RDTX	Roda Vivatex Tbk
34	RODA	Pikko Land Development Tbk
35	SCBD	Dadamayasa Arthatama Tbk
36	SMDM	Suryamas Dutamakmur Tbk
37	SMRA	Summarecon Agung Tbk

Sumber : <http://www.sahamoke.com>

Nama Dan Kode Perusahaan Yang Tidak Memenuhi Kriteria Sampel

No	Kode	Nama Perusahaan
1	BAPA	Bekasi Asri Pemula Tbk
2	BEST	Bekasi Fajar Industrial Estate Tbk
3	ELTY	Bakrieland Development Tbk
4	EMDE	Megapolitan Development Tbk
5	GAMA	Gading Development Tbk
6	GWSA	Greendwood Sejahtera Tbk
7	MTLA	Metropolitan Land Tbk
8	NIRO	Nirvana Development Tbk

Sumber : <http://www.sahamoke.com>.



Lampiran 2

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Lampiran 2

Data Perusahaan Yang Tidak Dapat Dijadikan Sampel

NO	Kriteria yang di jadikan sampel	KODE	Variabel yang di ajukan	TAH UN					RATA - RATA	KETERANGAN
				2011	2012	2013	2014	2015		
1	1. Terdaftar di BEI sebagai emiten selama 4 tahun berturut - turut pada periode 2011 - 2015	BAPA	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.886%	PT BAPA, tidak bisa dijadikan sampel karena perusahaan tersebut mempunyai laba negatif
			Nilai Tukar Rupiah	8,769	9,418	10,561	11,903	13,457	10,819	
			Return Saham	-0,40%	0,06%	-0,53%	-0,24%	0%	0,246%	
2	2. Mempublikasikan laporan keuangan periode pengamatan pada tahun 2011 - 2015	BEST	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.886%	PT BEST, baru IPO tahun 2012
			Nilai Tukar Rupiah	8,769	9,418	10,561	11,903	13,457	10,819	
			Return Saham	0%	n/a	-35%	64%	-60%	-6,2%	
3	3. Perusahaan baru IPO	ELTY	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.889%	PT ELTY, tidak bisa dijadikan sampel karena perusahaan tersebut mempunyai laba negatif
			Nilai Tukar Rupiah	8,769	9,418	10,561	11,903	13,457	10,819	
			Return Saham	-24%	-55%	-7%	0%	0%	-17,2%	
4	4. Perusahaan yang mempunyai laba negatif	EMDE	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.886%	PT EMDE, baru IPO tahun 2011
			Nilai Tukar Rupiah	8,769	9,418	10,561	11,903	13,457	10,819	
			Return Saham	n/a	-13%	-21%	23%	5%	-1,2	
5		GAMA	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.886%	PT GAMA, baru IPO tahun 2012
			Nilai Tukar Rupiah	8,769	9,418	10,561	11,903	13,457	10,819	
			Return Saham	0%	n/a	-75%	-42%	8%	-21,8	
6		GWSA	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.886%	PT GWSA, baru IPO tahun 2011
			Nilai Tukar Rupiah	8,769	9,148	10,561	11,903	13,457	10,189	
			Return Saham	n/a	16%	-31%	9%	-29%	-7%	
7		MTLA	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.886%	PT MTLA, baru IPO tahun 2011
			Nilai Tukar Rupiah	8,769	9,148	10,561	11,903	13,457	10,189	
			Return Saham	n/a	120%	-30%	17%	-52%	11%	
8		NIRO	Inflasi	5.38%	4.28%	6.97%	6.42%	6.38%	5.886%	PT NIRO, baru IPO tahun 2012
			Nilai Tukar Rupiah	8,769	9,148	10,561	11,903	13,457	10,189	
			Return Saham	0%	n/a	8%	-30%	-41%	-12,6	

Lampiran 3

Data Inflasi Periode 2011 - 2015

NO	Bulan	TAHUN					Rata - Rata
		2011	2012	2013	2014	2015	
1	Jan	7.02%	3.65%	4.57%	8.22%	6.96%	6,08%
2	Feb	6.84%	3.56%	5.31%	7.75%	6.29%	5,95%
3	Mar	6.65%	3.97%	5.90%	7.32%	6.38%	6,04%
4	Apr	6.16%	4.50%	5.57%	7.25%	6.79%	6,05%
5	Mei	5.98%	4.45%	5.47%	7.32%	7.15%	6,07%
6	Jun	5.54%	4.53%	5.90%	6.70%	7.26%	5,99%
7	Jul	4.61%	4.56%	8.61%	4.53%	7.26%	5,91%
8	Agt	4.79%	4.58%	8.79%	3.99%	7.18%	5,87%
9	Sep	4.61%	4.31%	8.40%	4.53%	6.83%	5,74%
10	Okt	4.42%	4.61%	8.32%	4.83%	6.25%	5,69%
11	Nov	4.15%	4.32%	8.37%	6.23%	4.89%	5,59%
12	Des	3.79%	4.30%	8.38%	8.36%	3.35%	5,64%
Rata - Rata		5.38%	4.28%	6.97%	6.42%	6.38%	5,89%

Sumber : www.bi.go.id (di Olah di Microsoft Exel 2010)

Lampiran 4

Data Nilai Tukar Rupiah Terhadap Dollar AS Periode 2011 - 2015

NO	Bulan	TAHUN					Rata - Rata
		2011	2012	2013	2014	2015	
1	Januari	9,012	9	9,698	12,226	12,625	10,512
2	Februari	8,823	9,085	9,667	11,634	12,863	10,414
3	Maret	8,709	9,18	9,719	11,417	13,084	10,421
4	April	8,574	9,19	9,722	11,571	12,937	10,398
5	Mei	8,542	9,565	9,802.00	11,789	13,211	10,581
6	Juni	8,597	9,48	9,929	11,969	13,332	10,661
7	Juli	8,508	9,485	10,278	11,591	13,481	10,668
8	Agustus	8,578	9,56	10,924	11,717	14,027	10,961
9	September	8,823	9,588	11,603	12,212	14,657	11,376
10	Oktober	8,835	9,615	11,234	12,082	13,639	11,081
11	November	9,17	9,605	11,977	12,196	13,84	11,357
12	Desember	9,068	9,67	12,189	12,44	13,795	11,432
Rata - Rata		8,769	9,418	10,561	11,903	13,457	10,823

Sumber : www.bi.go.id (di Olah di Microsoft Exel 2010)

Lampiran 5

Data Return Perusahaan Sampel

No	Kode	TAHUN					Rata - Rata
		2011	2012	2013	2014	2015	
1	APLN	-0,09	0,06	-0,24	0,56	0	0,058
2	ASRI	0,56	0,3	-0,28	0,3	-0,39	0,098
3	BCIP	1,53	-0,6	0,82	0,69	0,1	0,508
4	BIPP	0	1,02	-0,11	0,06	-0,07	0,18
5	BKDP	-0,01	-0,23	0,09	0,23	-0,08	0
6	BKSL	1,43	-0,29	-0,17	-0,34	-0,44	0,038
7	BSDE	0,09	0,13	0,16	0,4	0	0,156
8	COWL	0,93	-0,39	2,29	0,33	-0,04	0,624
9	CTRA	0,54	0,48	-0,06	0,67	0,17	0,36
10	CTRP	0,11	0,22	0,03	0,36	-0,51	0,042
11	CTRS	0,26	1,59	-0,42	1,26	-0,24	0,49
12	DART	1,34	0,63	-0,37	0,53	-0,38	0,35
13	DILD	-0,4	0,31	-0,06	1,06	-0,25	0,132
14	DUTI	-0,14	0,69	0,47	0,09	0,31	0,284
15	FMII	0,14	1,38	0,57	0,17	0,78	0,608
16	GMTD	3	0	1,158	-0,27	0,23	0,823
17	GPRA	0,16	-0,36	0,51	0,98	-0,33	0,192
18	JRPT	0,69	0,41	0,29	0,3	-0,28	0,282
19	KIJA	0,58	0,05	-0,04	0,53	-0,16	0,192
20	KPIG	0,75	1,17	-0,13	-0,02	0,09	0,372
21	LAMI	0,16	-0,04	-0,18	0,57	0,01	0,104
23	LCGP	0,18	1,88	0,68	1,11	0,03	0,776
24	LPCK	3,53	0,8	0,51	0,47	-0,3	1,002
25	LPKR	-0,03	0,52	-0,09	0,12	0,01	0,106
26	MDLN	-0,02	1,54	-0,36	0,33	-0,1	0,278
27	MKPI	0,04	0,34	1,44	0,61	0,1	0,506

28	MTSM	1,84	0,09	-0,01	0	-0,67	0,25
29	OMRE	0,56	0,26	0,01	0	-0,12	0,142
30	PLIN	-0,22	0,05	0,19	0,95	0,07	0,208
31	PUDP	0,41	0,8	-0,04	-0,08	-0,05	0,208
32	PWON	-0,17	0,2	0,2	0,91	-0,04	0,22
33	RBMS	0,06	0,66	-0,36	-0,03	-0,28	0,01
34	RDTX	0,29	0,3	0,4	0,07	0,14	0,24
35	RODA	3,5	0,56	0,29	0,03	0,29	0,934
36	SCBD	0	0,66	2,25	-0,26	-0,15	0,5
37	SMDM	0,29	0,47	-0,01	-0,35	-0,23	0,034
38	SMRA	0,04	0,53	-0,18	0,95	0,09	0,286
Rata - Rata		54,94	54,86	54,673	54,821	54,38	0,154

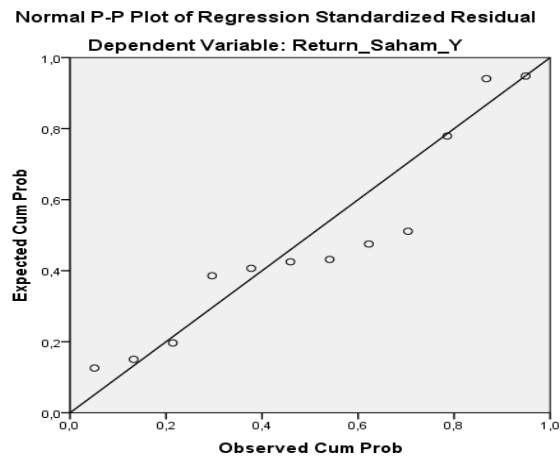
Sumber : www.sahamoke.com



Lampiran 6

Hasil Output SPSS

Uji Normalitas P - Plot



Uji Normalitas One-Sample Kolmogorov-Smirnov

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		12
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	,18307131
Most Extreme Differences	Absolute	,238
	Positive	,238
	Negative	-,124
Kolmogorov-Smirnov Z		,824
Asymp. Sig. (2-tailed)		,506

a. Test distribution is Normal.

b. Calculated from data.

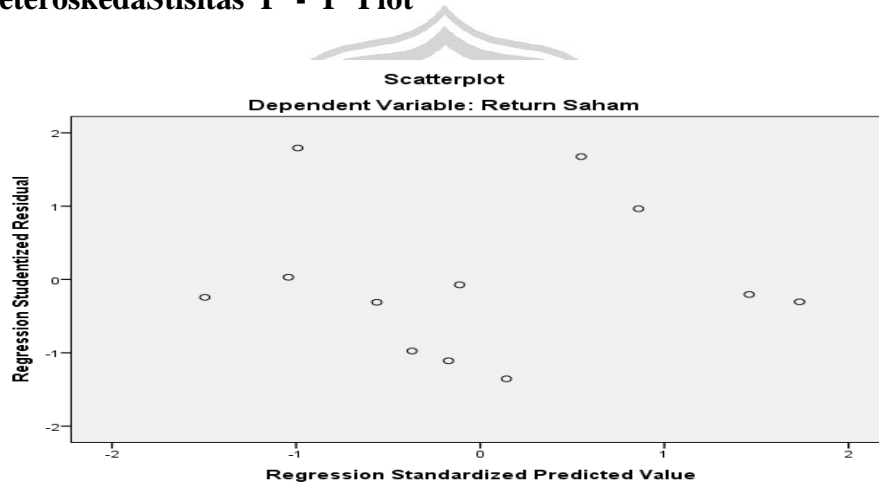
Uji Multikonlinteritas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	4,047	13,339		,303	,769		
Inflasi	,021	1,272	,013	,016	,987	,138	7,234
Nilai Tukar Rupiah	-,355	,563	-,489	-,630	,544	,138	7,234

a. Dependent Variable: Return Saham

Uji Heteroskedastisitas P - P Plot



Uji Glejser

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	
	B	Std. Error	Beta			
1	(Constant)	,920	6,224		,148	,886
	Inflasi_X1	-,068	,594	-,102	-,114	,912
	Nilai_Tukar_Rupiah_X2	-,036	,263	-,122	-,136	,895

a. Dependent Variable: RES2

Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,417 ^a	,174	-,009	,202	2,205

a. Predictors: (Constant), Nilai Tukar Rupiah, Inflasi

b. Dependent Variable: Return

Uji Analisis Regresi Linier Berganda

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-6,439	9,709		-,663	,524
	Inflasi	,442	,926	,389	,478	,644
	Nilai Tukar Rupiah	,379	,410	,753	,924	,380

a. Dependent Variable: Return Saham

Uji T (Parsial)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-6,439	9,709		-,663	,524
	Inflasi	,442	,926	,389	,478	,644
	Nilai_Tukar_Rupiah	,379	,410	,753	,924	,380

a. Dependent Variabel : Return

Uji F (Simultan)**ANOVA^a**

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	,078	2	,039	,949	,423 ^b
	Residual	,369	9	,041		
	Total	,446	11			

a. Dependent Variable: Return

b. Predictors: (Constant), Nilai_Tukar_Rupiah, Inflasi

Uji Determinasi**Model Summary**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,417 ^a	,174	-,009	,20239

1. Predictors: (Constant), Nilai_Tukar_Rupiah, Inflasi

2. Dependent Variable : Return

Sumber : Data Yang Di Olah 2018 Denan SPSS

Lampiran 7

T - tabel

Titik Presentase Distribusi t (df = 1 - 40)

pr df	0.25 0.5	0.1 0.2	0.05 0.1	0.025 0.05	0.01 0.02	0.005 0.01	0.001 0.002
1	1.00000	3.07768	6.31375	12.7062	31.82052	63.65674	318.3088
2	0.81650	1.88562	2.91999	4.30265	6.96456	9.92484	22.32712
3	0.76489	1.63774	2.35336	3.18245	4.54070	5.84091	10.21453
4	0.74070	1.53321	2.13185	2.77645	3.74695	4.60409	7.17318
5	0.72669	1.47588	2.01505	2.57058	3.35493	4.03214	5.89343
6	0.71756	1.43976	1.94318	2.44691	3.14267	3.70743	5.20763
7	0.71114	1.41492	1.89458	2.36462	2.99795	3.49948	4.78529
8	0.70639	1.39682	1.85955	2.30600	2.89646	3.35539	4.50079
9	0.70272	1.38303	1.83311	2.26216	2.82144	3.24984	4.29681
10	0.69981	1.37218	1.81246	2.22814	2.76377	3.16927	4.14370
11	0.69745	1.36343	1.79588	2.20099	2.71808	3.10581	4.02470
12	0.69548	1.35622	1.78229	2.17881	2.68100	3.05454	3.92963
13	0.69383	1.35017	1.77093	2.16037	2.65031	3.01228	3.85198
14	0.69242	1.34503	1.76131	2.14479	2.62449	2.97684	3.78739
15	0.69120	1.34061	1.75305	2.13145	2.60248	2.94671	3.73283
16	0.69013	1.33676	1.75488	2.11991	2.58349	2.92078	3.68615
17	0.68920	1.33338	1.73961	2.10982	2.56693	2.89823	3.64577
18	0.68836	1.33039	1.73406	2.10092	2.55238	2.87844	3.61048
19	0.68762	1.32773	1.72913	2.09302	2.53948	2.86093	3.57940
20	0.68695	1.32534	1.72472	2.08596	2.52798	2.84534	3.55181
21	0.68635	1.32319	1.72074	2.07961	2.51765	2.83136	3.52715
22	0.68581	1.32124	1.71714	2.07387	2.50832	2.81876	3.50499
23	0.68531	1.31946	1.71387	2.06866	2.49987	2.80734	3.48496
24	0.68485	1.31874	1.71088	2.06390	2.49216	2.79694	3.46678
25	0.68443	1.31635	1.70814	2.05954	2.48511	2.78744	3.45019
26	0.68404	1.31497	1.70562	2.05553	2.47863	2.77871	3.43500
27	0.68368	1.31370	1.70329	2.05183	2.47266	2.77068	3.42103
28	0.68335	1.31253	1.70113	2.04841	2.46714	2.76326	3.40816
29	0.68304	1.31143	1.69913	2.04523	2.46202	2.75639	3.39624
30	0.68276	1.31042	1.69726	2.04227	2.45726	2.75000	3.38518
31	0.68249	1.30946	1.69552	2.03951	2.45282	2.74404	3.37490
32	0.68223	1.30857	1.69389	2.03693	2.44868	2.73848	3.36531
33	0.68200	1.30774	1.69236	2.03452	2.44479	2.73328	3.35634
34	0.68177	1.30695	1.69092	2.03224	2.44115	2.72839	3.34793
35	0.68156	1.30621	1.68957	2.03011	2.43772	2.72381	3.34005
36	0.68137	1.30551	1.68830	2.02809	2.43449	2.71948	3.33262
37	0.68118	1.30485	1.68709	2.02619	2.43145	2.71541	3.32563
38	0.68100	1.30423	1.68595	2.02439	2.42857	2.71156	3.31903
39	0.68083	1.30364	1.68488	2.02269	2.42584	2.70791	3.31279
40	0.68067	1.30308	1.68385	2.02108	2.42326	2.70446	3.30688

Sumber : www.Standford.edu.

Lampiran 8

F - Tabel

df untuk penyebut (N2)	Df untuk pembilang (N1) titik presentase distribusi F untuk probabilitas = 0,05													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
1	161	199	216	225	230	234	237	239	241	242	243	244	245	245
2	18.5	190	19.2	19.25	19.3	19.3	19.4	19.37	19.4	19.4	19.4	19.4	19.4	19.42
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74	8.73	8.71
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.94	5.91	5.89	5.87
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.70	4.68	4.66	4.64
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.03	4.00	3.98	3.96
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.60	3.57	3.55	3.53
8	3.52	4.46	4.07	3.84	3.69	3.58	3.5	3.44	3.39	3.35	3.31	3.28	3.26	3.24
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.10	3.07	3.05	3.03
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.94	2.91	2.89	2.86
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.82	2.79	2.76	2.74
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.72	2.69	2.66	2.64
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.63	2.60	2.58	2.55
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.57	2.53	2.51	2.48
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.51	2.48	2.45	2.42
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.46	2.42	2.40	2.37
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.41	2.38	2.35	2.33
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34	2.31	2.29
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.34	2.31	2.28	2.26
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.31	2.28	2.25	2.22
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.28	2.25	2.22	2.20
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23	2.20	2.17
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.24	2.2	2.18	2.15
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.22	2.18	2.15	2.13
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.20	2.16	2.14	2.11
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15	2.12	2.09
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.2	2.17	2.13	2.10	2.08
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12	2.09	2.06
29	4.8	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.14	2.10	2.08	2.05
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09	2.06	2.04
31	4.16	3.30	2.91	2.68	2.52	2.41	2.32	2.25	2.20	2.15	2.11	2.08	2.05	2.03
32	4.15	3.29	2.90	2.67	2.51	2.40	2.31	2.24	2.19	2.14	2.10	2.07	2.04	2.01
33	4.14	3.28	2.89	2.66	2.50	2.39	2.30	2.23	2.18	2.13	2.09	2.06	2.03	2.00
34	4.13	3.28	2.88	2.65	2.49	2.38	2.29	2.23	2.17	2.12	2.08	2.05	2.02	1.99
35	4.12	3.27	2.87	2.64	2.49	2.37	2.29	2.22	2.16	2.11	2.07	2.04	2.01	1.99
36	4.11	3.26	2.87	2.63	2.48	2.36	2.28	2.21	2.15	2.11	2.07	2.03	2.00	1.98
37	4.11	3.25	2.86	2.63	2.47	2.36	2.27	2.20	2.14	2.10	2.06	2.02	2.00	1.97
38	4.10	3.24	2.85	2.62	2.46	2.35	2.26	2.19	2.14	2.09	2.05	2.02	1.99	1.96
39	4.09	3.24	2.85	2.61	2.46	2.34	2.26	2.19	2.13	2.08	2.04	2.01	1.98	1.95
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.04	2.00	1.97	1.95

Sumber : www.Standford.edu

Lampiran 9

Tabel Durbin - Waston

Tabel Durbin - Waston (DW), $\alpha = 5\%$

n	K=1		K=2		K=3		K=4		K=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564	0.4672	1.8964						
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.376	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.758	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.5120	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.814	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.352	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.363	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.577	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.419	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.795
38	1.427	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3282	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.348	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7207	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762

Sumber : www.stanford.edu.