LAMPIRAN
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

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>C</td>
<td>31.51843</td>
<td>7.534420</td>
<td>4.023072</td>
<td>0.0001</td>
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<tr>
<td>SBP</td>
<td>-1.301943</td>
<td>0.759356</td>
<td>-1.714536</td>
<td>0.0873</td>
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<tr>
<td>DIVYIELD</td>
<td>-0.482854</td>
<td>0.134452</td>
<td>-3.442284</td>
<td>0.0006</td>
</tr>
<tr>
<td>RISKO</td>
<td>-0.565021</td>
<td>1.540378</td>
<td>-0.361499</td>
<td>0.7232</td>
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</tbody>
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R-squared 0.399791 Mean dependent var 15.57116
Adjusted R-squared 0.316583 S.D. dependent var 24.90742
S.E. of regression 24.51198 Sum squared resid 204233.0
F-statistic 4.719696Durbin-Watson stat 1.706382
Prob(F-statistic) 0.003056
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

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<th>Variable</th>
<th>Coefficient</th>
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<th>t-Statistic</th>
<th>Prob.</th>
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</thead>
<tbody>
<tr>
<td>C</td>
<td>26.38013</td>
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<tr>
<td>SBE</td>
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<td>0.891263</td>
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<td>0.1749</td>
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<tr>
<td>DIVYIELD?</td>
<td>-0.561778</td>
<td>0.249737</td>
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<tr>
<td>RISK?</td>
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<td>2.279993</td>
<td>-0.514336</td>
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R-squared         0.361444  Mean dependent var | 10.27219
Adjusted R-squared 0.199026  S.D. dependent var | 9.059886
S.E. of regression   6.627543  Sum squared resid | 2064.166
F-statistic         2.059003  Durbin-Watson stat | 2.246698
Prob(F-statistic)   0.120342


Lampiran 3

Hasil Regresi Linier Berganda Sektor Industri Barang Konsumsi

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
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</thead>
<tbody>
<tr>
<td>C</td>
<td>11.16733</td>
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<td>SBIP</td>
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<td>0.695632</td>
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<td>0.4807</td>
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<td>DRYIELD?</td>
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<td>0.100506</td>
<td>-3.075583</td>
<td>0.0032</td>
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<td>RISIKO?</td>
<td>1.439645</td>
<td>2.393375</td>
<td>0.601537</td>
<td>0.5497</td>
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R-squared 0.367434, Mean dependent var 14.29297
Adjusted R-squared 0.295606, S.D. dependent var 9.668743
S.E. of regression 3.154035, Sum squared resid 5028.791
F-statistic 4.501301, Durbin-Watson stat 1.331892
Hasil Regresi Linier Berganda Sektor Industri Dasar dan Kimia

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
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<tbody>
<tr>
<td>C</td>
<td>11.15733</td>
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<td>2.393275</td>
<td>0.601537</td>
<td>0.5497</td>
</tr>
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</table>

R-squared: 0.367434
Adjusted R-squared: 0.365606
S.E. of regression: 9.154954
Sum squares resid: 5028.791
Durbin-Watson stat: 1.331892
Prob(F-statistic): 0.006487
Lampiran 5

Hasil Regresi Linier Berganda Sektor Infrastruktur, Utilitas dan Transportasi

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
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<tr>
<td>C</td>
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<td>1.772716</td>
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<td>SBIPt</td>
<td>-0.719632</td>
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<td>DIVYEYLDt</td>
<td>-3.677432</td>
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<td>RISIKOt</td>
<td>-0.000024</td>
<td>6.164935</td>
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Dependent Variable: PERt
Method: Pooled Least Squares
Date: 01/29/10 Time: 22:04
Sample: 2005-2006
Included observations: 4
Total panel observations: 24

R-squared: 0.371648
Mean dependent var: 19.13583
Adjusted R-squared: 0.127454
S.D. dependent var: 15.04936
S.E. of regression: 14.56197
Sum squared resid: 4241.017
F-statistic: 1.521025
Durbin-Watson stat: 1.217042
Prob(F-statistic): 0.299548
**Hasil Regresi Linier Berganda Sektor Keuangan**

Dependent Variable: PER

Method: Pooled Least Squares

Date: 01/29/10 Time: 22:32

Sample: 2005 2006

Included observations: 4

Total panel observations: 68

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<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
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<tbody>
<tr>
<td>C</td>
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<td>SB2</td>
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R-squared: 0.375448

Mean dependent var: 14.35891

Adjusted R-squared: 0.298318

S.D. dependent var: 16.03564

S.E. of regression: 14.77788

Sum squared resid: 1397.69

F-statistic: 490031

Durbin-Watson stat: 0.753685

Prob(F-statistic): 0.003831
Lampiran 7

Hasil Regresi Linier Berganda Sektor Perdagangan, Jasa dan Investasi

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
<th>t-Statistic</th>
<th>Prob.</th>
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<tbody>
<tr>
<td>C</td>
<td>36.91395</td>
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<tr>
<td>SBI?</td>
<td>-1.105969</td>
<td>2.649961</td>
<td>-0.418142</td>
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<td>DIVYIELD?</td>
<td>-0.320194</td>
<td>0.263825</td>
<td>-1.218279</td>
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<tr>
<td>RISIKO?</td>
<td>9.575732</td>
<td>6.719229</td>
<td>1.425124</td>
<td>0.1590</td>
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R-squared: 0.499489  Mean dependent var: 15.68824
Adjusted R-squared: 0.264132  S. D. dependent var: 37.91245
S.E. of regression: 37.90969  Sum squared resid: 91492.57
F-statistic: 1.121554  Durbin-Watson stat: 1.385663

Prob(F-statistic): 0.347011
Lampiran 8

Hasil Regresi Linier Berganda Sektor Pertambangan

<table>
<thead>
<tr>
<th>Variable</th>
<th>Coefficient</th>
<th>Std. Error</th>
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<th>Prob.</th>
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<tbody>
<tr>
<td>C</td>
<td>1.291437</td>
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<td>SIRIUS</td>
<td>-7.732812</td>
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<td>DIVYIELD?</td>
<td>-4.620375</td>
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<td>RISIKO?</td>
<td>-10.30354</td>
<td>18.16216</td>
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R-squared 0.396542 Mean dependent var 20.63071
Adjusted R-squared 0.127586 S.D. dependent var 51.13679
S.E. of regression 49.47027 Sum squared resid 58.05533
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: 01/23/12  Time: 22:17
Sample: 2005 2006
Included observations: 4
Total panel observations: 12

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<tbody>
<tr>
<td>C</td>
<td>14.48954</td>
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<td>DIVYIELD</td>
<td>-2.603206</td>
<td>1.502882</td>
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<td>1.504376</td>
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R-squared   0.258064  Mean dependent var  18.86000
Adjusted R-squared -0.000175  S.D. dependent var  13.83421
S.E. of regression 13.77186  Sum squared resid 1517.138
Log likelihood -27.06997  F-statistic  4.927487
Durbin-Watson stat 2.249166  Prob(F-statistic)  0.470595
Lampiran 10

Hasil Regresi Linier Berganda Sektor Properti dan Real Estat

<table>
<thead>
<tr>
<th>Variable</th>
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<td>-2.215719</td>
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<td>0.954896</td>
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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 1.747642
Prob(F-statistic) 0.026549