




PENETAPAN DOSEN PEMBIMBING

 **STIE MALANGKUÇWARA**
d/h. ABM School of Economics

 
Terakreditasi "A", AKUNTANSI, 056/SK/BAN-PT/Akred/S/III/2014
Terakreditasi "A", MANAJEMEN, 257/SK/BAN-PT/Ak-VI/S/III/2013

Penetapan Dosen Pembimbing Skripsi
Semester GASAL Tahun Akademik 2017/2018
Nomor : 0902/BAAK/IX/2017

Setelah memperhatikan Surat Ketua Program Studi tentang usulan dosen pembimbing skripsi dengan ini Ketua STIE Malangkuçwara Malang menetapkan :


Nama : Dra. NEVI DANILA, MBA, Ph.D
Sebagai : Dosen Pembimbing 1
Nama : --
Sebagai : Dosen Pembimbing 2

Untuk mahasiswa berikut

Nama : RAIHAN NABIL ZAKIY
Nomor Pokok : K.2014.1.32621
Skripsi yang diajukan
Bidang Kajian : MANAJEMEN KEUANGAN
Pokok Bahasan : CAPITAL BUDGETING / INVESTASI
Tempat/Obyek : -
Judul Skripsi : -

Demikian surat penetapan ini dikeluarkan untuk dilaksanakan dengan sebaiknya.
Penetapan ini berlaku sejak dikeluarkan.

Dikeluarkan di : Malang
Pada Tanggal : 09/10/2017
Ketua Program Studi Manajemen,


Dra. LINDANANTY, MM.
NIK-P.3M : 202.710.194



KARTU BIMBINGAN BAB



STIE Malangkuççwara

(Accounting Business Management)

Jl. Terusan Candi Kalasan - Malang Telp. 0341-491813

KARTU BIMBINGAN SKRIPSI
BAB.I s.d BAB. III

BLN/TGL	BAB	PERMASALAHAN	PARAF
Bulan : OKTOBER 2017			
13/10/17		Penentuan Referensi	2
18/10/17		Pemahaman Referensi	2
27/10/17	1	Judul + Bab 1	2
Bulan : NOVEMBER 2017			
2/11/17	1-3	Revisi bab 1	2
29/11/17	1-3	Tinjauan Pustaka	2
Bulan : DESEMBER 2017			
21/12/17	4-2	Pemahaman Tinjauan Pustaka	2
26/12/17	3	Metodologi Penelitian	2
Bulan : FEBRUARI - MARET 2017			
27/2/18	2	Penyelarasan Tinjauan Pustaka - Metodologi	2
7/3/18	3	Pengerjaan Kerangka pikir	2
Bulan : APRIL 2017			
11/4/18	3	Revisi Metodologi Pemikiran	2
26/4/18	3	Finalisasi Proposal skripsi	2

Dosen Pembimbing 1

an
Munir

Dosen Pembimbing 2

Catatan:

Bobot Penilaian skripsi oleh pembimbing sebesar 50% dengan kriteria penilaian:


6. Ide/inovasi penelitian
7. Pemahaman konsep/teori
8. Pemahaman Metodologi
9. Kemampuan Analisis
10. Kualitas Pembimbingan



PENETEPAN DOSEN PEMBIMBING SKRIPSI

Perkumpulan Pengelola Pendidikan Malangkuçeçwara (P3M)

 **STIE MALANGKUÇEÇWARA**
an ABM School of Economics

  Terakreditasi "A", AKUNTANSI, 056/SK/BAH/11/1/Alred/S/III/2014
Terakreditasi "A", MANAJEMEN, 257/SK/BAH/14/1/1/Alred/S/III/2013

Penetapan Dosen Pembimbing Skripsi
Semester GASAL Tahun Akademik 2017/2018
Nomor : 0902/BAAK/IX/2017

Setelah memperhatikan Surat Ketua Program Studi tentang usulan dosen pembimbing skripsi dengan ini Ketua STIE Malangkuçeçwara Malang menetapkan :

Nama : Dra. NEVI DANILA, MBA, Ph.D
Sebagai : Dosen Pembimbing 1


Nama : --
Sebagai : Dosen Pembimbing 2

Untuk mahasiswa berikut

Nama : RAIHAN NABIL ZAKIY
Nomor Pokok : K.2014.1.32621
Skripsi yang diajukan
Bidang Kajian : MANAJEMEN KEUANGAN
Pokok Bahasan : CAPITAL BUDGETING / INVESTASI
Tempat/Obyek : POJOK GALERI INVESTASI BEI STIE
MALANGKUÇEÇWARA
Judul Skripsi : PENGARUH SENTIMEN PASAR TERHADAP IMBAL
HASIL INDEKS HARGA SAHAM SEKTORAL DI BURSA
EFEK INDONESIA

Demikian surat penetapan ini dikeluarkan untuk dilaksanakan dengan sebaiknya.
Penetapan ini berlaku sejak dikeluarkan.


Dikeluarkan di : Malang
Pada Tanggal : 07/08/2018
Ketua Program Studi Manajemen,


Dra. LINDANANTY, MM.
NIK-P.3M : 202.710.194

Jalan Terusan Cemri Kalasan
Malang - Indonesia (65142) telp. 62 341 491813 (Rening)
Fax. 62 341 495619 http://www.stie-mce.ac.id
e-mail: info@stie-mce.ac.id



KARTU BIMBINGAN BAB 4-5



STIE Malangkuççwara

(Accounting Business Management)

Jl. Terusan Candi Kalasan - Malang Telp. 0341-491813

KARTU BIMBINGAN SKRIPSI
BAB IV s.d. BAB V

BLN/TGL	BAB	PERMASALAHAN	PARAF
Bulan : Mei 2010			
16/5/2010	4	Pengumpulan data (Metode)	A
25/5/2010	4	Metode klasifikasi data	
Bulan : Juni 2010			
4/6/2010	4	Metode uji data	A
28/6/2010	4	Uji Asumsi klasik	
30/6/2010	4	Normalisasi Asumsi klasik	
Bulan : Juli 2010			
18/7/10	4	Analisis regresi tahap 1 & 2	A
30/7/10	4	Analisa Hasil penelitian + revisi	
Bulan : AGUSTUS 2010			
2/8/10	5	kesimpulan + saran	A
6/8/10	1-5	Finalisasi format skripsi	
Bulan :			

Dosen Pembimbing 1

an

Mawen

Dosen Pembimbing 2

Catatan:

Bobot Penilaian skripsi oleh pembimbing sebesar 50% dengan kriteria penilaian:

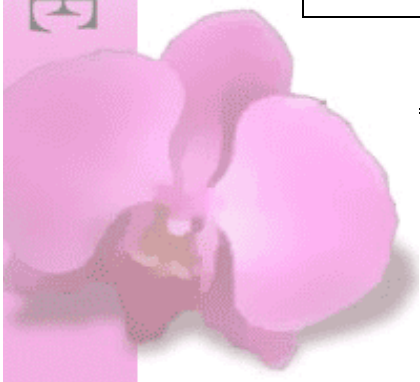
6. Ide/inovasi penelitian
7. Pemahaman konsep/teori
8. Pemahaman Metodologi
9. Kemampuan Analisis
10. Rutinitas Pembimbingan



LAMPIRAN

Lampiran 1 Perhitungan X1: Kepemilikan Ritel

Tahun	Triwulan	Kepemilikan Ritel	Skor
2010	1	85,577.48	-0.4925
	2	88,227.22	-0.47678
	3	90,727.99	-0.46195
	4	112,467.42	-0.33303
2011	1	125,318.04	-0.25682
	2	133,884.30	-0.20602
	3	148,675.03	-0.11831
	4	150,950.60	-0.10481
2012	1	161,244.82	-0.04377
	2	140,191.79	-0.16862
	3	147,310.16	-0.1264
	4	140,026.30	-0.1696
2013	1	158,060.52	-0.06265
	2	162,852.75	-0.03423
	3	155,392.20	-0.07847
	4	157,417.40	-0.06646
2014	1	165,127.80	-0.02074
	2	163,175.06	-0.03232
	3	165,280.98	-0.01983
	4	170,078.83	0.008622
2015	1	179,570.00	0.064907
	2	172,620.00	0.023692



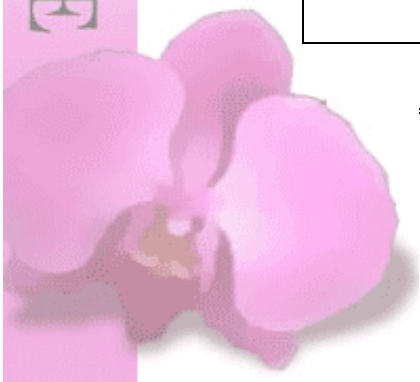
	3	160,470.00	-0.04836
	4	162,490.00	-0.03638
2016	1	166,790.00	-0.01088
	2	177,090.60	0.050204
	3	188,203.00	0.116104
	4	244,728.66	0.451319
2017	1	262,192.25	0.554884
	2	255,547.56	0.515478
	3	288,999.43	0.713859
	4	315,312.01	0.869901



Lampiran 2

Perhitungan Volume Perdagangan

Tahun	Triwulan	Volume Perdagangan	Skor
2010	1	4,291.15	-0.33798
	2	5,444.06	-0.16011
	3	5,431.28	-0.16209
	4	6,782.25	0.046336
2011	1	3,628.39	-0.44023
	2	5,693.05	-0.1217
	3	5,789.30	-0.10685
	4	4,430.85	-0.31643
2012	1	4,057.51	-0.37403
	2	4,392.52	-0.32234
	3	3,571.70	-0.44897
	4	5,245.66	-0.19057
2013	1	6,312.29	-0.02617
	2	6,098.13	-0.05921
	3	4,963.39	-0.23427
	4	4,729.65	-0.27033
2014	1	4,731.09	-0.27011
	2	5,011.27	-0.22688
	3	5,921.36	-0.08648
	4	6,301.14	-0.02789
2015	1	6,572.38	0.013958
	2	6,123.30	-0.05532



	3	5,237.66	-0.19196
	4	5,954.83	-0.08131
2016	1	5,007.61	-0.22745
	2	5,599.16	-0.13619
	3	7,590.36	0.171008
	4	13,239.90	1.042594
2017	1	16,743.93	1.58318
	2	11,265.00	0.737915
	3	8,544.19	0.31816
	4	12,715.61	0.961709

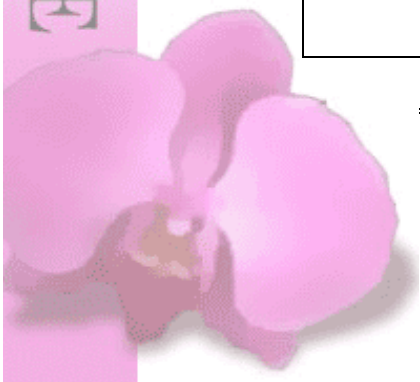
Lampiran 3

Perhitungan Aliran Reksadana

Tahun	Triwulan	Aliran Reksadana	Skor
2010	1	45,042.88	-0.54708



	2	48,457.09	-0.51275
	3	48,784.00	-0.50946
	4	56,774.49	-0.42911
2011	1	68,699.32	-0.30921
	2	74,357.44	-0.25231
	3	73,482.68	-0.26111
	4	82,417.16	-0.17127
2012	1	81,628.28	-0.1792
	2	82,173.13	-0.17372
	3	83,653.97	-0.15883
	4	89,875.52	-0.09627
2013	1	93,766.55	-0.05715
	2	105,363.72	0.059467
	3	99,162.10	-0.00289
	4	99,027.20	-0.00425
2014	1	109,808.80	0.104164
	2	105,442.68	0.060261
	3	103,312.25	0.038839
	4	122,531.15	0.232091
2015	1	122,170.00	0.22846
	2	118,470.00	0.191255
	3	97,910.00	-0.01548
	4	123,710.00	0.243945
2016	1	125,640.00	0.263352
	2	128,770.00	0.294825
	3	123,852.25	0.245375

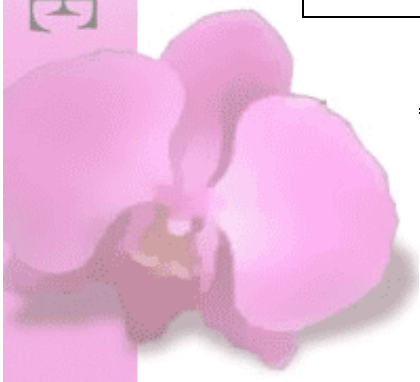


	4	129,041.70	0.297557
2017	1	128,606.63	0.293182
	2	127,813.63	0.285208
	3	133,268.92	0.340063
	4	149,378.60	0.502051

Lampiran 4

Perhitungan Return IPO

Tahun	Triwulan	Return IPO	Skor
2010	1	16.96%	-0.23022
	2	11.37%	-0.48394
	3	37.12%	0.684808
	4	25.31%	0.148774
2011	1	-15.62%	-1.70896
	2	21.53%	-0.02279
	3	2.67%	-0.87881
	4	8.18%	-0.62873
2012	1	4.27%	-0.80619
	2	27.08%	0.229111
	3	29.95%	0.359375
	4	13.88%	-0.37001
2013	1	9.63%	-0.56291
	2	7.04%	-0.68047
	3	17.89%	-0.18801
	4	20.08%	-0.08861

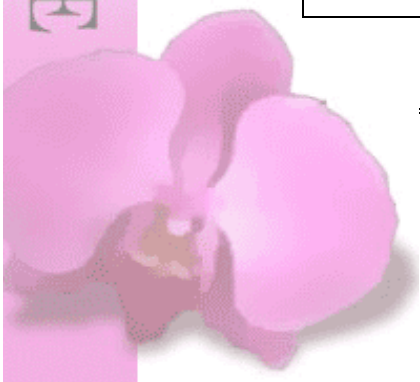


2014	1	26.40%	0.198247
	2	19.77%	-0.10268
	3	39.49%	0.792378
	4	24.73%	0.122449
2015	1	47.14%	1.139597
	2	24.27%	0.10157
	3	21.35%	-0.03096
	4	26.69%	0.211409
2016	1	10.35%	-0.53023
	2	24.17%	0.097031
	3	31.87%	0.44652
	4	35.72%	0.621264
2017	1	7.48%	-0.6605
	2	46.80%	1.124165
	3	46.54%	1.112364
	4	34.92%	0.584954

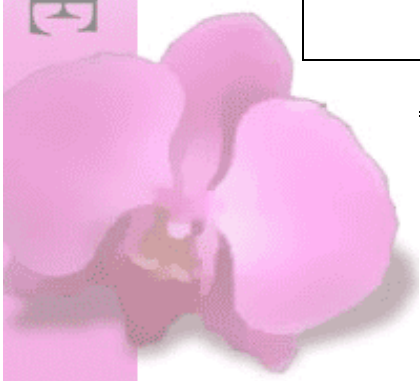
Lampiran 5

Perhitungan Volume IPO

Tahun	Triwulan	Volume IPO	Skor
2010	1	3,748.136	0.749468
	2	2,513,675	0.173275
	3	4,521,882	1.11062
	4	6,885,655	2.213927
2011	1	6,693,940	2.124443



	2	1,968,599	-0.08114
	3	692,949	-0.67656
	4	500,710	-0.76629
2012	1	907,875	-0.57624
	2	1,644,858	-0.23225
	3	1,613,403	-0.24693
	4	2,245,588	0.048144
2013	1	2,280,094	0.06425
	2	1,115,862	-0.47916
	3	231,656	-0.89187
	4	1,194,486	-0.44247
2014	1	583,321	-0.72773
	2	471,595	-0.77988
	3	467,578	-0.78175
	4	756,801	-0.64676
2015	1	442,176	-0.79361
	2	18,658,255	7.70887
	3	271,870	-0.8731
	4	286,154	-0.86644
2016	1	84,758	-0.96044
	2	1,485,548	-0.30661
	3	3,695,660	0.724975
	4	143,559	-0.93299
2017	1	214,337	-0.89996
	2	472,351	-0.77953
	3	1,243,153	-0.41975

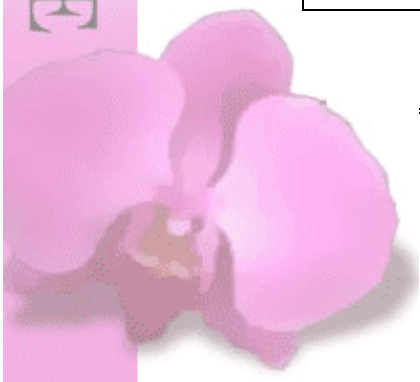


	4	521,685	-0.7565
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Lampiran 6

Return IHSG

Tahun	Triwulan	Return IHSG
2010	1	9.59%
	2	4.91%
	3	20.17%
	4	5.77%
2011	1	-0.67%
	2	5.71%
	3	-8.73%
	4	7.69%
2012	1	7.84%
	2	-4.03%
	3	7.76%
	4	1.27%
2013	1	14.46%
	2	-2.47%
	3	-10.43%
	4	-0.97%
2014	1	11.56%
	2	2.31%
	3	5.31%

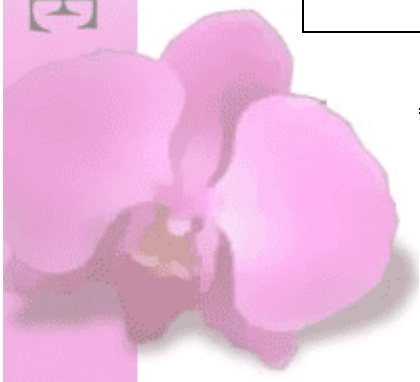


		4	1.73%
2015		1	5.59%
		2	-11.02%
		3	-13.98%
		4	8.74%
2016		1	5.49%
		2	3.53%
		3	9.16%
		4	-5.98%
2017		1	8.14%
		2	4.70%
		3	1.22%
		4	7.71%

Lampiran 7

Perhitungan Indeks Sentimen

Tahun	TW	X1 (Bobot 6,623)	X2 (Bobot 5,998)	X3 (Bobot 6,986)	X4 (Bobot 4,919)	X5 (Bobot 4,552)	Indeks Sentimen (X)
2010	1	-3.26182	-2.0272	-3.82189	-1.13244	3.41158	-6.83177
	2	-3.15774	-0.96037	-3.58206	-2.38049	0.788749	-9.2919
	3	-3.05952	-0.97219	-3.55909	3.368569	5.055541	0.833304
	4	-2.20567	0.277923	-2.99779	0.731818	10.0778	5.884075
2011	1	-1.70095	-2.64049	-2.16011	-8.40639	9.670464	-5.23747
	2	-1.36449	-0.72996	-1.76265	-0.11212	-0.36936	-4.33859
	3	-0.78357	-0.6409	-1.8241	-4.32288	-3.07971	-10.6512



	4	-0.69419	-1.89793	-1.19648	-3.0927	-3.48815	-10.3695
2012	1	-0.28987	-2.2434	-1.2519	-3.96566	-2.62306	-10.3739
	2	-1.11676	-1.9334	-1.21362	1.126996	-1.05721	-4.19399
	3	-0.83717	-2.69294	-1.1096	1.767765	-1.12404	-3.99599
	4	-1.12326	-1.14303	-0.67256	-1.82009	0.21915	-4.53978
2013	1	-0.41494	-0.15695	-0.39923	-2.76897	0.292464	-3.44761
	2	-0.22671	-0.35512	0.415436	-3.34722	-2.18115	-5.69478
	3	-0.51974	-1.40515	-0.02021	-0.9248	-4.05981	-6.9297
	4	-0.4402	-1.62144	-0.02968	-0.43585	-2.0141	-4.54128
2014	1	-0.13736	-1.62011	0.727687	0.975176	-3.31263	-3.36723
	2	-0.21405	-1.36085	0.420982	-0.50507	-3.55001	-5.209
	3	-0.13134	-0.5187	0.271327	3.897706	-3.55855	-0.03955
	4	0.057101	-0.16727	1.621388	0.602325	-2.94404	-0.8305
2015	1	0.429881	0.08372	1.596018	5.605677	-3.61252	4.102778
	2	0.156909	-0.33183	1.336106	0.499624	35.09077	36.75158
	3	-0.3203	-1.15136	-0.10816	-0.15231	-3.97436	-5.70649
	4	-0.24096	-0.48773	1.704198	1.039923	-3.94402	-1.92858
2016	1	-0.07207	-1.36423	1.839774	-2.60821	-4.37192	-6.57666
	2	0.332499	-0.81684	2.059645	0.477297	-1.39569	0.656908
	3	0.768955	1.025703	1.714191	2.196432	3.300086	9.005367
	4	2.989085	6.253478	2.078731	3.055999	-4.24698	10.13031
2017	1	3.674994	9.495915	2.048169	-3.24898	-4.0966	7.873492
	2	3.414014	4.426014	1.992464	5.529767	-3.54841	11.81385
	3	4.727886	1.908325	2.375679	5.471719	-1.9107	12.57291
	4	5.761352	5.768329	3.507328	2.877388	-3.44359	14.47081



Lampiran 8

Uji Normalitas Sentimen Pasar terhadap Return Sektor Pertanian

One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Agri
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	2.44884
	Std. Deviation	9.754614	12.831293
Most Extreme Differences	Absolute	.198	.105
	Positive	.198	.105
	Negative	-.137	-.092
Kolmogorov-Smirnov Z		1.117	.592
Asymp. Sig. (2-tailed)		.165	.874

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373872
Most Extreme Differences	Absolute	.224
	Positive	.143
	Negative	-.224
Kolmogorov-Smirnov Z		1.266
Asymp. Sig. (2-tailed)		.081

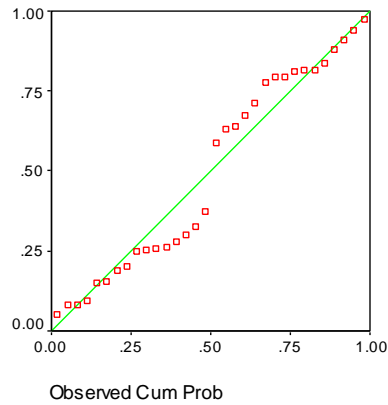
a. Test distribution is Normal.

b. Calculated from data.



Normal P-P Plot of Regression Stanc

Dependent Variable: Agri



Lampiran 9

Uji Normalitas Sentimen Pasar terhadap Return Sektor Pertambangan

One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Mining
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	-1.23238
	Std. Deviation	9.754614	15.363726
Most Extreme Differences	Absolute	.198	.109
	Positive	.198	.109
	Negative	-.137	-.091
Kolmogorov-Smirnov Z		1.117	.618
Asymp. Sig. (2-tailed)		.165	.839

a. Test distribution is Normal.

b. Calculated from data.

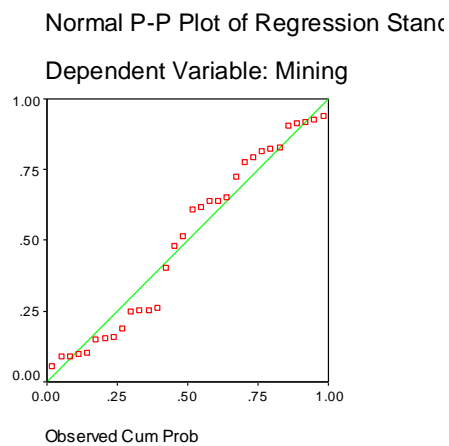


One-Sample Kolmogorov-Smirnov Test

		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373878
Most Extreme Differences	Absolute	.150
	Positive	.150
	Negative	-.111
Kolmogorov-Smirnov Z		.847
Asymp. Sig. (2-tailed)		.470

a. Test distribution is Normal.

b. Calculated from data.



Lampiran 10

Uji Normalitas Sentimen Pasar terhadap Return Sektor Industri Dasar dan Kimia



One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Basic Industri
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	3.39963
	Std. Deviation	9.754614	13.441168
Most Extreme Differences	Absolute	.198	.095
	Positive	.198	.089
	Negative	-.137	-.095
Kolmogorov-Smirnov Z		1.117	.536
Asymp. Sig. (2-tailed)		.165	.936

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

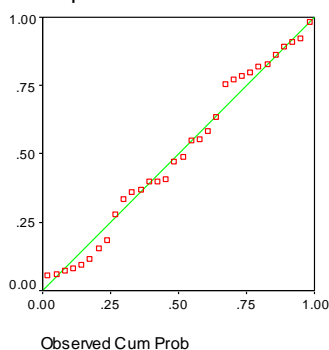
		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373878
Most Extreme Differences	Absolute	.102
	Positive	.074
	Negative	-.102
Kolmogorov-Smirnov Z		.577
Asymp. Sig. (2-tailed)		.893

a. Test distribution is Normal.

b. Calculated from data.

Normal P-P Plot of Regression Stanc

Dependent Variable: Basic Industri



Lampiran 11 Uji normalitas Sentimen Pasar terhadap Return Sektor Aneka Industri



One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Misc Industri
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	3.21519
	Std. Deviation	9.754614	11.544060
Most Extreme Differences	Absolute	.198	.082
	Positive	.198	.062
	Negative	-.137	-.082
Kolmogorov-Smirnov Z		1.117	.461
Asymp. Sig. (2-tailed)		.165	.984

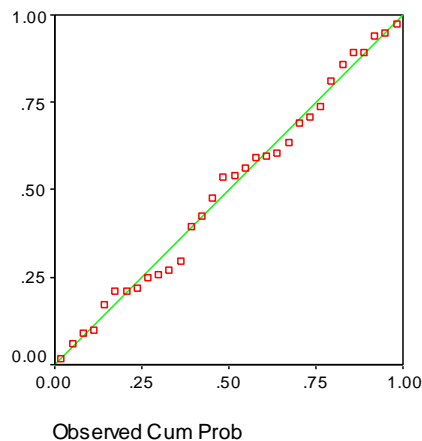
- a. Test distribution is Normal.
- b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373872
Most Extreme Differences	Absolute	.082
	Positive	.082
	Negative	-.067
Kolmogorov-Smirnov Z		.464
Asymp. Sig. (2-tailed)		.982

- a. Test distribution is Normal.
- b. Calculated from data.

Normal P-P Plot of Regression Standardized Residuals
Dependent Variable: Misc Industri



Lampiran 12 Uji Normalitas Sentimen Pasar terhadap Return Sektor Industri Barang Konsumsi

One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Consumern
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	5.20544
	Std. Deviation	9.754614	9.516223
Most Extreme Differences	Absolute	.198	.120
	Positive	.198	.120
	Negative	-.137	-.089
Kolmogorov-Smirnov Z		1.117	.677
Asymp. Sig. (2-tailed)		.165	.749

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373872
Most Extreme Differences	Absolute	.098
	Positive	.090
	Negative	-.098
Kolmogorov-Smirnov Z		.557
Asymp. Sig. (2-tailed)		.916

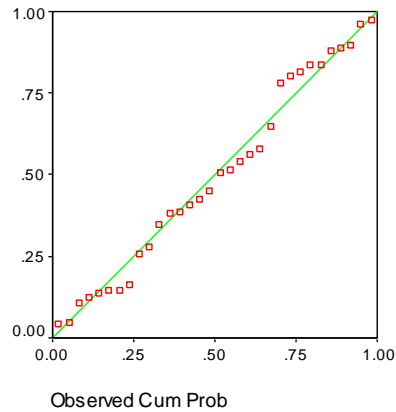
a. Test distribution is Normal.

b. Calculated from data.



Normal P-P Plot of Regression Stanc

Dependent Variable: Consumern



Lampiran 13 Uji Normalitas Sentimen Pasar Terhadap Return Sektor Properti, Real Estat dan Konstruksi Bangunan

One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Properti
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	7.47197
	Std. Deviation	9.754614	17.485800
Most Extreme Differences	Absolute	.198	.125
	Positive	.198	.125
	Negative	-.137	-.095
Kolmogorov-Smirnov Z		1.117	.707
Asymp. Sig. (2-tailed)		.165	.700

a. Test distribution is Normal.

b. Calculated from data.



One-Sample Kolmogorov-Smirnov Test

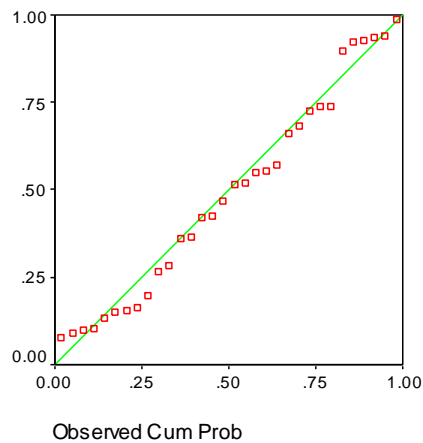
		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373878
Most Extreme Differences	Absolute	.092
	Positive	.092
	Negative	-.086
Kolmogorov-Smirnov Z		.523
Asymp. Sig. (2-tailed)		.947

a. Test distribution is Normal.

b. Calculated from data.

Normal P-P Plot of Regression Standardized Residuals

Dependent Variable: Properti



Lampiran 14 Uji Normalitas Sentimen Pasar Terhadap Return Sektor Infrastruktur, Utilitas dan Transportasi



One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Infrastruktur
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	2.44237
	Std. Deviation	9.754614	10.031787
Most Extreme Differences	Absolute	.198	.113
	Positive	.198	.063
	Negative	-.137	-.113
Kolmogorov-Smirnov Z		1.117	.640
Asymp. Sig. (2-tailed)		.165	.807

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

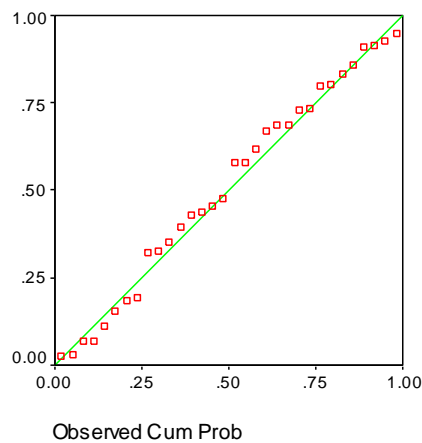
		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373872
Most Extreme Differences	Absolute	.079
	Positive	.062
	Negative	-.079
Kolmogorov-Smirnov Z		.448
Asymp. Sig. (2-tailed)		.988

a. Test distribution is Normal.

b. Calculated from data.

Normal P-P Plot of Regression Stanc

Dependent Variable: Infrastruktur



Lampiran 15 Uji Normalitas Sentimen Pasar Terhadap Return Sektor Keuangan

One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Finance
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	3.67637
	Std. Deviation	9.754614	10.388217
Most Extreme Differences	Absolute	.198	.086
	Positive	.198	.084
	Negative	-.137	-.086
Kolmogorov-Smirnov Z		1.117	.486
Asymp. Sig. (2-tailed)		.165	.972

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373872
Most Extreme Differences	Absolute	.056
	Positive	.056
	Negative	-.051
Kolmogorov-Smirnov Z		.318
Asymp. Sig. (2-tailed)		1.000

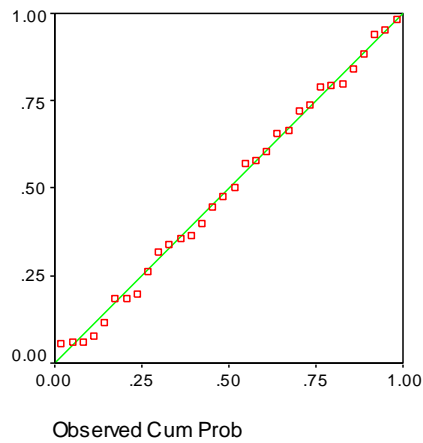
a. Test distribution is Normal.

b. Calculated from data.



Normal P-P Plot of Regression Standardized Residuals

Dependent Variable: Finance



Lampiran 16 Uji Normalitas Sentimen Pasar terhadap Return Sektor Perdagangan , Jasa dan Investasi

One-Sample Kolmogorov-Smirnov Test

		Sentimen Pasar	Trade
N		32	32
Normal Parameters ^{a,b}	Mean	-.00003	6.26816
	Std. Deviation	9.754614	12.131565
Most Extreme Differences	Absolute	.198	.139
	Positive	.198	.109
	Negative	-.137	-.139
Kolmogorov-Smirnov Z		1.117	.788
Asymp. Sig. (2-tailed)		.165	.564

a. Test distribution is Normal.

b. Calculated from data.



One-Sample Kolmogorov-Smirnov Test

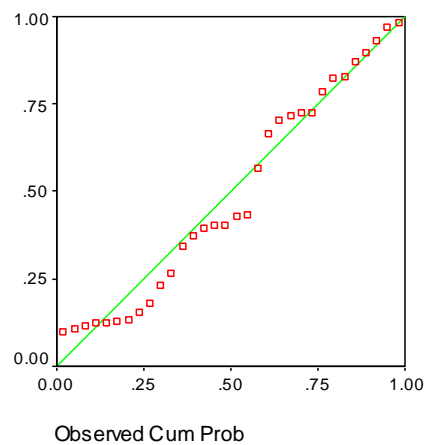
		Standardized Residual
N		32
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.98373878
Most Extreme Differences	Absolute	.131
	Positive	.131
	Negative	-.095
Kolmogorov-Smirnov Z		.738
Asymp. Sig. (2-tailed)		.647

a. Test distribution is Normal.

b. Calculated from data.

Normal P-P Plot of Regression Standardized Residuals

Dependent Variable: Trade



Lampiran 17 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Pertanian

Model Summary^b

Model	Durbin-Watson
1	1.905 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Agri



Lampiran 18 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Pertambangan

Model Summary^b

Model	Durbin-Watson
1	1.871 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Mining

Lampiran 19 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Industri Dasar dan Kimia

Model Summary^b

Model	Durbin-Watson
1	1.847 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Basic Industri

Lampiran 20 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Aneka Industri

Model Summary^b

Model	Durbin-Watson
1	1.952 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Misc Industri



Lampiran 21 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Industri Barang Konsumsi

Model Summary^b

Model	Durbin-Watson
1	1.789 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Consumern

Lampiran 22 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Properti, Real Estat dan Konstruksi Bangunan

Model Summary^b

Model	Durbin-Watson
1	1.502 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Properti

Lampiran 23 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Infrastruktur, Utilitas dan Transportasi

Model Summary^b

Model	Durbin-Watson
1	1.705 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Infrastruktur

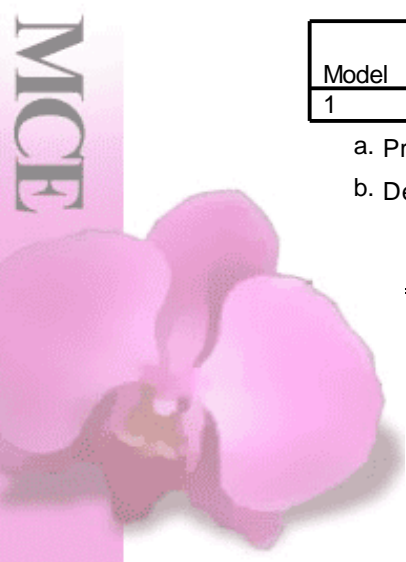
Lampiran 24 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor Keuangan

Model Summary^b

Model	Durbin-Watson
1	1.816 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Finance



**Lampiran 25 Uji Autokorelasi Sentimen Pasar terhadap Return Sektor
Perdagangan, Jasa dan Investasi**

Model Summary^b

Model	Durbin-Watson
1	1.994 ^a

a. Predictors: (Constant), Sentimen Pasar

b. Dependent Variable: Trade

