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Lampiran 1 Daftar Perusahaan

No	Kode	Nama Perusahaan
1	BABP	PT Bank MNC Internasional Tbk
2	BACA	Bank Capital Indonesia Tbk
3	BBCA	Bank Cental Asia Tbk
4	BBKP	Bank Bukopin Tbk
5	BBNI	Bank Negara Indonesia Tbk
6	BBNP	Bank Nusantara Parahyangan Tbk
7	BBTN	Bank Tabungan Negara (Persero) Tbk
8	BDMN	Bank Danamon Indonesia Tbk
9	BNII	PT Bank Maybank Indonesia Tbk
10	BSIM	Bank Sinarmas Tbk
11	BSWD	Bank of India Indonesia Tbk
12	BTPN	PT Bank Tabungan Pensiunan Nasional Tbk
13	BVIC	Bank Victoria Internasional Tbk
14	INPC	Bank Artha Graha Internasional Tbk
15	MCOR	PT Bank China Construction Bank Indonesia Tbk
16	MEGA	Bank Mega Tbk
17	NISP	PT Bank OCBC NISP Tbk
18	NOBU	PT Bank Nationalnobu Tbk
19	PNBN	Bank Pan Indonesia Tbk
20	SDRA	PT Bank Woori Saudara Indonesia 1906 Tbk

Lampiran 2

Hasil tabulasi

No	Kode	2014				
		Kep Manajerial	kep. Institusional	Kep. Pendanaan	Profitabilitas	Nilai Perusahaan
1	BABP	0.0000	0.3988	6.6385	-0.2383	1.0228
2	BACA	0.2823	0.2591	8.4969	0.2954	0.6304
3	BBCA	0.0024	0.4715	6.0645	0.4022	0.8306
4	BBKP	0.0015	0.5952	10.5886	0.2126	0.9990
5	BBNI	0.0024	0.9775	5.5906	0.3273	1.8642
6	BBNP	0.0000	0.8185	7.3199	0.2072	1.3738
7	BBTN	0.0005	0.6103	10.8443	0.0582	1.0432
8	BDMN	0.0018	0.7416	4.9274	0.1455	1.3136
9	BNII	0.0000	0.9729	8.7828	0.0907	0.9434
10	BSIM	0.0003	0.5600	5.7267	0.1251	1.5104
11	BSWD	0.0161	0.9312	8.3495	0.5095	1.7633
12	BTPN	0.0080	0.6688	5.0371	0.2655	1.9128
13	BVIC	0.1235	0.5651	10.4752	0.2251	0.4868
14	INPC	0.0000	0.5116	7.6248	0.1056	0.3802
15	MCOR	0.6782	0.1860	7.0069	0.1661	0.6007
16	MEGA	0.0000	0.5782	8.5804	0.1447	2.0020
17	NISP	0.0001	0.8508	5.9001	0.2968	0.5221
18	NOBU	0.0928	0.7500	3.9320	0.0915	2.8019
19	PNBN	0.0000	0.8485	6.4297	0.3194	1.2081
20	SDRA	0.0289	0.7795	3.2089	0.3509	1.4683

No	Kode	2015				
		Kep Manajerial	kep. Institusional	Kep. Pendanaan	Profitabilitas	Nilai Perusahaan
1	BABP	0.0000	0.6854	6.1051	0.0305	0.7839
2	BACA	0.0796	0.4552	10.5426	0.2719	1.2464
3	BBCA	0.0024	0.4715	5.6005	0.3767	0.7317

4	BBKP	0.0002	0.5952	11.5235	0.2366	0.8441
5	BBNI	0.0086	0.9640	5.2618	0.2592	1.1864
6	BBNP	0.0000	0.8197	6.2047	0.1788	1.0530
7	BBTN	0.0005	0.6004	11.3958	0.0809	0.9887
8	BDMN	0.0017	0.7418	4.4964	0.1352	0.8964
9	BNII	0.0000	0.9729	9.0118	0.1256	49.1644
10	BSIM	0.0004	0.5555	6.5945	0.1042	1.5195
11	BSWD	0.0161	0.9400	4.4602	-0.2079	3.4521
12	BTPN	0.0064	0.6938	4.6003	0.2277	1.0067
13	BVIC	0.1235	0.5651	9.4771	0.1680	0.3546
14	INPC	0.0000	0.5116	8.0822	0.0641	0.3029
15	MCOR	0.5940	0.1682	6.1365	0.1687	1.3870
16	MEGA	0.0000	0.5782	4.9238	0.2010	1.9802
17	NISP	0.0001	0.8508	6.3413	0.2846	0.8913
18	NOBU	0.0928	0.7500	4.6347	0.0831	1.6381
19	PNBN	0.0000	0.8485	4.9443	0.1908	0.6412
20	SDRA	0.0289	0.7795	3.8404	0.2724	1.3860

No	Kode	2016				
		Kep Manajerial	**kep. Institusional**	**Kep. Pendanaan**	**Profitabilitas**	**Nilai Perusahaan**
1	BABP	0.0000	0.6167	6.0187	0.1072	0.7523
2	BACA	0.0118	0.3338	9.8038	0.2074	1.1025
3	BBCA	0.0020	0.4715	4.9732	0.3836	0.6781
4	BBKP	0.0002	0.5952	10.0512	0.2196	0.6097
5	BBNI	0.0004	0.9679	5.5202	0.2763	1.1544
6	BBNP	0.0000	0.8622	5.4348	0.0313	1.0795
7	BBTN	0.0000	0.6000	10.1951	0.0985	0.9632
8	BDMN	0.0016	0.7395	3.7855	0.1512	0.9775
9	BNII	0.0000	0.9729	7.6485	0.2258	41.0398
10	BSIM	0.0003	0.5862	5.9699	0.1528	2.9649
11	BSWD	0.0161	0.9400	2.8856	-2.9657	1.9738
12	BTPN	0.0064	0.6938	4.3312	0.2119	0.9452
13	BVIC	0.1317	0.5824	8.4435	0.1626	0.3215
14	INPC	0.0000	0.5805	4.9262	0.0647	0.2606
15	MCOR	0.2862	0.6086	4.1154	0.0438	1.0272
16	MEGA	0.0000	0.5782	4.7503	0.2218	1.4477
17	NISP	0.0001	0.8508	6.0846	0.2629	1.2175
18	NOBU	0.0901	0.7571	5.7522	0.0986	2.5326

19	PNBN	0.0000	0.8485	4.8237	0.2586	0.5282
20	SDRA	0.0289	0.7795	4.1295	0.2719	1.3584

No	Kode	2017				
		Kep Manajerial	kep. Institusional	Kep. Pendanaan	Profitabilitas	Nilai Perusahaan
1	BABP	0.0000	0.5392	7.5475	-1.9931	0.8657
2	BACA	0.1254	0.3338	10.6087	0.2013	1.0796
3	BBCA	0.0019	0.5494	4.6799	0.4093	0.8218
4	BBKP	0.0002	0.5952	14.7484	0.0312	0.7932
5	BBNI	0.0004	0.9814	5.7886	0.2103	1.8297
6	BBNP	0.0000	0.8622	5.6626	-0.1327	0.8625
7	BBTN	0.0000	0.6000	10.3371	0.1002	1.7452
8	BDMN	0.0004	0.7903	3.5506	0.2067	1.7005
9	BNII	0.0000	0.9729	7.3395	0.1783	11.8699
10	BSIM	0.0001	0.5883	5.2764	0.1294	2.7943
11	BSWD	0.0163	0.9504	3.0021	-0.9589	2.1255
12	BTPN	0.0117	0.6100	4.2456	0.1493	0.8353
13	BVIC	0.1353	0.5737	8.6019	0.1557	0.7189
14	INPC	0.0000	0.5805	5.1507	0.0535	0.2803
15	MCOR	0.2653	0.6086	5.4607	0.0817	1.4564
16	MEGA	0.0000	0.5801	5.2992	0.2286	1.8336
17	NISP	0.0001	0.8508	6.0589	0.2881	0.9875
18	NOBU	0.0901	0.7571	6.9159	0.0903	3.0607
19	PNBN	0.0000	0.8485	4.8845	0.1970	0.7567
20	SDRA	0.0010	0.8280	3.4353	0.3313	0.9793

No	Kode	2018				
		Kep Manajerial	kep. Institusional	Kep. Pendanaan	Profitabilitas	Nilai Perusahaan
1	BABP	0.0000	0.5492	6.5909	0.1283	0.7617
2	BACA	0.0000	0.4572	11.1347	0.1831	1.4283
3	BBCA	0.0019	0.5494	4.4048	0.4101	0.8448
4	BBKP	0.0000	0.6561	10.1286	0.0563	0.3688
5	BBNI	0.0004	0.9741	6.0815	0.2147	1.4868
6	BBNP	0.0000	0.8704	5.1159	0.0211	1.3111
7	BBTN	0.0001	0.6000	11.0646	0.0802	1.1283
8	BDMN	0.0004	0.7383	3.4531	0.2290	1.7369
9	BNII	0.0000	0.9729	6.0756	0.2182	11.1176
10	BSIM	0.0001	0.6395	4.8457	0.0178	1.7420

11	BSWD	0.0271	0.9400	2.4478	0.0619	2.1319
12	BTPN	0.0093	0.6091	3.9529	0.2352	1.0395
13	BVIC	0.1774	0.5811	9.1976	0.1074	0.5871
14	INPC	0.0000	0.5805	4.6735	0.0422	0.2135
15	MCOR	0.2653	0.6000	5.3559	0.1352	0.9386
16	MEGA	0.0000	0.5802	5.0773	0.2891	2.4758
17	NISP	0.0002	0.8508	6.1058	0.3387	0.8031
18	NOBU	0.0901	0.7734	7.3386	0.0861	3.1377
19	PNBN	0.0003	0.8485	4.0851	0.2803	0.6769
20	SDRA	0.0009	0.8455	3.5236	0.3476	0.8640

Lampiran 3

Hasil Pengujian

Date: 09/05/22
Time: 21:12
Sample: 1 100

	Y	X1	X2	X3	X4
Mean	2.312578	0.039915	0.688043	6.445930	0.112779
Median	1.048100	0.000400	0.647800	5.844350	0.173500
Maximum	49.16440	0.678200	0.981400	14.74840	0.509500
Minimum	0.213500	0.000000	0.168200	2.447800	-2.965700
Std. Dev.	6.373276	0.106459	0.185149	2.423400	0.413365
Skewness	6.362740	4.077345	-0.292839	0.892452	-5.678465
Kurtosis	43.79950	21.71691	2.835264	3.296281	38.76031
Jarque-Bera	7610.573	1736.757	1.542315	13.64028	5865.749
Probability	0.000000	0.000000	0.462477	0.001092	0.000000
Sum	231.2578	3.991500	68.80430	644.5930	11.27790
Sum Sq. Dev.	4021.246	1.122017	3.393734	581.4141	16.91619
Observations	100	100	100	100	100

Dependent Variable: Y
Method: Panel Least Squares
Date: 09/05/22 Time: 18:24
Sample: 2014 2018
Periods included: 5
Cross-sections included: 20
Total panel (balanced) observations: 100

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-12.11268	3.919968	-3.089996	0.0026
X1	7.140721	6.524981	1.094366	0.2766
X2	14.78385	4.001940	3.694170	0.0004
X3	0.609262	0.270199	2.254866	0.0264
X4	0.364059	1.476774	0.246523	0.8058

R-squared	0.137732	Mean dependent var	2.312578
Adjusted R-squared	0.101426	S.D. dependent var	6.373276
S.E. of regression	6.041428	Akaike info criterion	6.483865
Sum squared resid	3467.391	Schwarz criterion	6.614123
Log likelihood	-319.1932	Hannan-Quinn criter.	6.536583
F-statistic	3.793644	Durbin-Watson stat	1.177126
Prob(F-statistic)	0.006615		

Dependent Variable: Y
Method: Panel Least Squares
Date: 09/05/22 Time: 18:24
Sample: 2014 2018
Periods included: 5
Cross-sections included: 20
Total panel (balanced) observations: 100

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.978156	11.91954	-0.165959	0.8686
X1	0.966312	17.68174	0.054650	0.9566
X2	2.485325	14.59338	0.170305	0.8652
X3	0.394812	0.505173	0.781537	0.4369
X4	-0.024599	1.472181	-0.016709	0.9867

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.563036	Mean dependent var	2.312578
Adjusted R-squared	0.430797	S.D. dependent var	6.373276
S.E. of regression	4.808353	Akaike info criterion	6.184149
Sum squared resid	1757.139	Schwarz criterion	6.809390
Log likelihood	-285.2075	Hannan-Quinn criter.	6.437196
F-statistic	4.257713	Durbin-Watson stat	2.285498
Prob(F-statistic)	0.000001		

Dependent Variable: Y
Method: Panel EGLS (Cross-section random effects)
Date: 09/05/22 Time: 18:24
Sample: 2014 2018
Periods included: 5
Cross-sections included: 20
Total panel (balanced) observations: 100
Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-10.06665	5.871674	-1.714443	0.0897
X1	7.734383	9.366213	0.825775	0.4110
X2	12.57150	6.341058	1.982556	0.0053
X3	0.530610	0.362301	1.464553	0.1463
X4	0.004465	1.384535	0.003225	0.9974

Effects Specification

	S.D.	Rho
Cross-section random	4.204425	0.4333
Idiosyncratic random	4.808353	0.5667

Weighted Statistics

R-squared	0.299503	Mean dependent var	1.053036
Adjusted R-squared	0.299482	S.D. dependent var	4.754792
S.E. of regression	4.731082	Sum squared resid	2126.398
F-statistic	4.248693	Durbin-Watson stat	1.907328
Prob(F-statistic)	0.029575		

Unweighted Statistics

R-squared	0.132968	Mean dependent var	2.312578
Sum squared resid	3486.550	Durbin-Watson stat	1.163253

Redundant Fixed Effects Tests
Equation: Untitled
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	3.893264	(19,76)	0.0000
Cross-section Chi-square	67.971537	19	0.0000

Cross-section fixed effects test equation:
Dependent Variable: Y
Method: Panel Least Squares
Date: 09/05/22 Time: 18:25
Sample: 2014 2018
Periods included: 5
Cross-sections included: 20
Total panel (balanced) observations: 100

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-12.11268	3.919968	-3.089996	0.0026
X1	7.140721	6.524981	1.094366	0.2766
X2	14.78385	4.001940	3.694170	0.0004
X3	0.609262	0.270199	2.254866	0.0264
X4	0.364059	1.476774	0.246523	0.8058

R-squared	0.137732	Mean dependent var	2.312578
Adjusted R-squared	0.101426	S.D. dependent var	6.373276
S.E. of regression	6.041428	Akaike info criterion	6.483865
Sum squared resid	3467.391	Schwarz criterion	6.614123
Log likelihood	-319.1932	Hannan-Quinn criter.	6.536583
F-statistic	3.793644	Durbin-Watson stat	1.177126
Prob(F-statistic)	0.006615		

Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	0.971223	4	0.9141

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
X1	0.966312	7.734383	224.917814	0.6518
X2	2.485325	12.571501	172.757787	0.4429
X3	0.394812	0.530610	0.123937	0.6997
X4	-0.024599	0.004465	0.250379	0.9537

Cross-section random effects test equation:
Dependent Variable: Y
Method: Panel Least Squares
Date: 09/05/22 Time: 18:25
Sample: 2014 2018
Periods included: 5
Cross-sections included: 20
Total panel (balanced) observations: 100

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.978156	11.91954	-0.165959	0.8686
X1	0.966312	17.68174	0.054650	0.9566
X2	2.485325	14.59338	0.170305	0.8652
X3	0.394812	0.505173	0.781537	0.4369
X4	-0.024599	1.472181	-0.016709	0.9867

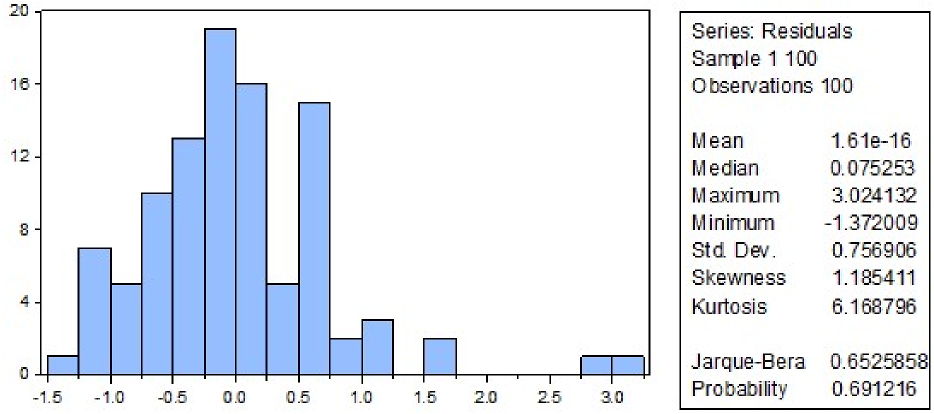
Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.563036	Mean dependent var	2.312578
Adjusted R-squared	0.430797	S.D. dependent var	6.73276
S.E. of regression	4.808353	Akaike info criterion	6.184149
Sum squared resid	1757.139	Schwarz criterion	6.809390
Log likelihood	-285.2075	Hannan-Quinn criter.	6.437196
F-statistic	4.257713	Durbin-Watson stat	2.285498
Prob(F-statistic)	0.000001		

Lagrange multiplier (LM) test for panel data
Date: 09/05/22 Time: 18:09
Sample: 2014 2018
Total panel observations: 100
Probability in ()

Null (no rand. effect) Alternative	Cross-section One-sided	Period One-sided	Both
Breusch-Pagan	25.43180	0.608300	26.04010
	(0.0000)	(0.4354)	(0.0000)
Honda	5.042995	-0.779936	3.014438
	(0.0000)	(0.7823)	(0.0013)
King-Wu	5.042995	-0.779936	1.394196
	(0.0000)	(0.7823)	(0.0816)
SLM	5.999341	-0.540562	--
	(0.0000)	(0.7056)	--
GHM	--	--	25.43180
	--	--	(0.0000)



Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	1.915190	Prob. F(4,95)	0.2532
Obs*R-squared	1.932568	Prob. Chi-Square(4)	0.2733
Scaled explained SS	1.499332	Prob. Chi-Square(4)	0.3992

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 09/05/22 Time: 20:35
Sample: 1 100
Included observations: 100

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.023372	0.810130	-2.497590	0.0142
X1	0.901475	1.348501	0.668502	0.5054
X2	2.483421	0.827071	3.002670	0.0034
X3	0.128045	0.055841	2.293010	0.0241
X4	0.181780	0.305201	0.595607	0.5529

R-squared	0.109326	Mean dependent var	0.567178
Adjusted R-squared	0.071824	S.D. dependent var	1.295975
S.E. of regression	1.248567	Akaike info criterion	3.330576
Sum squared resid	148.0973	Schwarz criterion	3.460835
Log likelihood	-161.5288	Hannan-Quinn criter.	3.383294
F-statistic	2.915190	Durbin-Watson stat	0.888007
Prob(F-statistic)	0.025325		

Variance Inflation Factors
Date: 09/05/22 Time: 20:53
Sample: 1 100
Included observations: 100

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.251351	42.10035	NA
X1	0.696426	1.494661	1.308816
X2	0.261974	22.26186	1.489154
X3	0.001194	9.474074	1.162981
X4	0.035673	1.086767	1.010768

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.896876	Prob. F(75,20)	0.0540
Obs*R-squared	87.67453	Prob. Chi-Square(75)	0.1502

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 09/05/22 Time: 20:35
Sample: 1 100
Included observations: 100
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.841020	0.862190	0.975447	0.3410
X1	1.363933	2.235141	0.610223	0.5486
X2	-0.345397	0.744886	0.463691	0.6479
X3	-0.076545	0.061606	-1.242496	0.2284
X4	-0.137498	0.262368	-0.524067	0.6060
RESID(-1)	0.264602	0.213297	1.240537	0.2291
RESID(-2)	0.087533	0.230399	0.379919	0.7080
RESID(-3)	0.038223	0.233284	0.163847	0.8715
RESID(-4)	-0.108662	0.248860	-0.436641	0.6670
RESID(-5)	-0.161225	0.217748	-0.740417	0.4677
RESID(-6)	0.218147	0.213581	1.021376	0.3193
RESID(-7)	0.069180	0.216902	0.318944	0.7531
RESID(-8)	-0.064573	0.220345	-0.293056	0.7725
RESID(-9)	-0.051862	0.232991	-0.222592	0.8261
RESID(-10)	0.046067	0.277054	0.166274	0.8696
RESID(-11)	0.308202	0.278169	1.107965	0.2810
RESID(-12)	0.122633	0.278284	0.440676	0.6642
RESID(-13)	-0.282266	0.289032	-0.976591	0.3404
RESID(-14)	-0.556008	0.296767	-1.873552	0.0757
RESID(-15)	-0.309671	0.299190	-1.035032	0.3130
RESID(-16)	0.362502	0.278532	1.301476	0.2079
RESID(-17)	-0.118259	0.288281	0.410221	0.6860
RESID(-18)	-0.039688	0.244451	-0.162356	0.8727
RESID(-19)	-0.444192	0.323623	-1.372560	0.1851
RESID(-20)	-0.449440	0.341054	-1.317797	0.2025
RESID(-21)	0.872970	0.355569	2.455137	0.0234
RESID(-22)	0.126999	0.410062	0.309706	0.7600

RESID(-23)	-0.192073	0.421296	-0.455909	0.6534
RESID(-24)	-0.557162	0.470223	-1.184890	0.2500
RESID(-25)	-0.252120	0.488810	-0.515782	0.6117
RESID(-26)	0.358148	0.464182	0.771569	0.4494
RESID(-27)	0.211852	0.523870	0.404398	0.6902
RESID(-28)	-1.047015	0.560572	-1.867763	0.0765
RESID(-29)	-0.701329	0.555765	-1.261916	0.2215
RESID(-30)	0.002335	0.501592	0.004655	0.9963
RESID(-31)	0.841808	0.511334	1.646298	0.1153
RESID(-32)	-0.139529	0.531489	-0.262524	0.7956
RESID(-33)	-0.111202	0.492203	-0.225926	0.8236
RESID(-34)	0.402674	0.515850	0.780604	0.4442
RESID(-35)	1.204604	0.509355	2.364961	0.0283
RESID(-36)	0.068102	0.437444	0.155681	0.8778
RESID(-37)	-0.438718	0.412666	-1.063130	0.3004
RESID(-38)	-0.362691	0.458436	-0.791148	0.4381
RESID(-39)	-0.408423	0.536173	-0.761737	0.4551
RESID(-40)	-1.109372	0.465001	-2.385742	0.0270
RESID(-41)	0.746611	0.493689	1.512310	0.1461
RESID(-42)	0.217787	0.554988	0.392418	0.6989
RESID(-43)	-0.101884	0.614966	-0.165674	0.8701
RESID(-44)	-0.346153	0.685098	-0.505260	0.6189
RESID(-45)	-1.158050	0.678104	-1.707776	0.1032
RESID(-46)	0.810525	0.657308	1.233098	0.2318
RESID(-47)	0.434338	0.547053	0.793959	0.4365
RESID(-48)	0.409886	0.553235	0.740891	0.4674
RESID(-49)	-0.136552	0.596204	-0.229035	0.8212
RESID(-50)	-0.314036	0.602509	-0.521215	0.6079
RESID(-51)	1.099829	0.593300	1.853749	0.0786
RESID(-52)	0.347555	0.649589	0.535038	0.5985
RESID(-53)	-0.149918	0.760739	-0.197070	0.8458
RESID(-54)	-1.240695	0.751401	1.651174	0.1143
RESID(-55)	-0.222598	0.681734	-0.326517	0.7474
RESID(-56)	1.371328	0.658694	2.081890	0.0504
RESID(-57)	0.285728	0.756905	0.377495	0.7098
RESID(-58)	0.011675	1.440699	0.008104	0.9936
RESID(-59)	-1.978557	2.076986	-0.952609	0.3522
RESID(-60)	-1.574072	2.080417	-0.756614	0.4581
RESID(-61)	4.696043	2.138797	2.195647	0.0401
RESID(-62)	1.941253	2.377890	0.816376	0.4239
RESID(-63)	1.941333	2.597266	0.747452	0.4635
RESID(-64)	-4.296239	2.653905	-1.618837	0.1211
RESID(-65)	-1.008621	2.710211	-0.372156	0.7137
RESID(-66)	3.593037	2.463804	1.458329	0.1603
RESID(-67)	3.507538	2.644860	1.326171	0.1997
RESID(-68)	-3.817646	2.990858	-1.276438	0.2164
RESID(-69)	-5.899414	2.780132	-2.121990	0.0465
RESID(-70)	-1.422056	2.850535	-0.498873	0.6233
RESID(-71)	6.706997	2.690614	2.492738	0.0216
RESID(-72)	1.897402	2.789049	0.680304	0.5041
RESID(-73)	-0.185987	2.600032	-0.071533	0.9437
RESID(-74)	-3.017526	2.376898	-1.269523	0.2188
RESID(-75)	4.594353	2.859320	1.606799	0.1238

R-squared	0.876745	Mean dependent var	-1.61E-16
Adjusted R-squared	0.389889	S.D. dependent var	0.756906
S.E. of regression	0.591216	Akaike info criterion	1.777292
Sum squared resid	6.990734	Schwarz criterion	3.861429
Log likelihood	-8.864622	Hannan-Quinn criter.	2.620780
F-statistic	1.800831	Durbin-Watson stat	1.833495
Prob(F-statistic)	0.068930		