

LAMPIRAN

Lampiran 1

Data Kurs, Indeks Harga LQ45, Trend, Suku Bunga the FED, dan Dummy Perang Ukraina

| Bulan/Tahun | Kurs (USD/IDR) | Harga Saham LQ45 | Trend (%) | Suku Bunga The Fed (%) | Perang Ukraina | Harga Bitcoin |
|-------------|----------------|------------------|-----------|------------------------|----------------|---------------|
| Jan-20 | 13650 | 1008 | 0.13 | 1.55 | 1 | Rp127,444,000 |
| Feb-20 | 14340 | 932 | 0.14 | 1.58 | 1 | Rp123,000,000 |
| Mar-20 | 16300 | 725 | 0.14 | 0.65 | 1 | Rp106,036,000 |
| Apr-20 | 14825 | 746 | 0.12 | 0.05 | 1 | Rp127,862,000 |
| May-20 | 14575 | 761 | 0.15 | 0.05 | 1 | Rp137,799,008 |
| Jun-20 | 14180 | 811 | 0.13 | 0.08 | 1 | Rp132,296,000 |
| Jul-20 | 14530 | 850 | 0.13 | 0.09 | 1 | Rp165,096,000 |
| Aug-20 | 14560 | 901 | 0.13 | 0.1 | 1 | Rp171,000,992 |
| Sep-20 | 14840 | 770 | 0.12 | 0.09 | 1 | Rp160,488,000 |
| Oct-20 | 14620 | 824 | 0.12 | 0.09 | 1 | Rp201,663,008 |
| Nov-20 | 14090 | 907 | 0.16 | 0.09 | 1 | Rp274,848,992 |
| Dec-20 | 14040 | 970 | 0.2 | 0.09 | 1 | Rp406,377,984 |
| Jan-21 | 14020 | 969 | 0.4 | 0.09 | 1 | Rp465,246,016 |
| Feb-21 | 14240 | 988 | 0.51 | 0.08 | 1 | Rp662,300,032 |
| Mar-21 | 14520 | 942 | 0.35 | 0.07 | 1 | Rp850,769,984 |
| Apr-21 | 14440 | 945 | 0.49 | 0.07 | 1 | Rp839,086,976 |
| May-21 | 14275 | 940 | 0.63 | 0.06 | 1 | Rp545,300,992 |

| | | | | | | |
|--------|-------|------|------|------|---|-------------------|
| Jun-21 | 14495 | 905 | 0.39 | 0.08 | 1 | Rp509,000,00 0 |
| Jul-21 | 14460 | 886 | 0.32 | 0.1 | 1 | Rp599,315,00 8 |
| Aug-21 | 14265 | 919 | 0.31 | 0.09 | 1 | Rp702,521,02 4 |
| Sep-21 | 14310 | 943 | 0.24 | 0.08 | 1 | Rp625,750,01 6 |
| Oct-21 | 14165 | 1015 | 0.28 | 0.08 | 1 | Rp871,510,01 6 |
| Nov-21 | 14320 | 1000 | 0.26 | 0.08 | 1 | Rp820,182,01 6 |
| Dec-21 | 14250 | 1000 | 0.29 | 0.08 | 1 | Rp668,630,01 6 |
| Jan-22 | 14380 | 1010 | 0.37 | 0.08 | 0 | Rp552,563,00 8 |
| Feb-22 | 14365 | 1050 | 0.29 | 0.08 | 0 | Rp615,052,99 2 |
| Mar-22 | 14368 | 1108 | 0.23 | 0.2 | 0 | Rp653,619,00 8 |
| Apr-22 | 14495 | 1175 | 0.18 | 0.33 | 0 | Rp553,838,01 6 |
| May-22 | 14580 | 1147 | 0.26 | 0.77 | 0 | Rp463,900,00 0 |
| Jun-22 | 14837 | 1092 | 0.24 | 0.75 | 0 | Rp303,569,98 4 |

Lampiran 2
HASIL OLAH DATA
Uji Autokorelasi

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .877 ^a | .768 | .720 | 136427345.953 | 1.158 |

a. Predictors: (Constant), Dummy Perang Ukraina (X5), Trend (X3), Kurs (X1), Suku Bunga The FED (X4), Indeks Harga LQ45 (X2)

b. Dependent Variable: Harga Bitcoin (Y)

Uji Runs Test

Runs Test

Unstandardized Residual

| | |
|-------------------------|--------------|
| Test Value ^a | 6542414.8364 |
| | 1 |
| Cases < Test Value | 15 |
| Cases >= Test Value | 15 |
| Total Cases | 30 |
| Number of Runs | 12 |
| Z | -1.301 |
| Asymp. Sig. (2-tailed) | .193 |

a. Median

Uji Multikolinieritas

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|---------------------------|-----------------------------|----------------|---------------------------|--------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 (Constant) | -3852728025.849 | 1505995612.834 | | -2.558 | .017 | | |
| Kurs (X1) | 132792.340 | 78851.998 | .223 | 1.684 | .105 | .550 | 1.819 |
| Indeks Harga LQ45 (X2) | 2183101.409 | 468347.541 | .966 | 4.661 | .000 | .224 | 4.456 |
| Trend (X3) | 603906483.879 | 233625200.455 | .309 | 2.585 | .016 | .674 | 1.484 |
| Suku Bunga The FED (X4) | -278121658.735 | 71270263.117 | -.439 | -3.902 | .001 | .761 | 1.313 |
| Dummy Perang Ukraina (X5) | 304399747.408 | 110482933.701 | .480 | 2.755 | .011 | .318 | 3.148 |

a. Dependent Variable: Harga Bitcoin (Y)

Uji Heteroskedastisitas

