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LAMPIRAN

Lampiran 1. Data Harga Saham LQ45 Periode 1 Januari 2022 - 31 Desember 2022

Hari ke-	LQ45	Hari ke-	LQ45	Hari ke-	LQ45
1	943.320007	35	979.780029	69	1021.080017
2	947.880005	36	973.73999	70	1025.439941
3	939.299988	37	985.080017	71	993.349976
4	940.500000	38	973.650024	72	995.97998
5	949.859985	39	985.539978	73	1004.119995
6	944.179993	40	1003.76001	74	1016.000000
7	940.320007	41	1011.75000	75	1008.200012
8	943.929993	42	1011.679993	76	1015.179993
9	950.590027	43	1026.189941	77	1002.570007
10	952.950012	44	1017.669983	78	1015.929993
11	948.020020	45	1026.839966	79	1009.51001
12	944.820007	46	1019.080017	80	1031.930054
13	938.609985	47	1024.219971	81	1029.829956
14	943.340027	48	1022.98999	82	1056.780029
15	959.760010	49	1027.52002	83	1039.900024
16	949.489990	50	1033.50000	84	1043.540039
17	93				

Lampiran 1. Data Harga Saham LQ45 Periode 1 Januari 2022 - 31 Desember
2022 (Lanjutan)

Hari ke-	LQ45	Hari ke-	LQ45	Hari ke-	LQ45
103	991.940002	136	1016.359985	169	1006.369995
104	974.330017	137	1026.339966	170	1014.650024
105	950.150024	138	1022.98999	171	1011.630005
106	957.109985	139	1014.679993	172	1010.679993
107	947.150024	140	1023	173	999.390015
108	946.580017	141	1026.609985	174	996.690002
109	959.679993	142	1021.47998	175	988.429993
110	952.200012	143	1014.27002	176	984.559998
111	949.50000	144	1016.309998	177	978.47998
112	936.440002	145	1021.750000	178	966.73999
113	948.570007	146	1022.820007	179	972.669983
114	938.950012	147	1016.929993	180	971.349976
115	940.77002	148	1019.789978	181	974.070007
116	949.140015	149	1029.300049	182	993.679993
117	973.950012	150	1027.01001	183	1000.359985

**Lampiran 1. Data Harga Saham LQ45 Periode 1 Januari 2022 - 31 Desember
2022 (Lanjutan)**

Hari ke-	LQ45
203	1009.5
204	1002.400024
205	996.869995
206	998.5
207	1004.320007
208	1001.73999
209	996.76001
210	995.219971
211	1008.280029
212	995.960022
213	989.590027
214	979.150024
215	961.840027
216	945.580017
217	944.219971
218	933.01001
219	938.75
220	952.789978
221	951.159973
222	942.359985
223	951.190002
224	946.849976
225	938.900024
226	941.659973
227	941.700012
228	934.26001
229	935.150024
230	940.380005
231	933.690002
232	939.869995
233	937.179993

Lampiran 2. Pemilihan *Bandwidth* Optimum Berdasarkan GCV

h	GCV		h	GCV	
	Triweight	Epanechnikov		Triweight	Epanechnikov
0.01	11743529175	5475248685	0.36	4153665.94	1173449.896
0.02	2881952180	1332067207	0.37	3825727.58	1054639.617
0.03	1257120888	575920966.5	0.38	3527486.69	947930.7005
0.04	693897937.4	315019268.5	0.39	3255726.64	851953.9474
0.05	435705829.1	195973104.8	0.4	3007643.38	765519.8139
0.06	296803449.6	132231852	0.41	2780784.24	687591.4196
0.07	213861272.8	94354396.93	0.42	2572997.13	617262.1181
0.08	160554379.4	70130999.28	0.43	2382387.93	553736.7778
0.09	124367381.7	53770397.36	0.44	2207284.8	496316.0919
0.1	98740352.87	42244201.44	0.45	2046207.99	444383.3735
0.11	79969523.81	33846593.63	0.46	1897844.38	397393.4001
0.12	65837425.02	27558716.95	0.47	1761025.79	354862.9531
0.13	54951868.35	22742440			

Lampiran 2. Pemilihan *Bandwidth* Optimum Berdasarkan GCV
(Lanjutan)

h	GCV		h	GCV	
	Triweight	Epanechnikov		Triweight	Epanechnikov
0.71	292092.4596	3173.536893	1.06	1195.349793	18920.59607
0.72	269424.865	1735.872331	1.07	692.9249839	15023.77834
0.73	248256.4529	750.50663	1.08	345.5912806	11778.06531
0.74	228491.3258	182.5899294	1.09	129.4607622	9096.704497
0.75	210040.5491	4.59×10^{-27}	1.1	22.04977876	6903.180596
0.76	192821.5724	173.1063788	1.11	2.63704308	5130.055885
0.77	176757.7065	674.5572197	1.12	52.47267545	3717.942863
0.78	161777.6474	1479.086441	1.13	154.871987	2614.593599
0.79	147815.0452	2563.339028	1.14	295.2221969	1774.092158
0.8	134808.1113	3905.712597	1.15	460.9252643	1156.138128
0.81	122699.2614	5486.213553	1.16	641.2956254	725.4107158
0.82	111434.7889	7286.326346	1.17	827.4278409	451.0041328
0.8					

Lampiran 2. Pemilihan *Bandwidth* Optimum Berdasarkan GCV

(Lanjutan)

h	GCV		h	GCV	
	Triweight	Epanechnikov		Triweight	Epanechnikov
1.41	1264.79249	3975.197366	1.76	323.640726	646.9437682
1.42	1178.881708	3979.760547	1.77	335.9981772	647.8882044
1.43	1094.518405	3965.96296	1.78	348.1936257	662.2680664
1.44	1012.398683	3934.844826	1.79	360.1019208	690.4157717
1.45	933.120732	3887.519734	1.8	371.6113351	732.6357778
1.46	857.1892182	3825.157486	1.81	382.6235067	789.2056433
1.47	785.020318	3748.969105	1.82	393.053309	860.3770786
1.48	716.9472289	3660.19376	1.83	402.8286581	946.3769846
1.49	653.2259893	3560.087399	1.84	411.8902659	1047.408475
1.5	594.0414759	3449.912913	1.85	420.1913441	1163.651883
1.51	539.5134695	3330.931633	1.86	427.6972678	1295.265744
1.52	489.7026944	3204.396048	1.87	4	

Lampiran 2. Pemilihan *Bandwidth* Optimum Berdasarkan GCV
(Lanjutan)

h	GCV		h	GCV	
	Triweight	Epanechnikov		Triweight	Epanechnikov
2.11	455.7541286	1332.658744	2.46	626.7035175	1368.555337
2.12	458.8114571	1218.859018	2.47	630.0243104	1370.649216
2.13	462.3649366	1125.539022	2.48	633.2797113	1370.974303
2.14	466.3765427	1050.470291	2.49	636.4803587	1369.617947
2.15	470.8036685	991.6032182	2.5	639.6366338	1366.677428
2.16	475.6006322	947.0548931	2.51	642.7585717	1362.258864
2.17	480.7199989	915.0977367	2.52	645.8557841	1356.476191
2.18	486.1137242	894.1488676	2.53	648.9373934	1349.450214
2.19	491.7341278	882.760158	2.54	652.0119774	1341.30773
2.2	497.5347085	879.6089328	2.55	655.0875243	1332.180717
2.21	503.4708133	883.4892717	2.56	658.1713973	1322.205577
2.22	509.500172	893.3038736	2.57	661.2703081	1311.522441
2.					

Lampiran 2. Pemilihan *Bandwidth* Optimum Berdasarkan GCV
(Lanjutan)

h	GCV		h	GCV	
	Triweight	Epanechnikov		Triweight	Epanechnikov
2.81	746.6545758	1224.441325	3.16	883.2703531	1406.373521
2.82	750.588655	1243.141153	3.17	887.3052609	1399.378411
2.83	754.529885	1264.729129	3.18	891.34731	1394.854544
2.84	758.4752421	1289.313861	3.19	895.3943063	1392.530455
2.85	762.4218625	1317.000874	3.2	899.4440107	1392.153571
2.86	766.3670762	1347.892596	3.21	903.4941735	1393.489249
2.87	770.3084383	1382.088355	3.22	907.5425651	1396.319858
2.88	774.2437592	1419.684369	3.23	911.5870031	1400.443898
2.89	778.1711332	1460.773757	3.24	915.6253766	1405.675168
2.9	782.0889654	1505.446544	3.25	919.6556671	1411.841968
2.91	785.995997	1553.789673	3.26	923.6759663	1418.786337
2.92	789.8913287	1605.887027	3.27	927.6844907	1426.363331
2.93</					

Lampiran 2. Pemilihan *Bandwidth* Optimum Berdasarkan GCV
(Lanjutan)

h	GCV	
	Triweight	Epanechnikov
9.81	3137.687693	4472.815479
9.82	3140.9341	4478.812334
9.83	3144.180544	4484.86903
9.84	3147.427062	4490.986858
9.85	3150.673689	4497.167136
9.86	3153.920461	4503.411206
9.87	3157.167416	4509.72043
9.88	3160.41459	4516.096192
9.89	3163.66202	4522.539899
9.9	3166.909746	4529.052975
9.91	3170.157804	4535.636867
9.92	3173.406235	4542.293038
9.93	3176.655077	4549.02297
9.94	3179.90437	4555.828162
9.95	3183.154154	4562.710131
9.96	3186.404469	4569.670407
9.97	3189.655355	4576.710538
9.98	3192.906855	4583.832086
9.99	3196.159009	4591.036627
10	3199.411859	4598.325749

Lampiran 3. Nilai Hasil Estimasi dan Eror Fungsi Kernel *Triweight* dengan *bandwidth* $h = 0.01$ (**Lanjutan**)

x_i	Data Aktual	Estimasi	Eror
217	944.22	103274.06	-102329.84
218	933.01	102047.97	-101114.96
219	938.75	102675.78	-101737.03
220	952.79	104211.4	-103258.61
221	951.16	104033.12	-103081.96
222	942.36	103070.62	-102128.26
223	951.19	104036.41	-103085.22
224	946.85	103561.72	-102614.87
225	938.9	102692.19	-101753.29
226	941.66	102994.06	-102052.4
227	941.7	102998.44	-102056.74
228	934.26	102184.69	-101250.43
229	935.15	102282.03	-101346.88
230	940.38	102854.06	-101913.68
231	933.69	102122.34	-101188.65
232	939.87	102798.28	-101858.41
233	937.18	102504.06	-101566.88

Lampiran 4. Nilai Hasil Estimasi dan Eror Fungsi Kernel *Epanichkov* dengan *bandwidth* $h = 0.01$ (Lanjutan)

x_i	Data Aktual	Estimasi	Eror
217	944.22	70816.5	-69872
218	933.01	69975.8	-69043
219	938.75	70406.3	-69468
220	952.79	71459.2	-70506
221	951.16	71337	-70386
222	942.36	70677	-69735
223	951.19	71339.3	-70388
224	946.85	71013.7	-70067
225	938.9	70417.5	-69479
226	941.66	70624.5	-69683
227	941.7	70627.5	-69686
228	934.26	70069.5	-69135
229	935.15	70136.3	-69201
230	940.38	70528.5	-69588
231	933.69	70026.8	-69093
232	939.87	70490.2	-69550
233	937.18	70288.5	-69351

Lampiran 5. Nilai Hasil Estimasi dan Eror Fungsi Kernel *Triweight* dengan *bandwidth* $h = 10$ (Lanjutan)

x_i	Data Aktual	Estimasi	Eror
217	944.22	956.739	-12.519
218	933.01	952.667	-19.657
219	938.75	949.52	-10.77
220	952.79	947.267	5.52271
221	951.16	945.759	5.40096
222	942.36	944.754	-2.3943
223	951.19	943.998	7.19183
224	946.85	943.28	3.56954
225	938.9	941.768	-2.868
226	941.66	936.06	5.60027
227	941.7	921.479	20.2211
228	934.26	893.662	40.5979
229	935.15	849.612	85.538
230	940.38	788.243	152.137
231	933.69	710.568	223.122
232	939.87	619.607	320.263
233	937.18	520.005	417.175

Lampiran 6. Nilai Hasil Estimasi dan Eror Fungsi Kernel *Epanichkov* dengan
bandwidth $h = 10$ **(Lanjutan)**

x_i	Data Aktual	Estimasi	Eror
217	944.22	958.592	-14.372
218	933.01	954.908	-21.898
219	938.75	951.431	-12.681
220	952.79	948.194	4.59628
221	951.16	945.34	5.81947
222	942.36	943.064	-0.7036
223	951.19	941.369	9.82102
224	946.85	940.202	6.64792
225	938.9	926.122	12.7778
226	941.66	900.326	41.3345
227	941.7	863.999	77.7013
228	934.26	818.539	115.721
229	935.15	765.185	169.965
230	940.38	705.428	234.952
231	933.69	640.897	292.793
232	939.87	572.995	366.875
233	937.18	503.01	434.17

Lampiran 7. Nilai Hasil Estimasi dan Eror Fungsi Kernel *Triweight* dengan *bandwidth optimum* $h = 1.11$ **(Lanjutan)**

x_i	Data Aktual	Estimasi	Eror
217	944.22	942.771	1.44891
218	933.01	931.754	1.25595
219	938.75	937.429	1.32134
220	952.79	951.29	1.49981
221	951.16	949.719	1.44143
222	942.36	941.095	1.26518
223	951.19	949.709	1.481
224	946.85	945.438	1.41166
225	938.9	937.594	1.30569
226	941.66	940.262	1.39819
227	941.7	940.27	1.42961
228	934.26	932.945	1.31456
229	935.15	933.808	1.34215
230	940.38	938.923	1.45692
231	933.69	932.406	1.28382
232	939.87	938.434	1.43608
233	937.18	929.651	7.52913

Lampiran 8. Nilai Hasil Estimasi dan Nilai Error Fungsi Kernel *Epanichkov* dengan *bandwidth optimum* $h = 0.75$ **(Lanjutan)**

x_i	Data Aktual	Estimasi	Error
217	944.22	942.963	1.25728
218	933.01	931.768	1.24236
219	938.75	937.5	1.25
220	952.79	951.521	1.2687
221	951.16	949.893	1.26652
222	942.36	941.105	1.25481
223	951.19	949.923	1.26656
224	946.85	945.589	1.26079
225	938.9	937.65	1.2502
226	941.66	940.406	1.25387
227	941.7	940.446	1.25393
228	934.26	933.016	1.24402
229	935.15	933.905	1.24521
230	940.38	939.128	1.25217
231	933.69	932.447	1.24326
232	939.87	938.619	1.25149
233	937.18	935.932	1.24791