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LAMPIRAN



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Lampiran 1. Perhitungan Return Saham

No	Kode	Nama Saham	Harga	Harga	RS
			Pembukaan Jan 2023	Penutupan Mar 2023	
1	ABDA	Asuransi Bina Dana Arta Tbk.	6.700	6.475	-0,0336
2	ADMF	Adira Dinamika Multi Finance Tbk.	9.000	10.250	0,1389
3	AGRO	Bank Rakyat Indonesia Agroniaga Tbk.	404	386	-0,0446
4	AGRS	Bank IBK Indonesia Tbk.	90	84	-0,0667
5	AHAP	Asuransi Harta Aman Pratama Tbk.	77	54	-0,2987
6	AMAG	Asuransi Multi Artha Guna Tbk.	360	378	0,0500
7	AMAR	Bank Amar Indonesia Tbk.	232	306	0,3190
8	AMOR	Ashmore Asset Management Indonesia Tbk.	1.335	1.120	-0,1610
9	APIC	Pacific Strategic Financial Tbk.	1.130	1.225	0,0841
10	ARTO	Bank Jago Tbk.	3.720	2.420	-0,3495
11	ASBI	Asuransi Bintang Tbk.	540	550	0,0185
12	ASDM	Asuransi Dayin Mitra Tbk.	900	930	0,0333
13	ASJT	Asuransi Jasa Tania Tbk.	123	126	0,0244
14	ASMI	Asuransi Kresna Mitra Tbk.	105	53	-0,4952
15	ASRM	Asuransi Ramayana Tbk.	1.630	1.620	-0,0061
16	BABP	Bank MNC Internasional Tbk.	101	85	-0,1584
17	BACA	Bank Capital Indonesia Tbk.	131	134	0,0229
18	BANK	Bank Net Indonesia Syariah Tbk.	1.415	1.200	-0,1519
19	BBCA	Bank Central Asia Tbk.	8.550	8.750	0,0234
20	BBHI	Bank Harda Internasional Tbk.	1.765	1.505	-0,1473
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98	TRUS	Trust Finance Indonesia Tbk	350	420	0,2000
99	TUGU	Asuransi Tugu Pratama Indonesia Tbk.	1.735	2.000	0,1527
100	VICO	Victoria Investama Tbk.	164	113	-0,3110
101	VINS	Victoria Insurance Tbk.	178	87	-0,5112
102	VRNA	Verena Multi Finance Tbk.	103	91	-0,1165
103	WOMF	Wahana Ottomitra Multiartha Tbk.	258	300	0,1628
104	YULE	Yulie Sekuritas Indonesia Tbk.	2.230	2.200	-0,0135

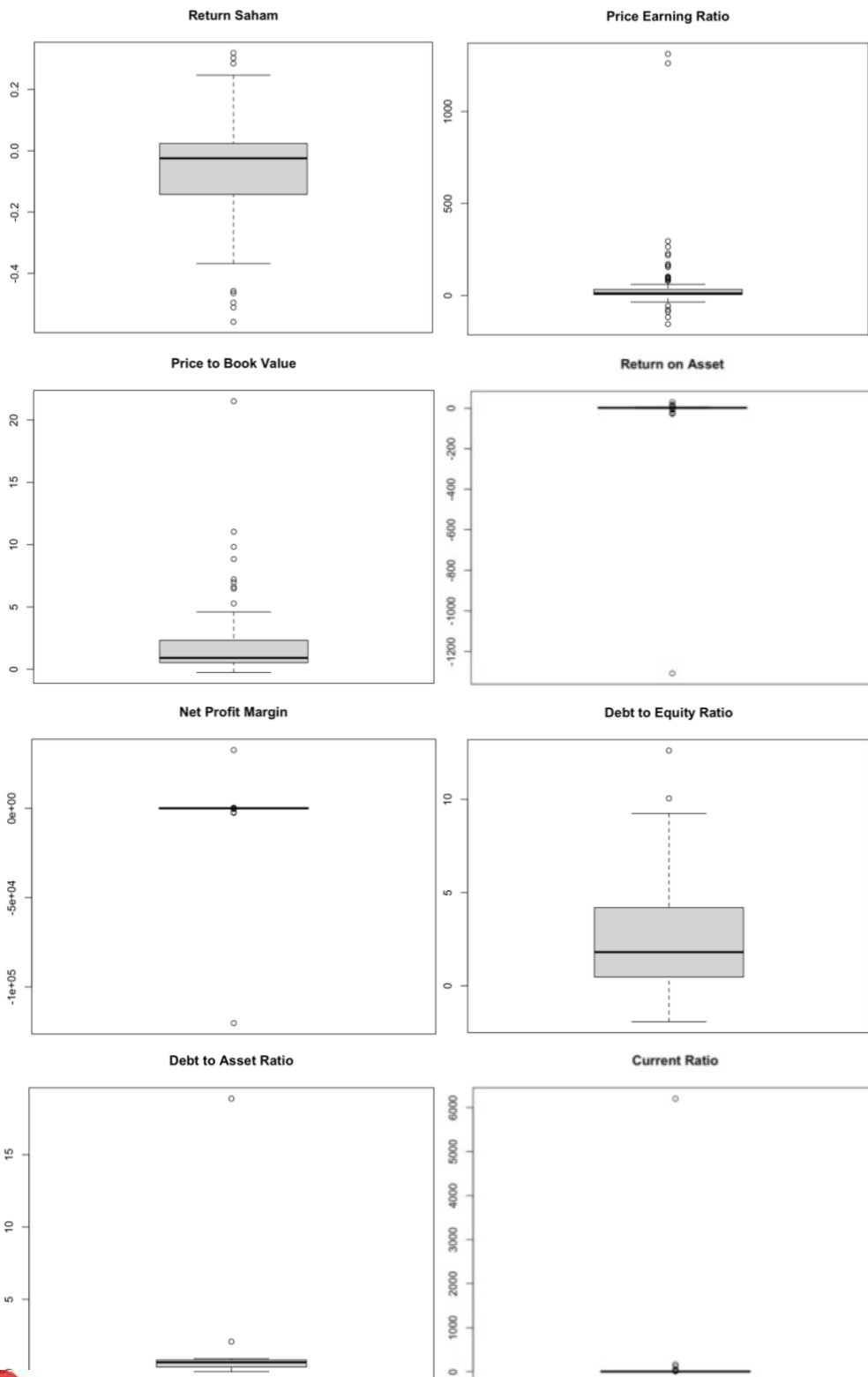


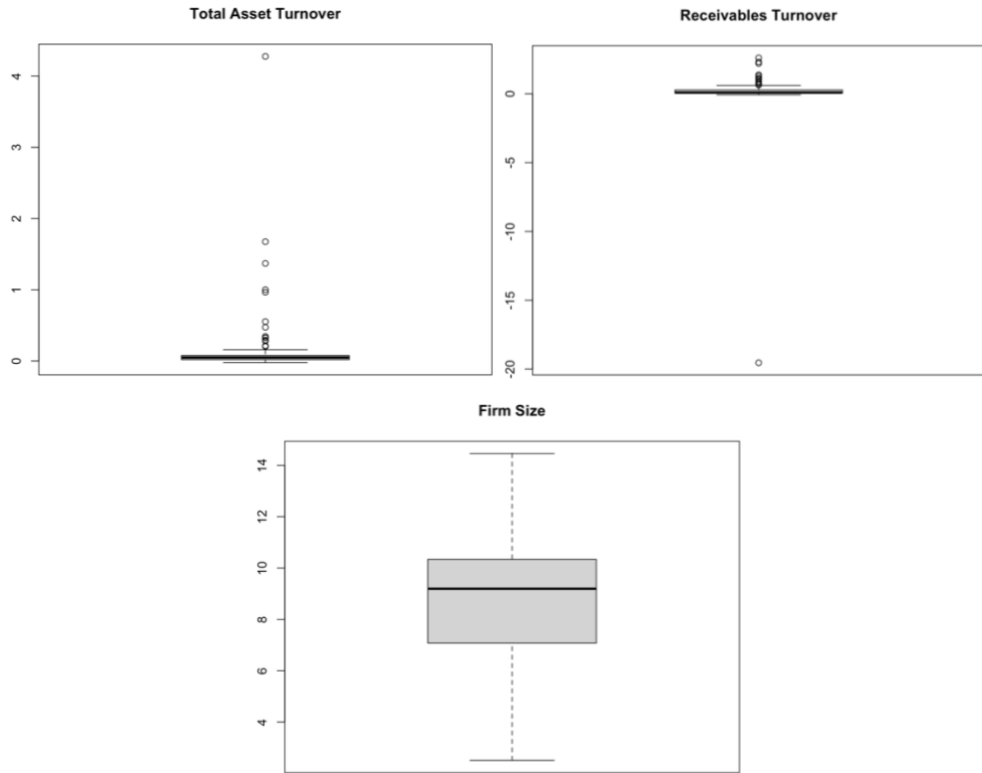
Lampiran 2. Data

No.	Kode	RS	PER	PBV	ROA	NPM	DER	DAR	CR	TAT	RTO	FS
1	ABDA	-0,0336	43,930	2,660	4,0	11,0	0,640	0,391	2,557	0,324	0,828	7,813
2	ADMF	0,1389	6,310	0,970	6,0	87,0	1,730	0,634	1,578	0,064	0,102	10,259
3	AGRO	-0,0446	-8,460	4,170	-2,0	-150,0	4,420	0,815	1,226	0,061	0,075	9,472
4	AGRS	-0,0667	22,970	0,570	1,0	12,0	3,390	0,772	1,295	0,048	0,062	9,815
5	AHAP	-0,2987	-34,770	1,220	-1,0	-3,0	3,540	0,780	1,283	0,282	0,361	6,872
6	AMAG	0,0500	11,190	1,100	3,0	16,0	2,060	0,673	1,486	0,204	0,303	8,569
7	AMAR	0,3190	-35,490	1,700	-3,0	-74,0	0,480	0,324	3,084	0,044	0,135	8,469
8	AMOR	-0,1610	25,980	9,820	30,0	64,0	0,260	0,205	4,880	0,473	2,309	5,866
9	APIC	0,0841	98,010	6,590	2,0	6,0	2,020	0,669	1,494	0,345	0,516	8,833
10	ARTO	-0,3495	218,460	4,200	5,0	15,000	0,870	0,454	2,202	0,069	0,151	9,669
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102	VRNA	-0,1165	8,430	0,750	3,0	84,0	2,500	0,714	1,400	0,030	0,042	7,806
103	WOMF	0,1628	5,740	0,750	3,0	48,0	2,880	0,742	1,348	0,070	0,094	8,681
104	YULE	-0,0135	157,100	8,840	8,0	82,00	0,260	0,206	4,851	0,055	0,265	6,354



Lampiran 3. Boxplot Variabel





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Lampiran 4. Nilai DFFITS All Sector pada Observasi yang Pencilan

No. Obs	DFFITS	Keterangan	Kode Saham
14	-2,040	Pencilan	ASMI
15	0,847	Pencilan	ASRM
59	-0,668	Pencilan	FUJI
66	-6,239	Pencilan	KREN
69	-18,582	Pencilan	LPPS
79	-20,523	Pencilan	OCAP

Perhitungan Nilai *tresh* = $2\sqrt{\frac{p}{n}} = 2\sqrt{\frac{11}{104}} = 0,65$



Lampiran 5. Nilai Pembobot

No. Obs	W1	W2	W*
1	0,3002	1	0,3002
2	0,2564	1	0,2564
3	0,2074	1	0,2074
4	0,1550	1	0,1550
5	0,0815	1	0,0815
6	0,1609	1	0,1609
7	0,5782	1	0,5782
8	0,0585	1	0,0585
9	0,6644	1	0,6644
10	0,5325	1	0,5325
11	0,1558	1	0,1558
12	0,0971	1	0,0971
13	0,0721	1	0,0721
14	0,1591	0,5984	0,0952
15	0,0600	0,5489	0,0330
16	0,0896	1	0,0896
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95	0,0003	2,6824	0,0009
96	0,1259	1	0,1259
97	0,0981	1	0,0981
98	0,0173	1	0,0173
99	0,4501	1	0,4501
100	0,0914	1	0,0914
101	0,0749	1	0,0749
102	0,0834	1	0,0834
103	0,1054	1	0,1054
104	0,1189	1	0,1189



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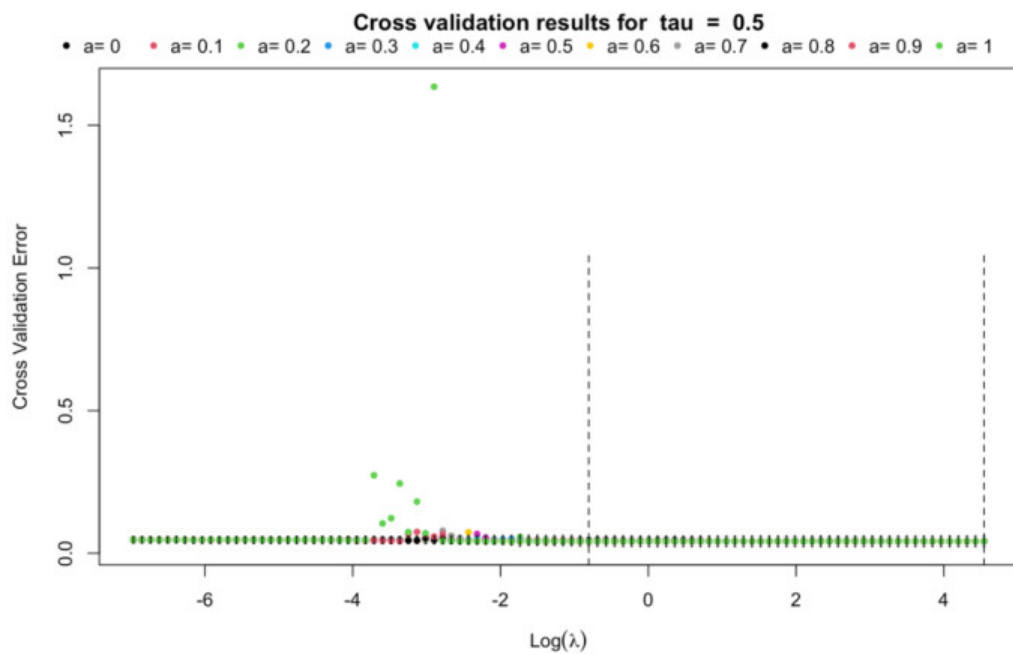
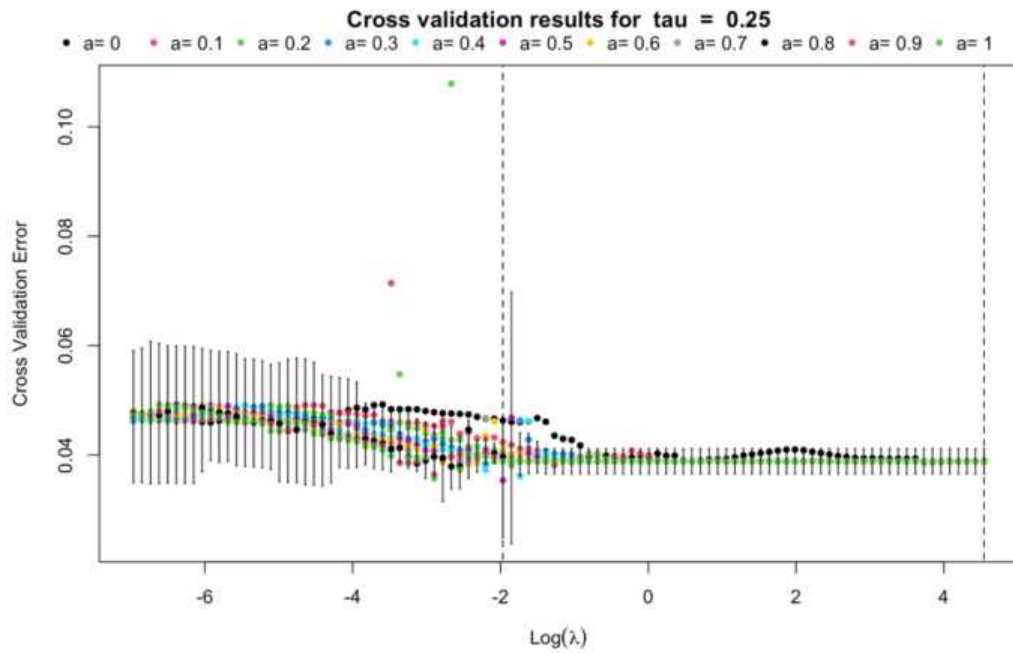
Lampiran 6. Perbandingan Performa 5, 10 dan 15-Fold Cross-Validation

k	α	λ	RMSE	MAE	Jumlah Variabel
5	1	0,0408	0,1066	0,0443	6
10	1	0,2041	0,1332	0,0738	2
15	1	0,2041	0,1332	0,0738	2

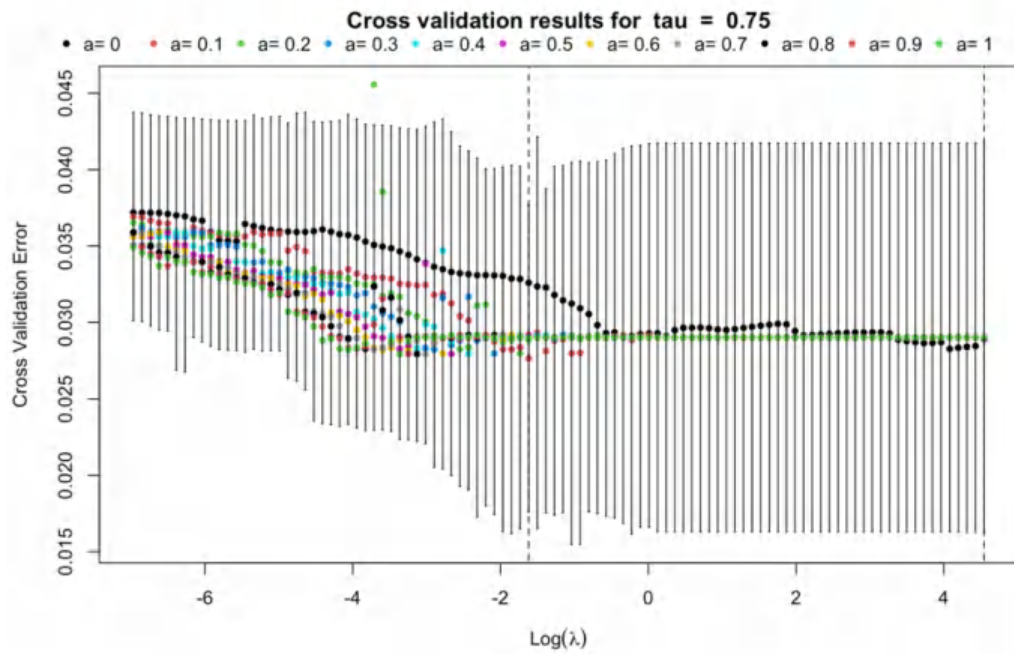


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Lampiran 7. Plot Parameter Regularisasi *Cross-Validation* Tiap Kuantil

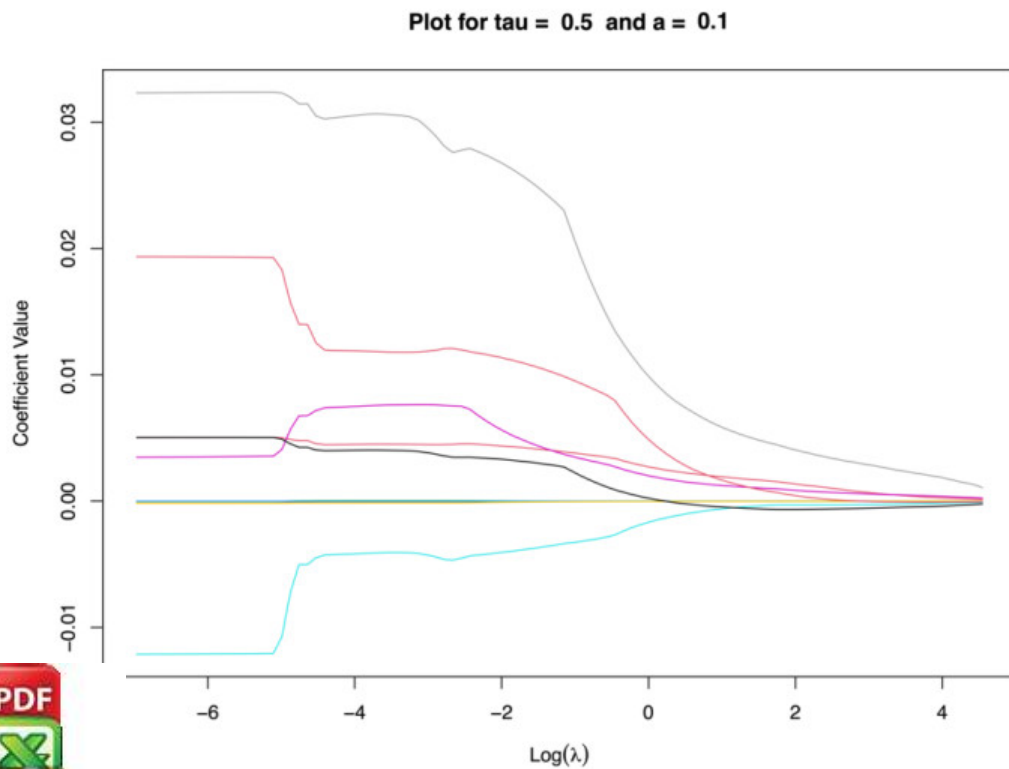
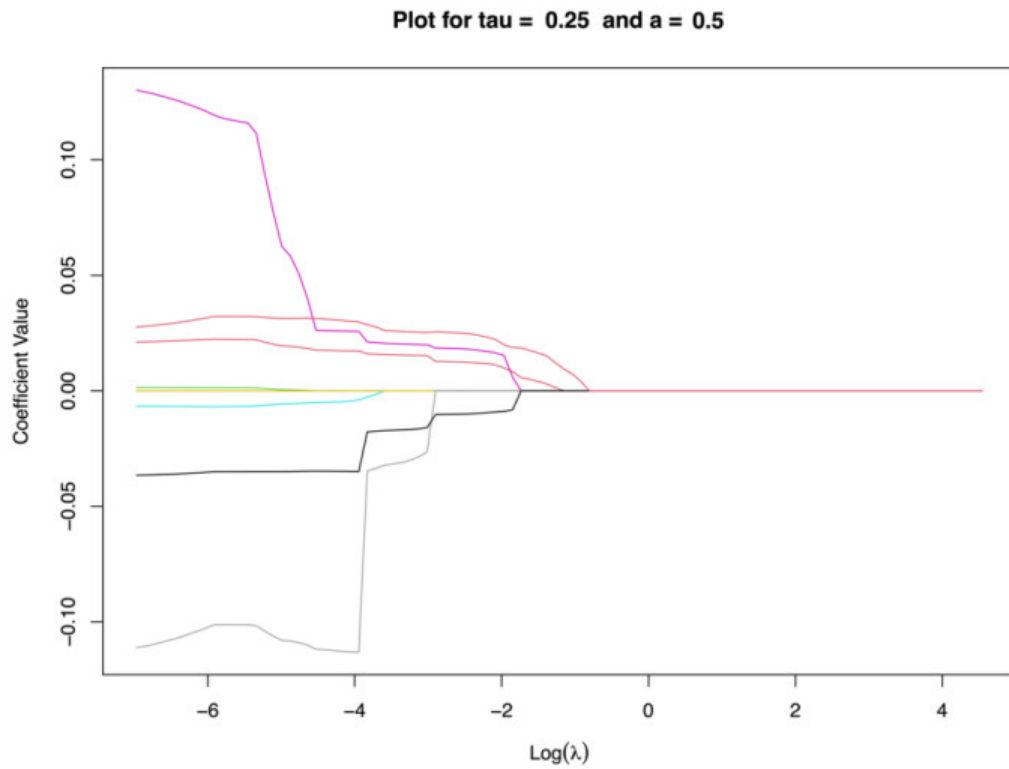


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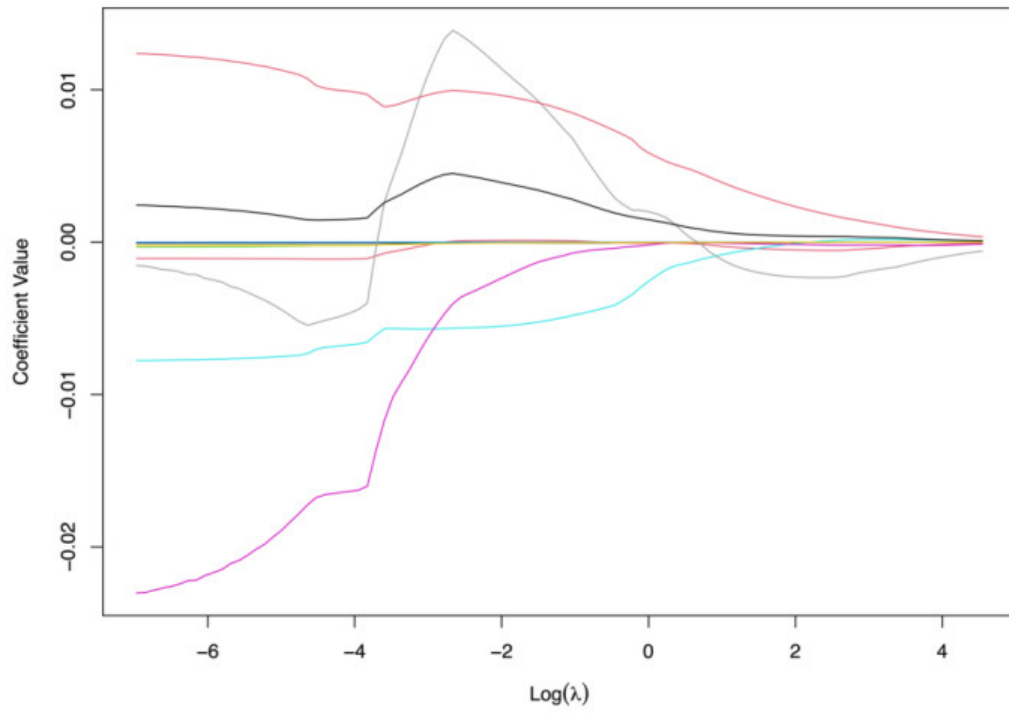


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Lampiran 8. Plot Penyusutan Koefisien terhadap nilai $\log(\lambda)$ untuk tiap kuantil

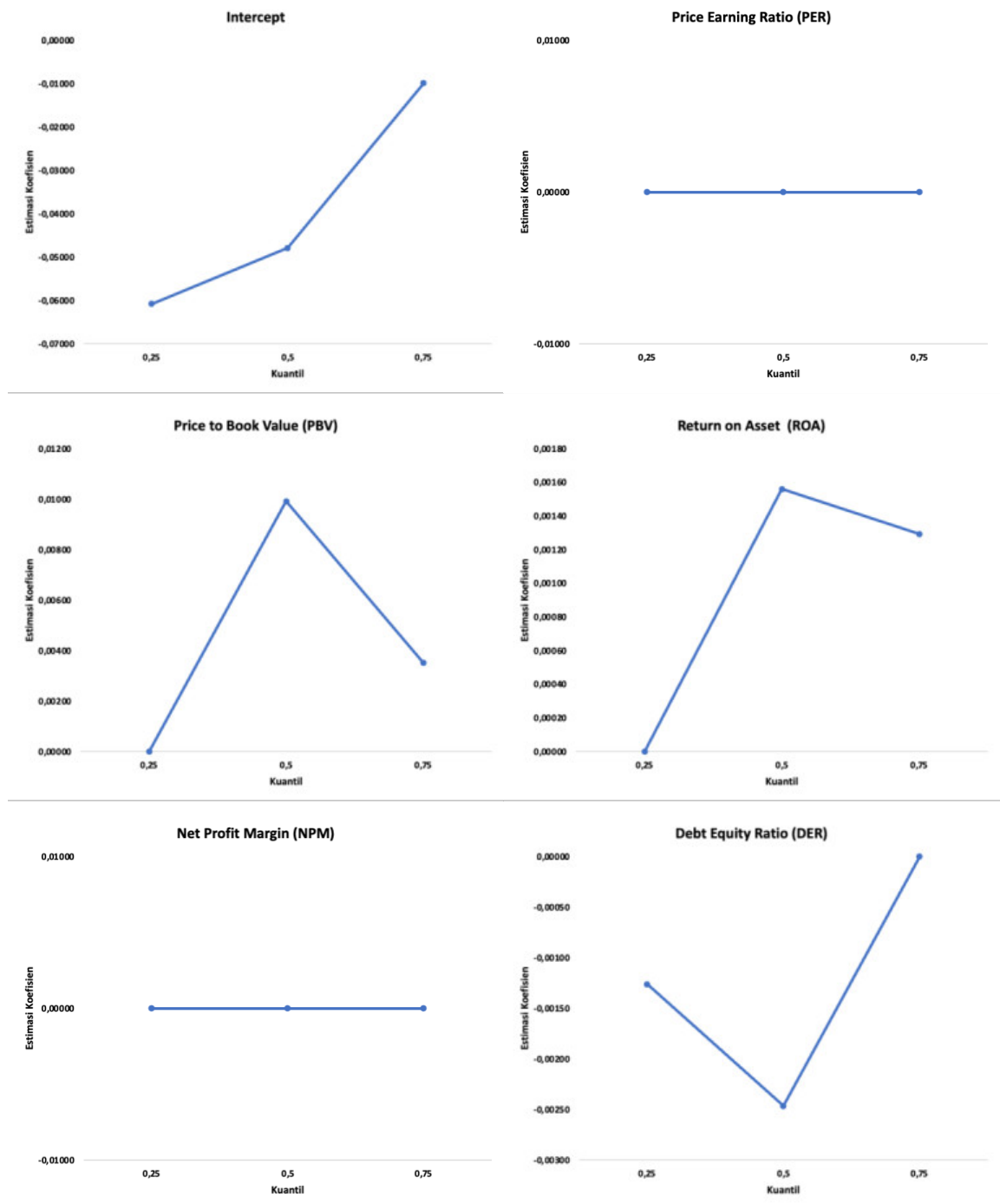


Plot for tau = 0.75 and a = 0.1

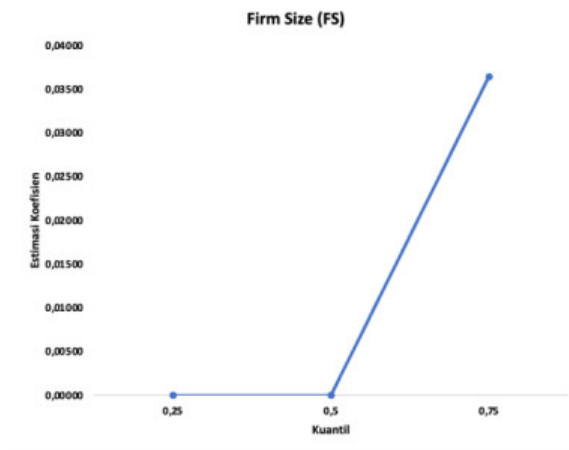
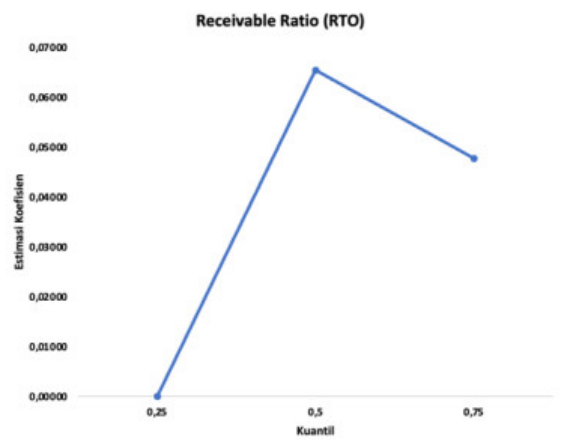
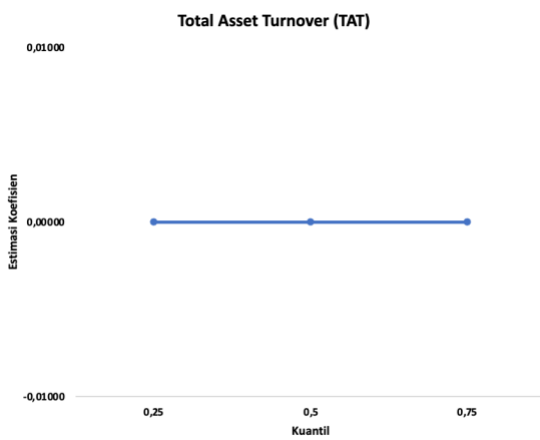
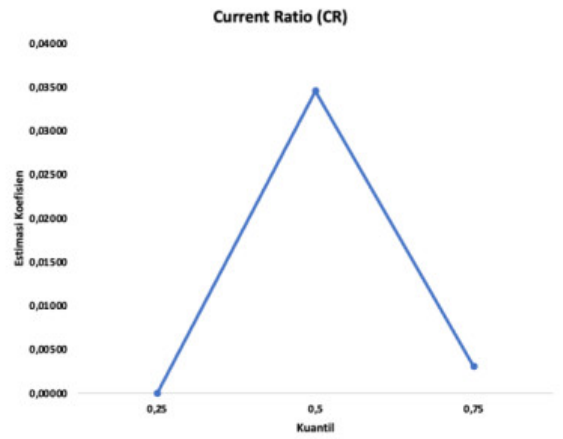
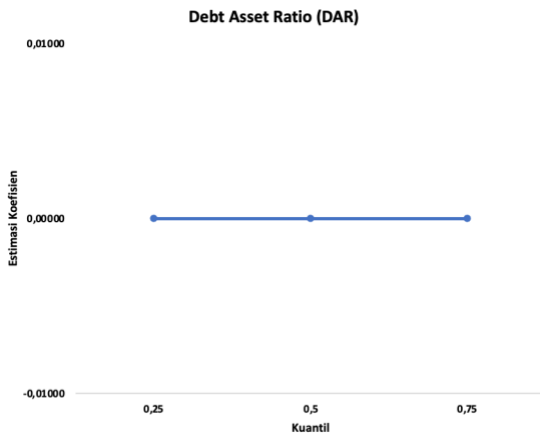


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Lampiran 9. Plot Estimasi Koefisien terhadap nilai τ



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