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LAMPIRAN

Lampiran 1. Data Penelitian

Tahun	Bulan	IHSG	Inflasi	Kurs	Suku Bunga
2016	Januari	16466.3000	4.1400	13819.7500	7.2500
	Februari	16516.5000	4.4200	13448.2000	7.0000
	Maret	17685.0900	4.4500	13127.1400	6.7500
	April	17773.6400	3.6000	13113.9000	6.7500
	Mei	17787.2000	3.3300	13352.6000	6.7500
	Juni	17929.9900	3.4500	13288.4100	6.5000
	Juli	18432.2400	3.2100	13053.1200	6.5000
	Agustus	18400.8800	2.7900	13099.0900	5.2500
	September	18308.1500	3.0700	13052.7100	5.0000
	Oktober	18142.4200	3.3100	12952.2400	4.7500
	November	19123.5800	3.5800	13243.9500	4.7500
	Desember	19762.6000	3.0200	13350.5700	4.7500
2017	Januari	19864.0900	3.4900	13291.7600	4.7500
	Februari	20812.2400	3.8300	13273.8400	4.7500
	Maret	20663.2200	3.6100	13278.5000	4.7500
	April	20940.5100	4.1700	13239.8900	4.7500
	Mei	21008.6500	4.3300	13256.6000	4.7500
	Juni	21349.6300	4.3700	13231.8800	4.7500
	Juli	21891.1200	3.8800	13275.1000	4.7500
	Agustus	21948.1000	3.8200	13274.8200	4.5000
	September	22405.0900	3.7200	13236.9500	4.2500
	Oktober	23377.2400	3.5800	13458.3200	4.2500
	November	24272.3500	3.3000	13459.3600	4.2500
	Desember	24719.2200	3.6100	13488.2100	4.2500
2018	Januari	26149.3900	3.2500	13313.3600	4.2500
	Februari	25029.2000	3.1800	13522.1600	4.2500
	Maret	24103.1100	3.4000	13689.2900	4.2500
	April	24163.1500	3.4100	13733.8600	4.2500
	Mei	24415.8400	3.2300	13989.4000	4.7500
	Juni	24271.4100	3.1200	13965.9300	5.2500
	Juli	25415.1900	3.1800	14342.3600	5.2500
	Agustus	25964.8200	3.2000	14487.1400	5.5000
	September	26458.3100	2.8800	14794.4700	5.7500
	Oktober	25115.7600	3.1600	15103.0000	5.7500
	November	25538.4600	3.2300	14623.3300	6.0000
	Desember	23327.4600	3.1300	14424.4200	6.0000

Lampiran 1. Data Penelitian (Lanjutan)

Tahun	Bulan	IHSG	Inflasi	Kurs	Suku Bunga
2019	Januari	24999.6700	2.8200	14092.3600	6.0000
	Februari	25916.0000	2.5700	13965.0500	6.0000
	Maret	25928.6800	2.4800	14139.9000	6.0000
	April	26592.9100	2.8300	14071.8400	6.0000
	Mei	24815.0400	3.3200	14320.8600	6.0000
	Juni	26599.9600	3.2800	14155.3300	6.0000
	Juli	26864.2700	3.3200	13973.5700	5.7500
	Agustus	26403.2800	3.4900	14171.0500	5.5000
	September	26916.8300	3.3900	14040.6200	5.2500
	Oktober	27046.2300	3.1300	14046.9200	5.0000
	November	28051.4100	3.0000	13998.3700	5.0000
	Desember	28538.4400	2.7200	13947.3700	5.0000
2020	Januari	28256.0300	2.6800	13663.5700	5.0000
	Februari	25409.3600	2.9800	13707.2700	4.7500
	Maret	21917.1600	2.9600	15118.6000	4.5000
	April	24345.7200	2.6700	15788.0900	4.5000
	Mei	25383.1100	2.1900	14831.6600	4.5000
	Juni	25812.8800	1.9600	14124.9800	4.2500
	Juli	26428.3200	1.5400	14509.5000	4.0000
	Agustus	28430.0500	1.3200	14650.8800	4.0000
	September	27781.7000	1.4200	14773.7200	4.0000
	Oktober	26501.6000	1.4400	14675.3900	4.0000
	November	29638.6400	1.5900	14165.6300	3.7500
	Desember	30606.4800	1.6800	14102.2200	3.7500
2021	Januari	29982.6200	1.5500	13991.5900	3.7500
	Februari	30932.3700	1.3800	13971.8900	3.5000
	Maret	32981.5500	1.3700	14345.3100	3.5000
	April	33874.8500	1.4200	14485.3900	3.5000
	Mei	34529.4500	1.6800	14251.5800	3.5000
	Juni	34502.5100	1.3300	14266.5400	3.5000
	Juli	34935.4700	1.5200	14438.6400	3.5000
	Agustus	35360.7300	1.5900	14325.7100	3.5000
	September	33843.9200	1.6000	14185.6700	3.5000
	Oktober	35819.5600	1.6600	14127.4600	3.5000
	November	34483.7200	1.7500	14192.1900	3.5000
	Desember	36338.3000	1.8700	14257.2700	3.5000

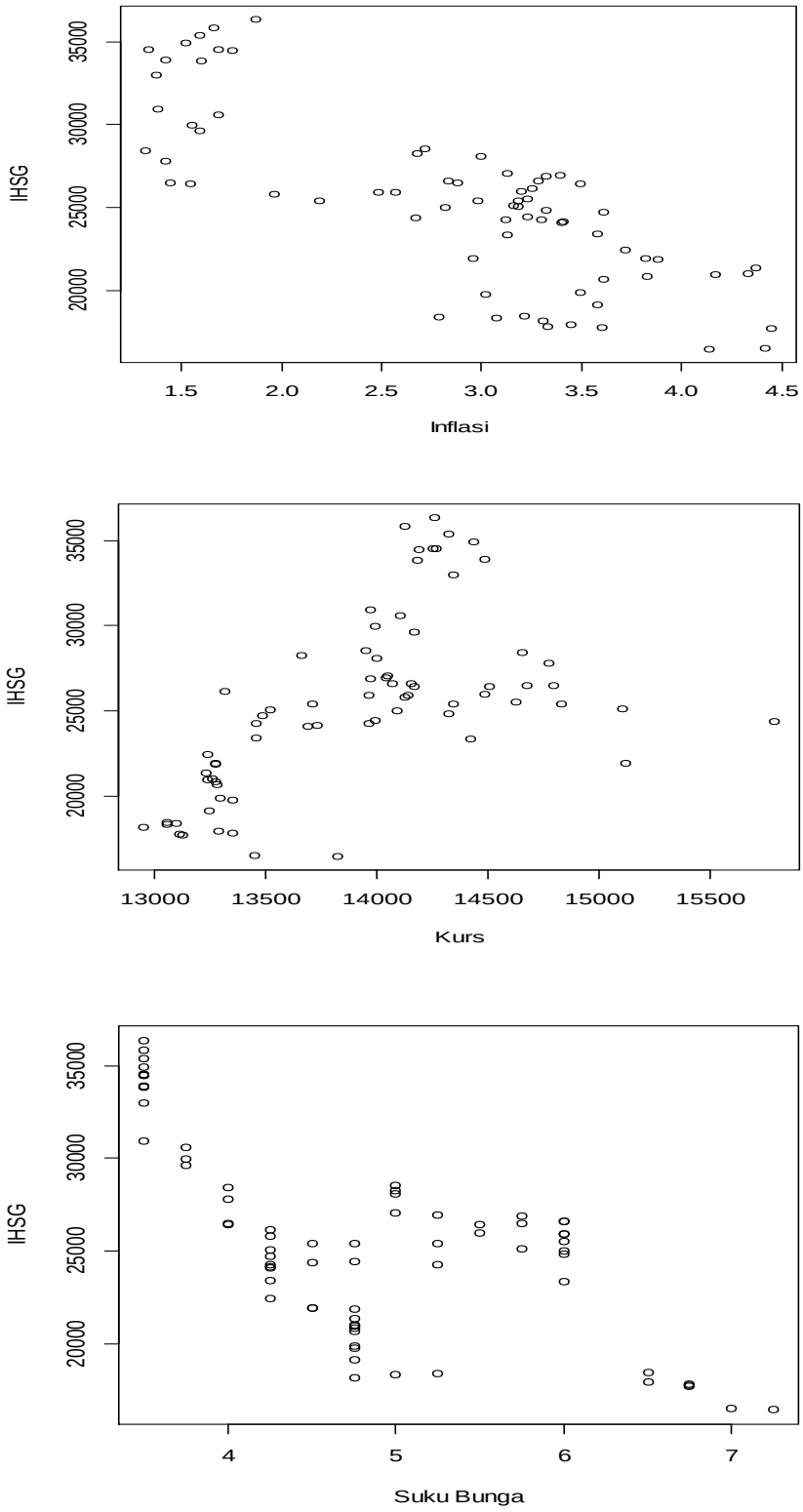
Lampiran 2. Data Penelitian Setelah Standarisasi

IHSG	Inflasi	Kurs	Suku Bunga
-1.7319	1.4281	-0.1766	2.3948
-1.7222	1.7406	-0.8059	2.1460
-1.4947	1.7740	-1.3496	1.8972
-1.4775	0.8254	-1.3721	1.8972
-1.4749	0.5241	-0.9678	1.8972
-1.4471	0.6580	-1.0765	1.6484
-1.3493	0.3901	-1.4750	1.6484
-1.3554	-0.0786	-1.3971	0.4043
-1.3735	0.2339	-1.4757	0.1555
-1.4057	0.5018	-1.6458	-0.0933
-1.2148	0.8031	-1.1518	-0.0933
-1.0904	0.1781	-0.9712	-0.0933
-1.0706	0.7026	-1.0708	-0.0933
-0.8861	1.0821	-1.1012	-0.0933
-0.9151	0.8366	-1.0933	-0.0933
-0.8612	1.4616	-1.1587	-0.0933
-0.8479	1.6401	-1.1304	-0.0933
-0.7815	1.6848	-1.1722	-0.0933
-0.6761	1.1379	-1.0990	-0.0933
-0.6651	1.0709	-1.0995	-0.3421
-0.5761	0.9593	-1.1637	-0.5909
-0.3869	0.8031	-0.7887	-0.5909
-0.2127	0.4906	-0.7870	-0.5909
-0.1257	0.8366	-0.7381	-0.5909
0.1526	0.4348	-1.0342	-0.5909
-0.0654	0.3567	-0.6806	-0.5909
-0.2456	0.6022	-0.3976	-0.5909
-0.2340	0.6134	-0.3221	-0.5909
-0.1848	0.4125	0.1107	-0.0933
-0.2129	0.2897	0.0710	0.4043
0.0097	0.3567	0.7085	0.4043
0.1167	0.3790	0.9537	0.6531
0.2127	0.0219	1.4742	0.9019
-0.0486	0.3343	1.9968	0.9019
0.0337	0.4125	1.1844	1.1508
-0.3966	0.3009	0.8475	1.1508

Lampiran 2. Data Penelitian Setelah Standarisasi (Lanjutan)

IHSG	Inflasi	Kurs	Suku Bunga
-0.0712	-0.0451	0.2851	1.1508
0.1072	-0.3241	0.0695	1.1508
0.1096	-0.4246	0.3656	1.1508
0.2389	-0.0339	0.2503	1.1508
-0.1071	0.5129	0.6721	1.1508
0.2403	0.4683	0.3918	1.1508
0.2917	0.5129	0.0839	0.9019
0.2020	0.7026	0.4184	0.6531
0.3020	0.5910	0.1975	0.4043
0.3271	0.3009	0.2081	0.1555
0.5228	0.1558	0.1259	0.1555
0.6176	-0.1567	0.0395	0.1555
0.5626	-0.2014	-0.4411	0.1555
0.0086	0.1335	-0.3671	-0.0933
-0.6711	0.1111	2.0232	-0.3421
-0.1984	-0.2125	3.1571	-0.3421
0.0035	-0.7482	1.5372	-0.3421
0.0871	-1.0049	0.3403	-0.5909
0.2069	-1.4736	0.9916	-0.8397
0.5965	-1.7192	1.2310	-0.8397
0.4703	-1.6076	1.4391	-0.8397
0.2211	-1.5852	1.2725	-0.8397
0.8317	-1.4178	0.4092	-1.0886
1.0200	-1.3174	0.3018	-1.0886
0.8986	-1.4625	0.1144	-1.0886
1.0835	-1.6522	0.0811	-1.3374
1.4823	-1.6634	0.7135	-1.3374
1.6561	-1.6076	0.9508	-1.3374
1.7835	-1.3174	0.5548	-1.3374
1.7783	-1.7080	0.5801	-1.3374
1.8626	-1.4960	0.8716	-1.3374
1.9453	-1.4178	0.6803	-1.3374
1.6501	-1.4067	0.4431	-1.3374
2.0346	-1.3397	0.3445	-1.3374
1.7746	-1.2393	0.4542	-1.3374
2.1356	-1.1053	0.5644	-1.3374

Lampiran 3. *Scatterplot* Variabel Dependen dengan Variabel Independen



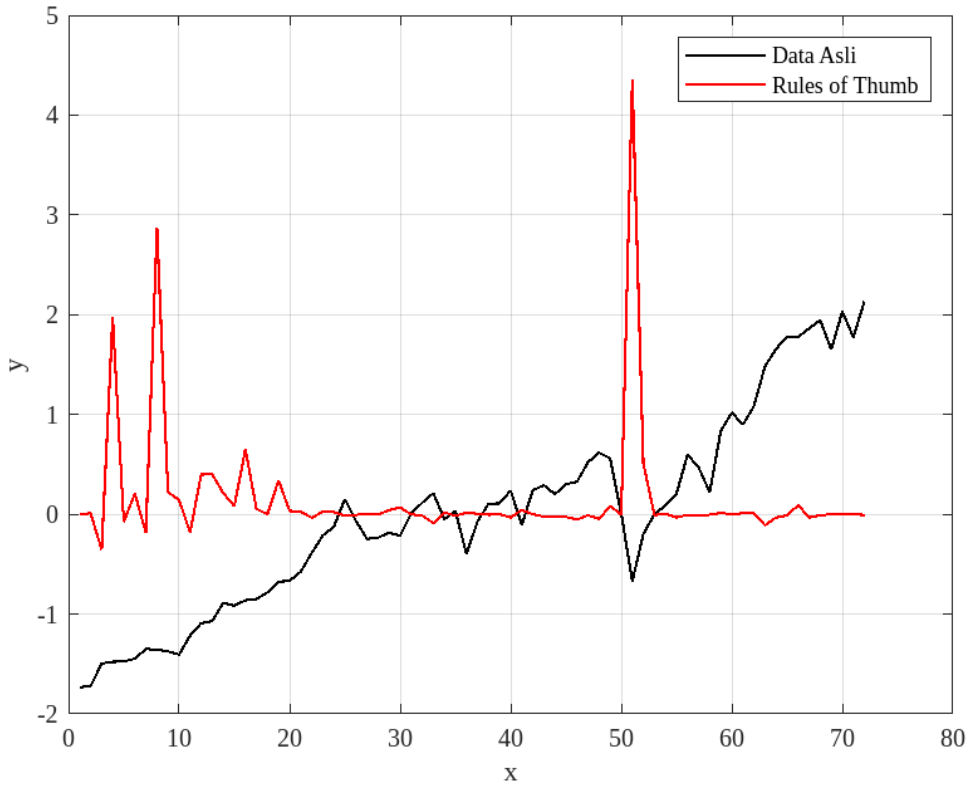
Lampiran 4. Hasil Output Pemilihan *Bandwidth* Optimum

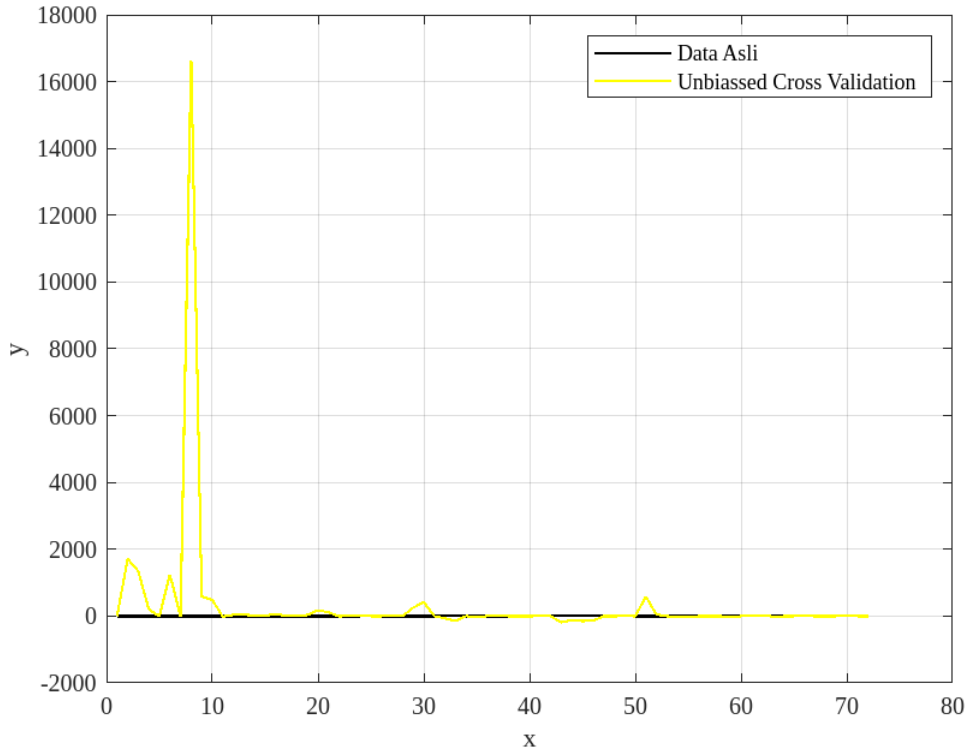
```
> #Pemilihan Bandwidth Rule of Thumb
> h.amise(x1, deriv.order = 0, kernel = "gaussian")

Call:        Aymptotic Mean Integrated Squared Error

Derivative order = 0
Data: x1 (72 obs.); Kernel: gaussian
AMISE = 0.007906751;      Bandwidth 'h' = 0.9697688

> h.amise(x2, deriv.order = 0, kernel = "gaussian")

Call:        Aymptotic Mean Integrated Squared Error

Derivative order = 0
Data: x2 (72 obs.); Kernel: gaussian
AMISE = 0.00774558; Bandwidth 'h' = 0.970737

> h.amise(x3, deriv.order = 0, kernel = "gaussian")

Call:        Aymptotic Mean Integrated Squared Error

Derivative order = 0
Data: x3 (72 obs.); Kernel: gaussian
AMISE = 0.00779172; Bandwidth 'h' = 0.9706093

> #Pemilihan Bandwidth Unbiased Cross Validation
> h.ucv(x1, deriv.order =0, kernel = "gaussian")

Call:        Unbiased Cross-Validation

Derivative order = 0
Data: x1 (72 obs.); Kernel: gaussian
Min UCV = -0.3581781;     Bandwidth 'h' = 0.2060764

> h.ucv(x2, deriv.order =0, kernel = "gaussian")

Call:        Unbiased Cross-Validation

Derivative order = 0
Data: x2 (72 obs.); Kernel: gaussian
Min UCV = -0.3079381;     Bandwidth 'h' = 0.2136883

> h.ucv(x3, deriv.order =0, kernel = "gaussian")

Call:        Unbiased Cross-Validation

Derivative order = 0
Data: x3 (72 obs.); Kernel: gaussian
Min UCV = -0.7997863;     Bandwidth 'h' = 0.05150188
```

Lampiran 4. Hasil *Output* Pemilihan *Bandwidth* Optimum (Lanjutan)

```
> #Pemilihan Bandwidth Biased Cross Validation
> h.bcv(x1, whichbcv = 1, deriv.order = 0, kernel = "gaussian")

Call:        Biased Cross-Validation 1

Derivative order = 0
Data: x1 (72 obs.); Kernel: gaussian
Min BCV = 0.01287982;     Bandwidth 'h' = 0.9367079

> h.bcv(x2, whichbcv = 1, deriv.order = 0, kernel = "gaussian")

Call:        Biased Cross-Validation 1

Derivative order = 0
Data: x2 (72 obs.); Kernel: gaussian
Min BCV = 0.01027291;     Bandwidth 'h' = 0.7307837

> h.bcv(x3, whichbcv = 1, deriv.order = 0, kernel = "gaussian")

Call:        Biased Cross-Validation 1

Derivative order = 0
Data: x3 (72 obs.); Kernel: gaussian
Min BCV = 0.009383405;    Bandwidth 'h' = 0.5656257

> #Pemilihan Bandwidth Complete Cross Validation
> h.ccv(x1, deriv.order = 0, kernel = "gaussian")

Call:        Complete Cross-Validation

Derivative order = 0
Data: x1 (72 obs.); Kernel: gaussian
Min CCV = 0.02079877;     Bandwidth 'h' = 0.1670205

> h.ccv(x2, deriv.order = 0, kernel = "gaussian")

Call:        Complete Cross-Validation

Derivative order = 0
Data: x2 (72 obs.); Kernel: gaussian
Min CCV = 0.02361105;     Bandwidth 'h' = 0.2393147

> h.ccv(x3, deriv.order = 0, kernel = "gaussian")

Call:        Complete Cross-Validation

Derivative order = 0
Data: x3 (72 obs.); Kernel: gaussian
Min CCV = 0.01487237;     Bandwidth 'h' = 0.483298
```

Lampiran 5. Kurva Estimasi Data Asli dengan Metode Pemilihan *Bandwidth*





Lampiran 5. Kurva Estimasi Data Asli dengan Metode Pemilihan *Bandwidth* (Lanjutan)