

UJI ASUMSI KLASIK

Uji Asumsi Klasik merupakan persyaratan statistik yang harus dilakukan pada analisis regresi linear berganda. Uji Asumsi Klasik digunakan untuk memastikan persamaan regresi yang difungsikan tepat dan valid. Sebelum melakukan analisa regresi berganda dan pengujian hipotesis, maka harus melakukan beberapa uji asumsi klasik yang bertujuan untuk mengetahui apakah model regresi yang digunakan adusah terbebas dari penyimpangan asumsi dan memenuhi ketentuan untuk mendapatkan linier yang baik.

Jenis – Jenis Uji Asumsi Klasik

- **Uji Normalitas**
Uji ini digunakan untuk melihat apakah nilai tersebut berdistribusi normal atau tidak.
- **Uji Autokorelasi**
Uji ini digunakan untuk melihat apakah terjadi korelasi antara suatu periode (t) dengan periode sebelumnya (t-1). Uji Autokorelasi hanya dilakukan pada data time series (data yang dikumpulkan dengan waktu yang bertahap. Contohnya data detak jantung peminat, data pelanggan produk perbulan) dan tidak perlu pada data cross section (data yang dikumpulkan pada waktu yang bersamaan terhadap banyak subjek)
- **Uji Multikolineritas**
Uji ini digunakan untuk melihat ada atau tidaknya korelasi yang tinggi antara variabel-variabel bebas(independen) dalam suatu model regresi linear berganda. Jika ada korelasi yang tinggi diantara variabel- variabel bebasnya, maka hubungan antara variabel bebas terhadap variabel terikat menjadi terganggu. Beberapa alternative cara untuk mengatasi masalah multikolineritas yaitu Mengganti atau mengeluarkan variabel yang mempunyai korelasi yang tinggi, Menambah jumlah observasi, dan Mentransformasikan data ke bentuk lain.
- **Uji Heteroskedastisitas**
Uji ini digunakan untuk menguji apakah terdapat ketidaksamaan varians dari residual pada suatu pengamatan ke pengamatan lainnya. Residual yaitu selisih antara nilai yang diamati dengan nilai yang diprediksi. Dasar pengambilan keputusan uji heteroskedastisitas :
 1. Jika terdapat pola tertentu seperti titik- titik yang ada membentuk pola tertentu yang teratur seperti bergelombang, melebar kemudian menyempit, maka menunjukkan bahwa terjadi heteroskedastisitas
 2. Jika tidak terdapat pola yang jelas, maupun titik- titik yang menyebar diatas dan dibawah angka 0 pada sumbu Y, maka tidak terjadi heteroskedastisitas.Solusi jika model menyalahi uji heteroskedastisitas adalah dengan mentransformasikan kedalam bentuk logaritma, yang hanya dapat dilakukan jika semua data bernilai positif. Atau dapat juga dilakukan dengan membagi semua variabel dengan variabel yang mengalami gangguan heteroskedastisitas.

Rumus Uji Asumsi Klasik Manual

Yicheng Fang



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