

LAMPIRAN 4 : HASIL REGRESI 1

$$PBV = \alpha + \beta_1ROE + \beta_2SIZE + \beta_3KM + \beta_4CSR + e$$

UJI STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	65	0,011	0,555	0,187	0,12262
ROE	65	-0,950	1,761	0,359	0,43925
SIZE	65	1358,464	31697142,00	3729166,00	6848830,00
KM	65	0,003	24,600	6,575	7,032
CSR	65	8,790	28,571	16,213	6,009
Valid N (listwise)	65				

UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		65
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,10324534
	Most Extreme Differences	
	Absolute	,102
	Positive	,102
	Negative	-,062
Test Statistic		,102
Asymp. Sig. (2-tailed)		,088 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

UJI AUTOKORELASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,540 ^a	,291	,244	,10663133	1,964

a. Predictors: (Constant), CSRD, PROF, KM, SIZE

b. Dependent Variable: PBV

UJI MULTIKOLINEARITAS

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,933	,232		4,023	,000		
	ROE	-,165	,082	-,219	-2,002	,050	,983	1,017
	SIZE	-,030	,009	-,424	-3,498	,001	,806	1,241
	KM	,003	,002	,177	1,529	,132	,886	1,129
	CSRD	,005	,002	,243	2,113	,039	,893	1,120

a. Dependent Variable: PBV

UJI HETEROSKEDASTISITAS

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,348	,114		3,050	,003
	PROF	,026	,041	,078	,639	,525
	SIZE	-,011	,004	-,339	-2,505	,015
	KM	,000	,001	-,044	-,343	,733
	CSRD	,002	,001	,222	1,729	,089

a. Dependent Variable: ABS_RES1

UJI PARK

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	17,376	12,313		1,411	,163
	PROF	,050	1,357	,005	,037	,971
	KM	-,028	,033	-,111	-,845	,402
	CSRD	,061	,036	,218	1,678	,099
	Ln_SIZE	-7,112	3,738	-,258	-1,903	,062

a. Dependent Variable: Ln_RES2

KOEFSIEN DETERMINASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,540 ^a	,291	,244	,10663133	1,964

a. Predictors: (Constant), CSRD, PROF, KM, SIZE

b. Dependent Variable: PBV

UJI F

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,280	4	,070	6,163	,000 ^b
	Residual	,682	60	,011		
	Total	,962	64			

a. Dependent Variable: PBV

b. Predictors: (Constant), CSRD, PROF, KM, SIZE

UJI T

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,933	,232		4,023	,000		
	PROF	-,165	,082	-,219	-2,002	,050	,983	1,017
	SIZE	-,030	,009	-,424	-3,498	,001	,806	1,241
	KM	,003	,002	,177	1,529	,132	,886	1,129
	CSRD	,005	,002	,243	2,113	,039	,893	1,120

a. Dependent Variable: PBV

LAMPIRAN 5 : REGRESI 2

$$PBV = \alpha + \beta_1ROE + \beta_2SIZE + \beta_3KM + \beta_4CSR + \beta_5ROE*CSR + \beta_6SIZE*CSR + \beta_7KM*CSR$$

UJI STATISTIK DEFKRIPTIF

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	65	0,011	0,555	0,187	0,12262
ROE	65	-0,950	1,761	0,359	0,43925
SIZE	65	1358,464	31697142,00	3729166,00	6848830,00
KM	65	0,003	24,600	6,575	7,032
CSR	65	8,790	28,571	16,213	6,009
ROE_CSR	65	-1,566	39,281	5,196	7,43472978
SIZE_CSR	65	38.813.261.397,806	835.968.695.165.460,000	79.042.744.219.905,100	1,738555555
KM_CSR	65	0,07911	609,230853	104,402799	129,3819943
Valid N (listwise)	65				

UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		65
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,08901513
Most Extreme Differences	Absolute	,099
	Positive	,099
	Negative	-,060
Test Statistic		,099
Asymp. Sig. (2-tailed)		,189 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

UJI AUTOKORELASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,688 ^a	,473	,408	,09432274	1,790

a. Predictors: (Constant), KM_CSRD, PROF_CSRD, SIZE_CSRD, SIZE, KM, PROF, CSRD

b. Dependent Variable: PBV

UJI MULTIKOLINEARITAS

		Coefficients ^a						
		Unstandardized Coefficients		Standardized Coefficients			Collinearity Statistics	
Model		B	Std. Error	Beta	t	Sig.	Tolerance	VIF
1	(Constant)	-,217	,604		-,359	,721		
	PROF	,545	,375	,725	1,453	,152	,037	26,952
	SIZE	,013	,022	,183	,580	,564	,093	10,809
	KM	-,010	,005	-,589	-1,954	,056	,102	9,824
	CSR D	,053	,028	2,733	1,888	,064	,004	226,688
	PROF_CS RD	-,042	,023	-,931	-1,832	,072	,036	27,927
	SIZE_CS RD	-,002	,001	-2,737	-1,744	,087	,004	266,432
	KM_CS RD	,001	,000	,788	2,513	,015	,094	10,649

a. Dependent Variable: PBV

UJI HETEROSKEDASTISITAS

		Unstandardized Coefficients		Standardized Coefficients		
Model		B	Std. Error	Beta	t	Sig.
1	(Constant)	,549	,311		1,767	,083
	PBV	,086	,068	,215	1,268	,210
	PROF	,330	,196	1,093	1,677	,099
	SIZE	-,018	,011	-,637	-1,567	,123
	KM	-,001	,003	-,120	-,301	,765
	CSR D	-,026	,015	-3,322	-1,737	,088
	PROF_CS RD	-,020	,012	-1,091	-1,628	,109
	SIZE_CS RD	,001	,001	3,635	1,761	,084
	KM_CS RD	-2,466E-5	,000	-,065	-,154	,878

a. Dependent Variable: ABS_RES2

UJI KOEFISIEN DETERMINASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,688 ^a	,473	,408	,09432274	1,790

a. Predictors: (Constant), KM_CSRD, PROF_CSRD, SIZE_CSRD, SIZE, KM, PROF, CSRD

b. Dependent Variable: PBV

UJI F

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,455	7	,065	7,312	,000 ^b
	Residual	,507	57	,009		
	Total	,962	64			

a. Dependent Variable: PBV

b. Predictors: (Constant), KM_CSRD, PROF_CSRD, SIZE_CSRD, SIZE, KM, PROF, CSRD

UJI T

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,217	,604		-,359	,721
	PROF	,545	,375	,725	1,453	,152
	SIZE	,013	,022	,183	,580	,564
	KM	-,010	,005	-,589	-1,954	,056
	CSRD	,053	,028	2,733	1,888	,064
	PROF_CS RD	-,042	,023	-,931	-1,832	,072
	SIZE_CSR D	-,002	,001	-2,737	-1,744	,087
	KM_CSRD	,001	,000	,788	2,513	,015