

Lampiran 1

Data Penelitian

		Th	ROA	FDR	NPF net	GCG	Reverse GCG	BOPO	CAR
1	BNI Syariah	2011	1.2900	78.60000	2.420000	1.670000	3.330000	90.890000	20.670000
2	BNI Syariah	2012	1.4800	84.99000	1.420000	1.250000	3.750000	88.790000	14.220000
3	BNI Syariah	2013	1.3700	97.86000	1.130000	1.300000	3.700000	88.110000	16.540000
4	BNI Syariah	2014	1.2700	92.58000	1.040000	2.250000	2.750000	89.800000	18.760000
5	BNI Syariah	2015	1.4300	91.94000	1.460000	2.220000	2.780000	89.630000	18.160000
6	BRI Syariah	2011	0.2000	90.55000	2.120000	1.550000	3.450000	99.560000	14.740000
7	BRI Syariah	2012	1.1900	100.96000	1.840000	1.380000	3.620000	86.630000	11.350000
8	BRI Syariah	2013	1.1500	102.70000	3.260000	1.350000	3.650000	90.420000	14.490000
9	BRI Syariah	2014	0.0800	93.90000	3.650000	1.500000	3.500000	99.770000	12.890000
10	BRI Syariah	2015	0.0760	84.16000	3.890000	1.500000	3.500000	93.790000	13.940000
11	BCA syariah	2011	0.9000	78.80000	0.200000	1.900000	3.100000	78.400000	45.900000
12	BCA syariah	2012	0.8000	79.90000	0.100000	1.800000	3.200000	74.100000	31.500000
13	BCA syariah	2013	1.0000	83.50000	0.100000	1.600000	3.400000	74.100000	22.400000
14	BCA syariah	2014	0.8000	91.20000	0.100000	1.200000	3.800000	81.500000	29.600000
15	BCA syariah	2015	1.0000	91.40000	0.700000	1.220000	3.780000	76.300000	34.300000
16	BJB syariah	2011	1.2300	79.61000	0.410000	2.500000	2.500000	84.070000	30.290000
17	BJB syariah	2012	-0.5900	87.99000	2.100000	2.500000	2.500000	110.410000	21.090000
18	BJB syariah	2013	0.9100	97.40000	1.160000	1.700000	3.300000	85.760000	17.990000
19	BJB syariah	2014	0.7200	84.02000	5.840000	1.600000	3.400000	91.010000	15.780000
20	BJB syariah	2015	0.2500	104.75000	6.930000	1.600000	3.400000	98.780000	22.530000
21	BUKOPIN syariah	2011	0.5200	83.66000	1.740000	1.600000	3.400000	93.860000	15.290000
22	BUKOPIN syariah	2012	0.5500	92.29000	4.570000	1.600000	3.400000	91.590000	12.780000
23	BUKOPIN syariah	2013	0.6900	100.29000	4.270000	1.600000	3.400000	92.290000	11.100000
24	BUKOPIN syariah	2014	0.2700	92.89000	4.070000	1.600000	3.400000	96.730000	15.850000
25	BUKOPIN syariah	2015	0.7900	90.56000	2.740000	1.600000	3.400000	91.990000	16.310000
26	Bank Syariah mandiri	2011	1.9500	86.03000	0.950000	1.600000	3.400000	76.440000	14.570000
27	Bank Syariah mandiri	2012	2.2500	94.40000	1.140000	2.250000	2.750000	72.070000	13.820000
28	Bank Syariah mandiri	2013	1.5300	89.37000	2.390000	1.850000	3.150000	74.080000	14.100000
29	Bank Syariah mandiri	2014	0.1700	82.13000	4.290000	2.150000	2.850000	76.290000	14.760000
30	Bank Syariah mandiri	2015	0.5600	81.99000	4.050000	1.250000	3.750000	81.490000	12.850000
31	Mega Syariah	2011	1.5800	83.08000	3.030000	1.825000	3.175000	90.800000	12.030000
32	Mega Syariah	2012	3.8100	88.88000	2.670000	1.600000	3.400000	72.280000	13.510000
33	Mega Syariah	2013	2.3300	93.37000	2.980000	1.900000	3.100000	86.090000	12.990000
34	Mega Syariah	2014	0.2900	93.61000	3.890000	1.800000	3.200000	97.610000	19.260000
35	Mega Syariah	2015	0.3000	98.49000	4.260000	1.540000	3.460000	99.510000	18.740000

36	Maybank Syariah	2011	3.5700	289.20000	4.260000	2.300000	2.700000	55.180000	73.440000
37	Maybank Syariah	2012	2.8800	197.70000	1.250000	2.300000	2.700000	53.770000	63.890000
38	Maybank Syariah	2013	2.8700	152.87000	0.000000	2.170000	2.830000	67.790000	59.410000
39	Maybank Syariah	2014	3.6100	157.77000	4.290000	2.000000	3.000000	69.600000	52.130000
40	Maybank Syariah	2015	20.130 0	110.54000	4.930000	3.000000	2.000000	192.600000	38.400000
41	Panin bank syariah	2011	1.7500	162.97000	0.820000	1.350000	3.650000	74.300000	61.980000
42	Panin bank syariah	2012	3.2900	123.88000	0.190000	1.350000	3.650000	50.760000	32.200000
43	Panin bank syariah	2013	1.0300	90.40000	0.770000	1.350000	3.650000	81.310000	20.830000
44	Panin bank syariah	2014	1.9900	94.04000	0.290000	1.400000	3.600000	68.470000	25.690000
45	Panin bank syariah	2015	1.1400	96.43000	1.940000	2.000000	3.000000	89.290000	20.300000
46	Victoria Syariah	2011	6.9300	46.08000	1.940000	1.690000	3.310000	86.400000	45.200000
47	Victoria Syariah	2012	1.4300	73.77000	2.410000	2.070000	2.930000	87.900000	28.080000
48	Victoria Syariah	2013	0.5000	84.66000	3.310000	1.660000	3.340000	91.950000	18.400000
49	Victoria Syariah	2014	-1.8700	95.91000	4.750000	1.930000	3.070000	143.310000	15.270000
50	Victoria Syariah	2015	-2.3600	95.29000	4.820000	3.000000	2.000000	119.190000	16.140000
51	Muamalat	2011	1.5200	85.18000	1.780000	1.300000	3.700000	85.250000	12.010000
52	Muamalat	2012	1.5400	94.15000	1.810000	1.150000	3.850000	84.470000	11.570000
53	Muamalat	2013	0.2700	99.99000	3.460000	1.150000	3.850000	93.780000	14.430000
54	Muamalat	2014	0.1700	84.14000	4.850000	3.000000	2.000000	97.380000	13.910000
55	Muamalat	2015	0.2000	90.30000	4.200000	3.000000	2.000000	97.410000	12.360000

Lampiran 2

Data Penelitian sebelum Transformasi

obs	H_KNB	I_RLKD	J_RK	K_GCG	L_RTB	M_PMD
1	1.29	78.6	2.42	3.33	87.86	20.67
2	1.48	84.99	1.42	3.75	85.39	14.22
3	1.37	97.86	1.13	3.7	83.94	16.54
4	1.27	92.58	1.04	2.75	85.03	18.76
5	1.43	91.94	1.46	2.78	89.63	18.16
6	0.2	90.55	2.12	3.45	99.56	14.74
7	1.19	100.96	1.84	3.62	86.63	11.35
8	1.15	102.7	3.26	3.65	90.42	14.49
9	0.08	93.9	3.65	3.5	99.77	12.89
10	0.076	84.16	3.89	3.5	93.79	13.94
11	0.9	78.8	0.2	3.1	78.4	45.9
12	0.8	79.9	0.1	3.2	74.1	31.5
13	1	83.5	0.1	3.4	74.1	22.4
14	0.8	91.2	0.1	3.8	81.5	29.6
15	1	91.4	0.7	3.78	76.3	34.3
16	1.23	79.61	0.41	2.5	84.06	30.29
17		87.99	2.1	2.5	110.41	21.09
18	0.91	97.4	1.16	3.3	85.76	17.99
19	0.72	84.02	5.84	3.4	91.01	15.78
20	0.25	104.75	6.93	3.4	98.78	22.53
21	0.52	83.66	1.74	3.4	93.86	15.29
22	0.55	92.29	4.57	3.4	91.59	12.78
23	0.69	100.29	4.27	3.4	92.29	11.1
24	0.27	92.89	4.07	3.4	96.73	15.85
25	0.79	90.56	2.74	3.4	91.99	16.31
26	1.95	86.03	0.95	3.4	76.44	14.57
27	2.25	94.4	1.14	2.75	72.06	13.82
28	1.53	89.37	2.39	3.15	74.08	14.1
29	0.17	82.13	4.29	2.85	76.29	14.76
30	0.56	81.99	4.05	3.75	81.49	12.85
31	1.58	83.08	3.03	3.175	90.8	12.03
32	3.81	88.88	2.67	3.4	72.28	13.51
33	2.33	93.37	2.98	3.1	86.09	12.99
34	0.29	93.61	3.89	3.2	97.61	19.26

35	0.3	98.49	4.26	3.46	99.51	18.74
36	3.57	289.2	4.26	2.7	55.18	73.44
37	2.88	197.7	1.25	2.7	53.77	63.89
38	2.87	152.87		2.83	67.79	59.41
39	3.61	157.77	4.29	3	69.6	52.13
40		110.54	4.93	2	192.6	38.4
41	1.75	162.97	0.82	3.65	74.3	61.98
42	3.29	123.88	0.19	3.65	50.76	32.2
43	1.03	90.4	0.77	3.65	81.31	20.83
44	1.99	94.04	0.29	3.6	68.47	25.69
45	1.14	96.43	1.94	3	89.29	20.3
46	6.93	46.08	1.94	3.31	86.4	45.2
47	1.43	73.77	2.41	2.93	87.9	28.08
48	0.5	84.66	3.31	3.34	91.95	18.4
49		95.91	4.75	3.07	143.31	15.27
50		95.29	4.82	2	119.19	16.14
51	1.52	85.18	1.78	3.7	85.25	12.01
52	1.54	94.15	1.81	3.85	84.47	11.57
53	0.27	99.99	3.46	3.85	93.78	14.43
54	0.17	84.14	4.85	2	97.38	13.91
55	0.2	90.3	4.2	2	97.41	12.36

Lampiran 3

Data yang telah dilakukan transformasi logaritma

obs	B_KNB	C_RLKD	D_RK	E_GCG	F_RTB	G_PMD
1	0.11	1.9	0.38	0.52	1.94	1.32
2	0.17	1.93	0.15	0.57	1.93	1.15
3	0.14	1.99	0.05	0.57	1.92	1.22
4	0.1	1.97	0.02	0.44	1.93	1.27
5	0.16	1.96	0.16	0.44	1.95	1.26
6	-0.7	1.96	0.33	0.54	2	1.17
7	0.08	2	0.26	0.56	1.94	1.05
8	0.06	2.01	0.51	0.56	1.96	1.16
9	-1.1	1.97	0.56	0.54	2	1.11
10	-1.12	1.93	0.59	0.54	1.97	1.14
11	-0.05	1.9	-0.7	0.49	1.89	1.66
12	-0.1	1.9	-1	0.51	1.87	1.5
13	0	1.92	-1	0.53	1.87	1.35
14	-0.1	1.96	-1	0.58	1.91	1.47
15	0	1.96	-0.15	0.58	1.88	1.54
16	0.09	1.9	-0.39	0.4	1.92	1.48
17		1.94	0.32	0.4	2.04	1.32
18	-0.04	1.99	0.06	0.52	1.93	1.26
19	-0.14	1.92	0.77	0.53	1.96	1.2
20	-0.6	2.02	0.84	0.53	1.99	1.35
21	-0.28	1.92	0.24	0.53	1.97	1.18
22	-0.26	1.97	0.66	0.53	1.96	1.11
23	-0.16	2	0.63	0.53	1.97	1.05
24	-0.57	1.97	0.61	0.53	1.99	1.2
25	-0.1	1.96	0.44	0.53	1.96	1.21
26	0.29	1.93	-0.02	0.53	1.88	1.16
27	0.35	1.97	0.06	0.44	1.86	1.14
28	0.18	1.95	0.38	0.5	1.87	1.15
29	-0.77	1.91	0.63	0.45	1.88	1.17
30	-0.25	1.91	0.61	0.57	1.91	1.11
31	0.2	1.92	0.48	0.5	1.96	1.08
32	0.58	1.95	0.43	0.53	1.86	1.13
33	0.37	1.97	0.47	0.49	1.93	1.11

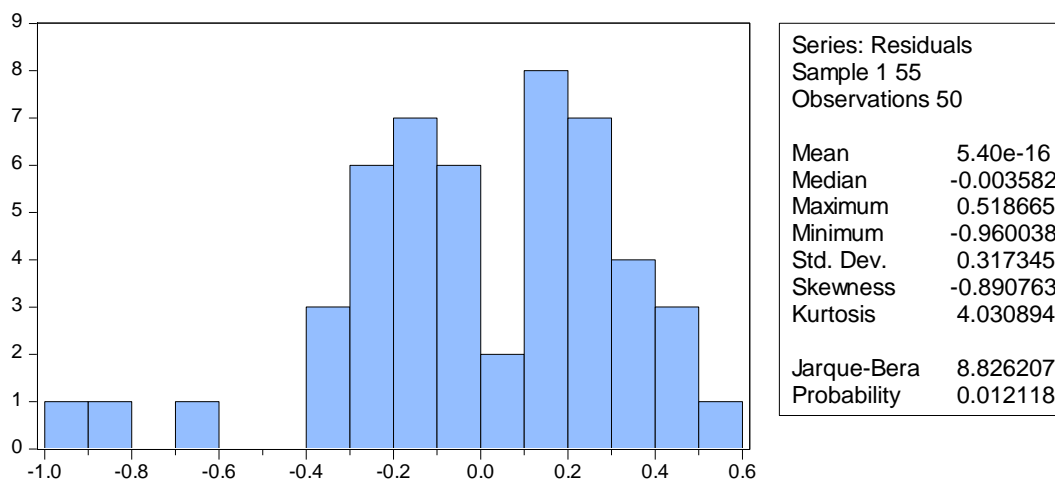
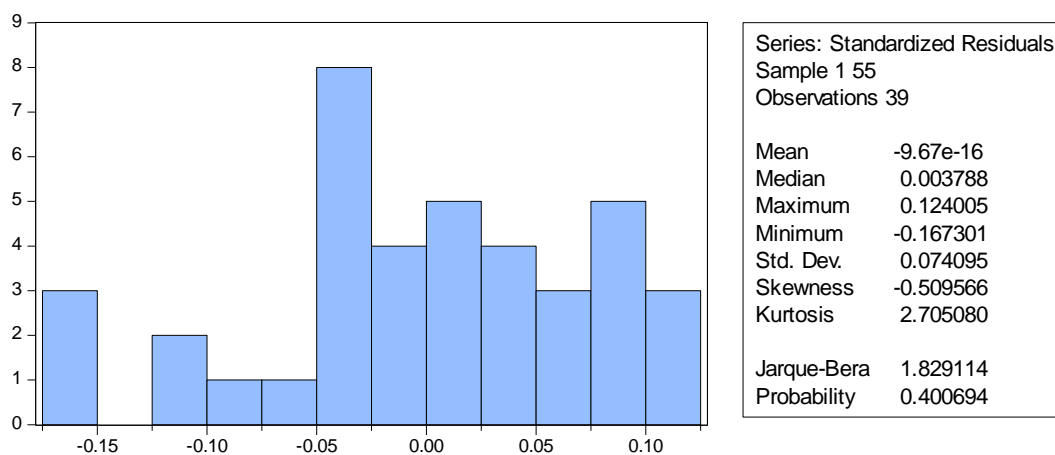
34	-0.54	1.97	0.59	0.51	1.99	1.28
35	-0.52	1.99	0.63	0.54	2	1.27
36	0.55	2.46	0.63	0.43	1.74	1.87
37	0.46	2.3	0.1	0.43	1.73	1.81
38	0.46	2.18		0.45	1.83	1.77
39	0.56	2.2	0.63	0.48	1.84	1.72
40		2.04	0.69	0.3	2.28	1.58
41	0.24	2.21	-0.09	0.56	1.87	1.79
42	0.52	2.09	-0.72	0.56	1.71	1.51
43	0.01	1.96	-0.11	0.56	1.91	1.32
44	0.3	1.97	-0.54	0.56	1.84	1.41
45	0.06	1.98	0.29	0.48	1.95	1.31
46	0.84	1.66	0.29	0.52	1.94	1.66
47	0.16	1.87	0.38	0.47	1.94	1.45
48	-0.3	1.93	0.52	0.52	1.96	1.26
49		1.98	0.68	0.49	2.16	1.18
50		1.98	0.68	0.3	2.08	1.21
51	0.18	1.93	0.25	0.57	1.93	1.08
52	0.19	1.97	0.26	0.59	1.93	1.06
53	-0.57	2	0.54	0.59	1.97	1.16
54	-0.77	1.93	0.69	0.3	1.99	1.14
55	-0.7	1.96	0.62	0.3	1.99	1.09

Lampiran 4

Statistik Deskriptif

	H_KNB	I_RLKD	J_RK	K_GCG	L_RTB	M_PMD
Mean	1.331120	98.61040	2.447600	3.281500	84.12760	22.60860
Median	1.085000	91.30000	2.255000	3.400000	85.92500	16.42500
Maximum	6.930000	289.2000	6.930000	3.850000	99.77000	73.44000
Minimum	0.076000	46.08000	0.100000	2.000000	50.76000	11.10000
Std. Dev.	1.244826	35.80169	1.658437	0.428079	11.64234	14.57960
Skewness	2.226610	3.662188	0.427308	-1.153251	-0.992382	1.974980
Kurtosis	9.673469	18.44115	2.504481	4.272599	3.827706	6.233539
Jarque-Bera	134.0966	608.4910	2.033142	14.45721	9.634141	54.28741
Probability	0.000000	0.000000	0.361834	0.000726	0.008090	0.000000
Sum	66.55600	4930.520	122.3800	164.0750	4206.380	1130.430
Sum Sq. Dev.	75.92995	62806.27	134.7703	8.979312	6641.657	10415.68
Observations	50	50	50	50	50	50

Lampiran 5

Uji Normalitas Jarque – Bera sebelum pembobotan**1. Uji Normalitas Jarque – Bera sebelum pembobotan****2. Uji Normalitas setelah pembobotan**

Lampiran 6

Uji Heterokedestisitas Glejser sebelum dan sesudah**1. Uji Glejser sebelum pembobotan**

Heteroskedasticity Test: Glejser

F-statistic	1.207968	Prob. F(5,44)	0.3213
Obs*R-squared	6.035030	Prob. Chi-Square(5)	0.3028
Scaled explained SS	5.517132	Prob. Chi-Square(5)	0.3561

Test Equation:

Dependent Variable: ARESID

Method: Least Squares

Date: 02/22/17 Time: 16:11

Sample: 1 55

Included observations: 50

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.433980	1.764328	1.946339	0.0580
C_RLKD	-0.608987	0.346068	-1.759733	0.0854
D_RK	0.139353	0.079073	1.762336	0.0850
E_GCG	-0.015200	0.451893	-0.033636	0.9733
F_RTB	-0.989525	0.659492	-1.500436	0.1406
G_PMD	-0.081984	0.175534	-0.467052	0.6428

R-squared	0.120701	Mean dependent var	0.247865
Adjusted R-squared	0.020780	S.D. dependent var	0.194979
S.E. of regression	0.192943	Akaike info criterion	-0.340681
Sum squared resid	1.637981	Schwarz criterion	-0.111239
Log likelihood	14.51704	Hannan-Quinn criter.	-0.253308
F-statistic	1.207968	Durbin-Watson stat	1.642167
Prob(F-statistic)	0.321280		

2. Uji Glejser setelah pembobotan

Heteroskedasticity Test: Glejser

F-statistic	0.322989	Prob. F(4,34)	0.8606
Obs*R-squared	1.427698	Prob. Chi-Square(4)	0.8394
Scaled explained SS	1.204894	Prob. Chi-Square(4)	0.8773

Test Equation:

Dependent Variable: AWRESID

Method: Least Squares

Date: 02/22/17 Time: 16:13

Sample: 1 55

Included observations: 39

Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.056815	0.009191	6.181652	0.0000
C_RLKD*WGT	0.058281	0.145418	0.400781	0.6911
E_GCG*WGT	0.107297	0.175656	0.610834	0.5454
F_RT*WGT	-0.037398	0.097260	-0.384519	0.7030
G_PMD*WGT	-0.074281	0.110670	-0.671191	0.5066
R-squared	0.036608	Mean dependent var		0.058400
Adjusted R-squared	-0.076733	S.D. dependent var		0.044607
S.E. of regression	0.046286	Akaike info criterion		-3.188728
Sum squared resid	0.072843	Schwarz criterion		-2.975451
Log likelihood	67.18019	Hannan-Quinn criter.		-3.112206
F-statistic	0.322989	Durbin-Watson stat		1.594018
Prob(F-statistic)	0.860585			

Uji Multikolinearitas sebelum dan sesudah pembobotan

1. Uji Multikolinearitas sebelum pembobotan

Variance Inflation Factors

Date: 02/22/17 Time: 23:17

Sample: 1 55

Included observations: 50

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	9.377979	4180.925	NA
C_RLKD	0.360805	630.1124	2.040290
D_RK	0.018837	2.269784	1.861846
E_GCG	0.615208	72.86045	1.073356
F_RTb	1.310295	2155.524	2.522382
G_PMD	0.092827	71.06667	1.877908

2. Uji Multikolinearitas setelah pembobotan

Variance Inflation Factors

Date: 02/22/17 Time: 23:20

Sample: 1 55

Included observations: 39

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	3.015089	18600.33	NA
C_RLKD	0.207099	5014.721	4.333138
D_RK	0.024441	1.538091	1.133953
E_GCG	0.092406	124.4437	1.307731
F_RTB	0.325005	7389.854	2.804233
G_PMD	0.037476	372.2569	2.553037

Uji t Statistik sebelum pembobotan

1. Uji t statistik sebelum pembobotan

Dependent Variable: B_KNB

Method: Least Squares

Date: 02/22/17 Time: 23:25

Sample: 1 55

Included observations: 50

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	11.26916	3.062349	3.679908	0.0006
C_RLKD	-1.203323	0.600670	-2.003299	0.0513
D_RK	0.130659	0.137247	0.951999	0.3463
E_GCG	0.778724	0.784352	0.992825	0.3262
F_RTB	-5.117369	1.144681	-4.470562	0.0001
G_PMD	0.347978	0.304676	1.142127	0.2596
R-squared	0.471651	Mean dependent var		-0.055800
Adjusted R-squared	0.411611	S.D. dependent var		0.436587
S.E. of regression	0.334891	Akaike info criterion		0.762143
Sum squared resid	4.934687	Schwarz criterion		0.991586
Log likelihood	-13.05358	Hannan-Quinn criter.		0.849516
F-statistic	7.855647	Durbin-Watson stat		1.448066
Prob(F-statistic)	0.000024			

2. Uji t statistik setelah pembobotan

Dependent Variable: B_KNB
 Method: Least Squares
 Date: 02/22/17 Time: 23:27
 Sample: 1 55
 Included observations: 39
 Weighting series: D_RK
 Weight type: Standard deviation (average scaling)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	12.85305	1.736401	7.402121	0.0000
C_RLKD	-2.105819	0.455082	-4.627344	0.0001
D_RK	-0.390458	0.156336	-2.497546	0.0177
E_GCG	0.314786	0.303984	1.035537	0.3079
F_RTB	-4.738832	0.570092	-8.312396	0.0000
G_PMD	0.319524	0.193588	1.650532	0.1083

Weighted Statistics

R-squared	0.726778	Mean dependent var	0.033853
Adjusted R-squared	0.685381	S.D. dependent var	0.181547
S.E. of regression	0.079510	Akaike info criterion	-2.085228
Sum squared resid	0.208621	Schwarz criterion	-1.829296
Log likelihood	46.66195	Hannan-Quinn criter.	-1.993402
F-statistic	17.55622	Durbin-Watson stat	1.707299
Prob(F-statistic)	0.000000	Weighted mean dep.	0.116969

Unweighted Statistics

R-squared	0.497449	Mean dependent var	-0.102308
Adjusted R-squared	0.421305	S.D. dependent var	0.474466
S.E. of regression	0.360936	Sum squared resid	4.299068
Durbin-Watson stat	1.471194		