

## Lampiran 1

## Data Pembiayaan dan Rentabilitas

Tanggal	Bulan	X1	X2	X3	X4	TA	E	LSLP	LSTP
Jan-10	1	8.252.483	111.414	6.487.043	111.755	22.810.163	1.625.676	35.146	25.604
Feb-10	2	8.541.400	110.881	6.653.078	109.510	23.409.766	1.652.369	71.149	51.743
Mar-10	3	9.058.568	110.316	6.915.135	112.967	23.812.128	1.688.099	119.159	87.388
Apr-10	4	9.180.004	109.493	7.090.678	116.932	24.226.405	1.722.482	165.847	121.687
Mei-10	5	9.528.554	96.496	7.399.710	94.265	24.624.194	1.758.816	215.215	157.934
Jun-10	6	10.261.623	87.963	7.885.962	94.232	26.384.992	1.798.589	268.757	197.598
Jul-10	7	10.627.488	78.269	7.928.911	99.402	26.881.046	1.844.848	331.985	243.790
Agt-10	8	11.030.060	81.961	8.275.123	90.361	27.064.716	1.878.137	379.154	278.484
Sep-10	9	11.256.663	80.775	8.275.818	96.172	28.053.984	1.919.817	435.662	320.049
Okt-10	10	11.549.132	80.169	8.401.984	97.387	28.321.717	1.960.298	490.160	360.411
Nov-10	11	11.935.369	77.102	8.592.264	102.151	29.366.704	1.980.700	534.445	381.000
Des-10	12	12.582.637	76.471	8.715.920	119.734	32.455.189	2.003.022	550.765	403.260
Jan-11	1	12.897.096	73.691	8.776.896	150.436	32.758.602	2.047.005	64.517	43.815
Feb-11	2	13.379.348	72.307	8.841.778	140.961	33.023.452	2.099.340	110.662	81.016
Mar-11	3	14.220.559	72.681	9.254.114	241.437	36.269.321	2.353.379	184.164	134.893
Apr-11	4	14.961.708	71.990	8.963.607	223.566	34.908.613	2.406.096	249.761	182.771
Mei-11	5	15.582.038	70.799	9.246.025	222.542	36.078.648	2.452.775	331.816	229.650
Jun-11	6	16.332.377	69.959	9.792.439	253.977	38.251.696	2.491.375	363.434	270.001
Jul-11	7	16.777.684	68.774	9.804.188	252.396	39.530.310	2.546.791	438.193	325.124
Agt-11	8	17.485.875	68.009	9.857.451	236.175	40.247.225	2.588.202	497.230	366.694
Sep-11	9	17.922.064	66.943	9.891.985	244.142	43.511.837	2.629.961	552.739	409.120
Okt-11	10	18.415.682	66.623	9.818.287	252.415	43.745.747	2.680.023	621.313	460.101
Nov-11	11	19.062.808	66.132	9.799.742	264.435	45.169.878	2.726.657	687.644	506.072
Des-11	12	19.634.874	65.772	9.962.920	265.478	48.694.167	3.068.893	755.337	548.834
Jan-12	1	19.594.952	65.375	9.788.186	267.466	48.704.883	3.140.646	91.604	67.784
Feb-12	2	20.322.171	52.157	9.774.433	272.593	49.432.084	3.212.379	181.893	135.104
Mar-12	3	21.288.992	65.114	9.912.866	291.194	49.616.835	3.266.119	260.445	192.722
Apr-12	4	22.051.944	59.344	9.950.127	288.572	47.205.479	3.328.999	349.738	258.911
Mei-12	5	22.731.021	63.272	10.100.005	378.156	48.458.440	3.403.649	449.385	332.555
Jun-12	6	23.548.541	61.265	10.355.069	278.377	49.703.905	3.467.660	536.238	396.840
Jul-12	7	24.007.343	63.528	10.037.317	276.543	48.898.661	3.533.009	619.785	462.035
Agt-12	8	24.527.700	62.947	9.903.554	267.214	49.755.054	3.598.529	708.456	527.797
Sep-12	9	25.310.046	62.097	10.440.296	265.799	51.203.659	3.667.376	797.898	594.424
Okt-12	10	25.934.504	63.765	10.503.725	274.919	51.511.425	3.737.583	899.930	665.717
Nov-12	11	26.463.215	65.138	10.582.215	286.464	52.701.759	3.807.518	991.405	738.492
Des-12	12	27.342.970	66.883	10.462.107	265.314	54.244.054	4.179.011	1.088.972	805.613
Jan-13	1	27.338.553	67.344	10.160.814	260.932	54.230.856	4.263.987	111.562	83.108
Feb-13	2	28.041.168	70.381	10.202.435	260.367	55.271.679	4.349.210	226.181	168.439
Mar-13	3	28.900.396	70.100	10.513.006	257.743	55.479.062	4.436.305	343.123	255.604
Apr-13	4	29.556.098	72.652	10.727.746	259.447	57.240.585	4.485.960	409.809	305.118
Mei-13	5	30.039.807	75.094	10.830.212	273.104	58.832.623	4.494.488	421.633	313.822

Jun-13	6	30.586.664	36.861	11.060.256	229.725	58.483.564	4.546.724	493.653	366.749
Jul-13	7	31.631.698	50.511	11.027.448	234.150	60.049.859	4.561.350	513.469	381.419
Agt-13	8	31.976.744	85.043	10.355.479	310.590	61.437.206	4.603.817	570.847	424.166
Sep-13	9	32.276.169	59.586	10.954.265	349.537	61.810.295	4.655.617	639.867	475.653
Okt-13	10	32.554.384	55.577	11.372.585	330.656	62.586.642	4.681.867	675.246	501.561
Nov-13	11	32.886.467	50.387	11.497.085	323.628	62.865.118	4.704.224	706.322	524.579
Des-13	12	32.976.214	47.963	11.113.225	328.796	64.132.352	5.027.293	1.108.318	816.708
Jan-14	1	32.641.654	47.455	10.523.284	314.347	62.126.298	4.926.446	86.769	64.448
Feb-14	2	32.459.163	47.513	10.672.714	319.002	62.641.642	4.991.611	173.829	129.315
Mar-14	3	33.272.979	46.304	10.796.645	315.788	63.009.396	5.063.064	269.468	200.502
Apr-14	4	33.509.065	52.404	10.849.899	332.630	64.008.147	5.123.857	350.822	261.053
Mei-14	5	33.365.365	53.470	10.863.473	343.453	64.586.005	4.975.667	153.559	112.712
Jun-14	6	33.330.848	36.821	10.826.614	339.927	62.786.572	5.013.236	204.147	150.146
Jul-14	7	33.148.751	36.032	10.823.211	510.902	65.039.180	5.044.932	246.916	181.667
Agt-14	8	32.914.530	35.383	10.800.366	508.324	65.400.303	5.097.090	316.968	233.679
Sep-14	9	32.881.327	31.590	11.131.425	736.358	65.368.281	5.138.655	373.105	275.157
Okt-14	10	33.055.321	29.900	10.770.521	830.907	65.717.197	5.158.805	400.180	295.161
Nov-14	11	32.853.300	29.381	11.101.226	908.290	65.998.268	5.170.032	420.427	305.822
Des-14	12	33.708.424	26.255	10.689.858	817.813	66.942.422	4.936.978	109.793	71.778
Jan-15	1	32.796.456	20.677	10.399.039	802.322	66.231.974	4.989.819	71.171	52.460
Feb-15	2	32.743.062	19.048	10.665.074	786.453	66.430.863	5.029.588	125.339	92.246
Mar-15	3	33.481.145	27.673	11.066.438	799.795	67.151.521	5.033.495	130.726	95.343
Apr-15	4	33.168.998	27.606	11.357.115	781.665	66.779.233	5.038.276	136.139	98.362
Mei-15	5	33.461.619	27.330	11.665.250	807.951	68.200.850	5.088.393	163.269	117.752
Jun-15	6	33.630.102	25.793	12.965.714	813.425	66.953.689	5.072.861	183.879	132.346
Jul-15	7	33.402.239	25.101	12.532.628	790.428	66.906.053	5.075.841	188.344	134.742
Agt-15	8	33.517.270	24.762	12.653.566	773.688	66.789.446	5.079.048	191.029	136.131
Sep-15	9	34.132.652	23.161	13.009.829	748.415	67.120.476	5.088.309	209.034	148.773
Okt-15	10	33.573.211	14.667	13.065.012	728.231	66.626.786	5.105.709	231.371	164.665
Nov-15	11	33.592.464	14.058	12.853.603	776.993	67.064.804	5.622.660	254.971	181.557
Des-15	12	34.610.810	11.593	13.479.643	795.434	70.799.017	5.820.512	348.176	250.370
Jan-16	1	34.564.197	9.696	12.699.230	782.772	70.250.267	5.634.119	27.062	20.048
Feb-16	2	34.395.558	9.404	13.029.266	765.209	71.717.018	5.654.268	53.249	40.123
Mar-16	3	34.183.478	8.233	13.844.513	814.691	71.538.021	5.691.843	101.252	76.572
Apr-16	4	34.193.703	7.173	14.191.476	799.309	71.703.730	5.720.699	140.995	106.156
Mei-16	5	34.560.702	7.165	14.624.673	837.040	70.602.357	5.752.701	182.102	137.323
Jun-16	6	34.886.984	7.147	14.838.169	893.390	72.022.855	5.782.499	222.037	167.638
Jul-16	7	35.200.299	7.068	14.366.947	873.400	74.214.014	5.813.077	262.564	198.437
Agt-16	8	35.329.160	6.957	14.691.926	975.681	73.606.095	5.838.848	296.670	224.253
Sep-16	9	35.448.777	6.891	14.806.255	956.481	74.241.902	5.860.536	325.661	246.157
Okt-16	10	35.484.642	6.487	15.407.189	939.486	75.837.008	5.883.106	355.156	268.738

### Data Pertumbuhan Pembiayaan dan Rentabilitas

Tanggal	X1	X2	X3	X4	Y1	Y2
Jan-10	0,0229	-0,1251	-0,0050	0,0275	1,85%	18,90%
Feb-10	0,0350	-0,0048	0,0256	-0,0201	1,82%	18,79%
Mar-10	0,0605	-0,0051	0,0394	0,0316	2,00%	20,71%
Apr-10	0,0134	-0,0075	0,0254	0,0351	2,05%	21,19%
Mei-10	0,0380	-0,1187	0,0436	-0,1938	2,10%	21,55%
Jun-10	0,0769	-0,0884	0,0657	-0,0004	2,04%	21,97%
Jul-10	0,0357	-0,1102	0,0054	0,0549	2,12%	22,65%
Agt-10	0,0379	0,0472	0,0437	-0,0910	2,10%	22,24%
Sep-10	0,0205	-0,0145	0,0001	0,0643	2,07%	22,23%
Okt-10	0,0260	-0,0075	0,0152	0,0126	2,08%	22,06%
Nov-10	0,0334	-0,0383	0,0226	0,0489	1,99%	20,98%
Des-10	0,0542	-0,0082	0,0144	0,1721	1,70%	20,13%
Jan-11	0,0250	-0,0364	0,0070	0,2564	2,36%	25,69%
Feb-11	0,0374	-0,0188	0,0074	-0,0630	2,01%	23,15%
Mar-11	0,0629	0,0052	0,0466	0,7128	2,03%	22,93%
Apr-11	0,0521	-0,0095	-0,0314	-0,0740	2,15%	22,79%
Mei-11	0,0415	-0,0165	0,0315	-0,0046	2,21%	22,47%
Jun-11	0,0482	-0,0119	0,0591	0,1413	1,90%	21,67%
Jul-11	0,0273	-0,0169	0,0012	-0,0062	1,90%	21,88%
Agt-11	0,0422	-0,0111	0,0054	-0,0643	1,85%	21,25%
Sep-11	0,0249	-0,0157	0,0035	0,0337	1,69%	20,74%
Okt-11	0,0275	-0,0048	-0,0075	0,0339	1,70%	20,60%
Nov-11	0,0351	-0,0074	-0,0019	0,0476	1,66%	20,25%
Des-11	0,0300	-0,0054	0,0167	0,0039	1,55%	17,88%
Jan-12	-0,0020	-0,0060	-0,0175	0,0075	2,26%	25,90%
Feb-12	0,0371	-0,2022	-0,0014	0,0192	2,21%	25,23%
Mar-12	0,0476	0,2484	0,0142	0,0682	2,10%	23,60%
Apr-12	0,0358	-0,0886	0,0038	-0,0090	2,22%	23,33%
Mei-12	0,0308	0,0662	0,0151	0,3104	2,23%	23,45%
Jun-12	0,0360	-0,0317	0,0253	-0,2639	2,16%	22,89%
Jul-12	0,0195	0,0369	-0,0307	-0,0066	2,17%	22,42%
Agt-12	0,0217	-0,0091	-0,0133	-0,0337	2,14%	22,00%
Sep-12	0,0319	-0,0135	0,0542	-0,0053	2,08%	21,61%
Okt-12	0,0247	0,0269	0,0061	0,0343	2,10%	21,37%
Nov-12	0,0204	0,0215	0,0075	0,0420	2,05%	21,16%
Des-12	0,0332	0,0268	-0,0113	-0,0738	2,01%	19,28%
Jan-13	-0,0002	0,0069	-0,0288	-0,0165	2,47%	23,39%
Feb-13	0,0257	0,0451	0,0041	-0,0022	2,46%	23,24%

Mar-13	0,0306	-0,0040	0,0304	-0,0101	2,47%	23,05%
Apr-13	0,0227	0,0364	0,0204	0,0066	2,15%	20,40%
Mei-13	0,0164	0,0336	0,0096	0,0526	1,72%	16,76%
Jun-13	0,0182	-0,5091	0,0212	-0,1588	1,69%	16,13%
Jul-13	0,0342	0,3703	-0,0030	0,0193	1,47%	14,33%
Agt-13	0,0109	0,6837	-0,0609	0,3265	1,39%	13,82%
Sep-13	0,0094	-0,2993	0,0578	0,1254	1,38%	13,62%
Okt-13	0,0086	-0,0673	0,0382	-0,0540	1,29%	12,86%
Nov-13	0,0102	-0,0934	0,0109	-0,0213	1,23%	12,16%
Des-13	0,0027	-0,0481	-0,0334	0,0160	1,73%	16,25%
Jan-14	-0,0101	-0,0106	-0,0531	-0,0439	1,68%	15,70%
Feb-14	-0,0056	0,0012	0,0142	0,0148	1,66%	15,54%
Mar-14	0,0251	-0,0254	0,0116	-0,0101	1,71%	15,84%
Apr-14	0,0071	0,1317	0,0049	0,0533	1,64%	15,28%
Mei-14	-0,0043	0,0203	0,0013	0,0325	0,57%	5,44%
Jun-14	-0,0010	-0,3114	-0,0034	-0,0103	0,65%	5,99%
Jul-14	-0,0055	-0,0214	-0,0003	0,5030	0,65%	6,17%
Agt-14	-0,0071	-0,0180	-0,0021	-0,0050	0,73%	6,88%
Sep-14	-0,0010	-0,1072	0,0307	0,4486	0,76%	7,14%
Okt-14	0,0053	-0,0535	-0,0324	0,1284	0,73%	6,87%
Nov-14	-0,0061	-0,0174	0,0307	0,0931	0,69%	6,45%
Des-14	0,0260	-0,1064	-0,0371	-0,0996	0,16%	1,45%
Jan-15	-0,0271	-0,2125	-0,0272	-0,0189	1,29%	12,62%
Feb-15	-0,0016	-0,0788	0,0256	-0,0198	1,13%	11,00%
Mar-15	0,0225	0,4528	0,0376	0,0170	0,78%	7,58%
Apr-15	-0,0093	-0,0024	0,0263	-0,0227	0,61%	5,86%
Mei-15	0,0088	-0,0100	0,0271	0,0336	0,57%	5,55%
Jun-15	0,0050	-0,0562	0,1115	0,0068	0,55%	5,22%
Jul-15	-0,0068	-0,0268	-0,0334	-0,0283	0,48%	4,55%
Agt-15	0,0034	-0,0135	0,0096	-0,0212	0,43%	4,02%
Sep-15	0,0184	-0,0647	0,0282	-0,0327	0,42%	3,90%
Okt-15	-0,0164	-0,3667	0,0042	-0,0270	0,42%	3,87%
Nov-15	0,0006	-0,0415	-0,0162	0,0670	0,41%	3,52%
Des-15	0,0303	-0,1753	0,0487	0,0237	0,49%	4,30%
Jan-16	-0,0013	-0,1636	-0,0579	-0,0159	0,46%	4,27%
Feb-16	-0,0049	-0,0301	0,0260	-0,0224	0,45%	4,26%
Mar-16	-0,0062	-0,1245	0,0626	0,0647	0,57%	5,38%
Apr-16	0,0003	-0,1288	0,0251	-0,0189	0,59%	5,57%
Mei-16	0,0107	-0,0011	0,0305	0,0472	0,62%	5,73%
Jun-16	0,0094	-0,0025	0,0146	0,0673	0,62%	5,80%
Jul-16	0,0090	-0,0111	-0,0318	-0,0224	0,61%	5,85%

Agt-16	0,0037	-0,0157	0,0226	0,1171	0,60%	5,76%
Sep-16	0,0034	-0,0095	0,0078	-0,0197	0,58%	5,60%
Okt-16	0,0010	-0,0586	0,0406	-0,0178	0,56%	5,48%

## Lampiran 2

### Hasil pengujian Uji –t dan Uji-f

Dependent Variable: ROA  
 Method: Least Squares  
 Date: 03/17/17 Time: 06:03  
 Sample: 1 82  
 Included observations: 82

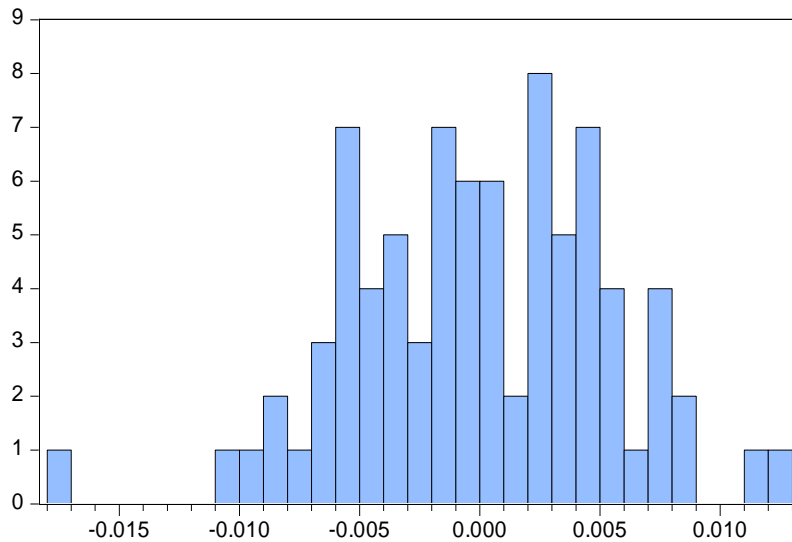
Variable	Coefficient	Std. Error	t-Statistic	Prob.
MBA	0.233477	0.032458	7.193139	0.0000
IST	0.000432	0.004451	0.097008	0.9230
BASIL	-0.045503	0.022066	-2.062150	0.0426
IJN	-0.002687	0.004651	-0.577857	0.5650
C	0.010810	0.000869	12.44579	0.0000
R-squared	0.417039	Mean dependent var		0.014509
Adjusted R-squared	0.386756	S.D. dependent var		0.006986
S.E. of regression	0.005471	Akaike info criterion		-7.519845
Sum squared resid	0.002304	Schwarz criterion		-7.373094
Log likelihood	313.3137	Hannan-Quinn criter.		-7.460927
F-statistic	13.77109	Durbin-Watson stat		1.171349
Prob(F-statistic)	0.000000			

Dependent Variable: ROE  
 Method: Least Squares  
 Date: 03/17/17 Time: 06:17  
 Sample: 1 82  
 Included observations: 82

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MBA	2.754378	0.338192	8.144430	0.0000
IST	-0.005608	0.046371	-0.120938	0.9041
BASIL	-0.516057	0.229910	-2.244599	0.0277
IJN	-0.013576	0.048455	-0.280181	0.7801
C	0.104932	0.009050	11.59474	0.0000
R-squared	0.474417	Mean dependent var		0.149686
Adjusted R-squared	0.447114	S.D. dependent var		0.076656
S.E. of regression	0.056999	Akaike info criterion		-2.832534
Sum squared resid	0.250163	Schwarz criterion		-2.685783
Log likelihood	121.1339	Hannan-Quinn criter.		-2.773616
F-statistic	17.37599	Durbin-Watson stat		1.271735
Prob(F-statistic)	0.000000			

## Hasil Uji Normalitas

### Uji Normalitas ROA

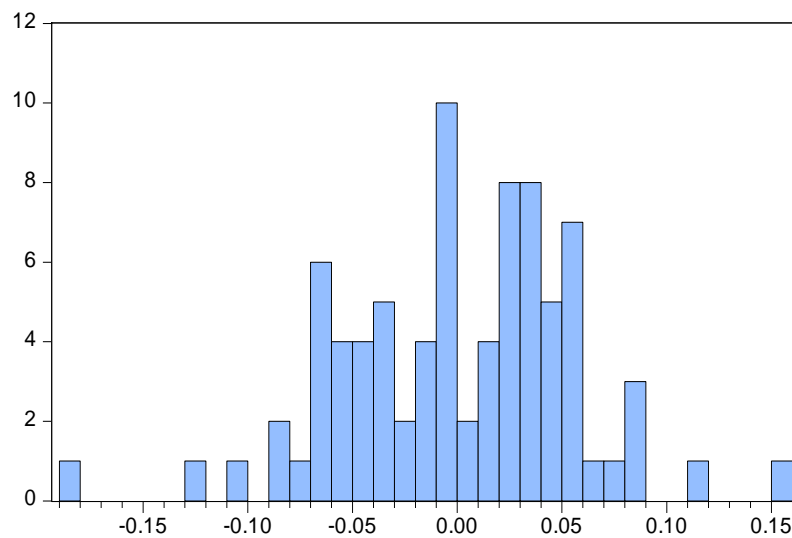


Series: Residuals  
Sample 1 82  
Observations 82

Mean	-1.49e-18
Median	-8.88e-05
Maximum	0.012556
Minimum	-0.017155
Std. Dev.	0.005334
Skewness	-0.253503
Kurtosis	3.253425

Jarque-Bera	1.097708
Probability	0.577611

### Uji Normalitas ROE



Series: Residuals  
Sample 1 82  
Observations 82

Mean	2.74e-17
Median	0.000124
Maximum	0.150679
Minimum	-0.183158
Std. Dev.	0.055574
Skewness	-0.322878
Kurtosis	3.645555

Jarque-Bera	2.848620
Probability	0.240674

### Uji Multikolinearitas

#### Uji Multikoloniaritas ROA

	MBA	IST	BASIL	IJN
MBA	1.000000	0.173428	0.265702	0.042338
IST	0.173428	1.000000	-0.161282	0.226945
BASIL	0.265702	-0.161282	1.000000	0.057666
IJN	0.042338	0.226945	0.057666	1.000000

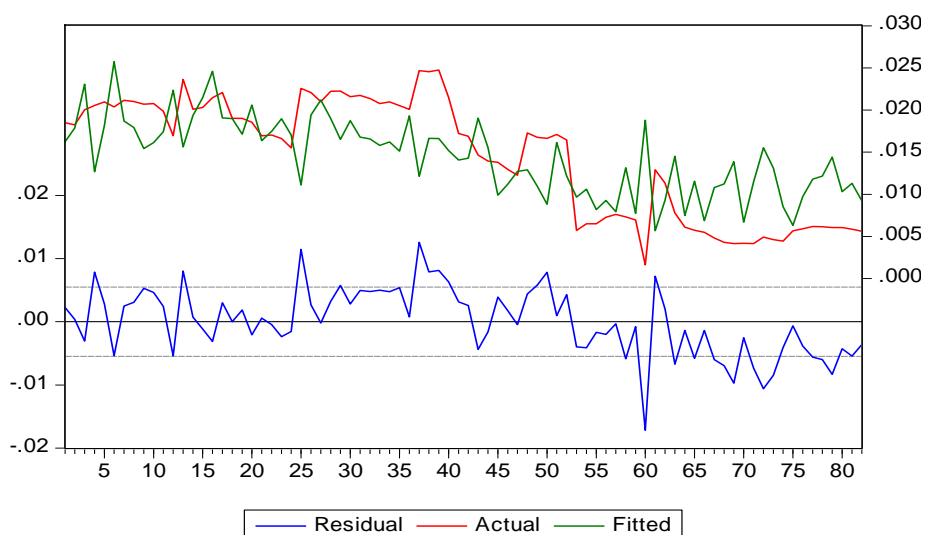
#### Uji Multikoloniaritas ROE

	MBA	IST	BASIL	IJN
MBA	1.000000	0.173428	0.265702	0.042338
IST	0.173428	1.000000	-0.161282	0.226945
BASIL	0.265702	-0.161282	1.000000	0.057666
IJN	0.042338	0.226945	0.057666	1.000000



## Uji Heteroskedastisitas

### Uji Heteroskedastisitas ROA



#### Heteroskedasticity Test: White

F-statistic	0.695632	Prob. F(4,77)	0.5973
Obs*R-squared	2.859867	Prob. Chi-Square(4)	0.5815
Scaled explained SS	2.841272	Prob. Chi-Square(4)	0.5847

#### Test Equation:

Dependent Variable: RESID<sup>2</sup>

Method: Least Squares

Date: 03/17/17 Time: 06:11

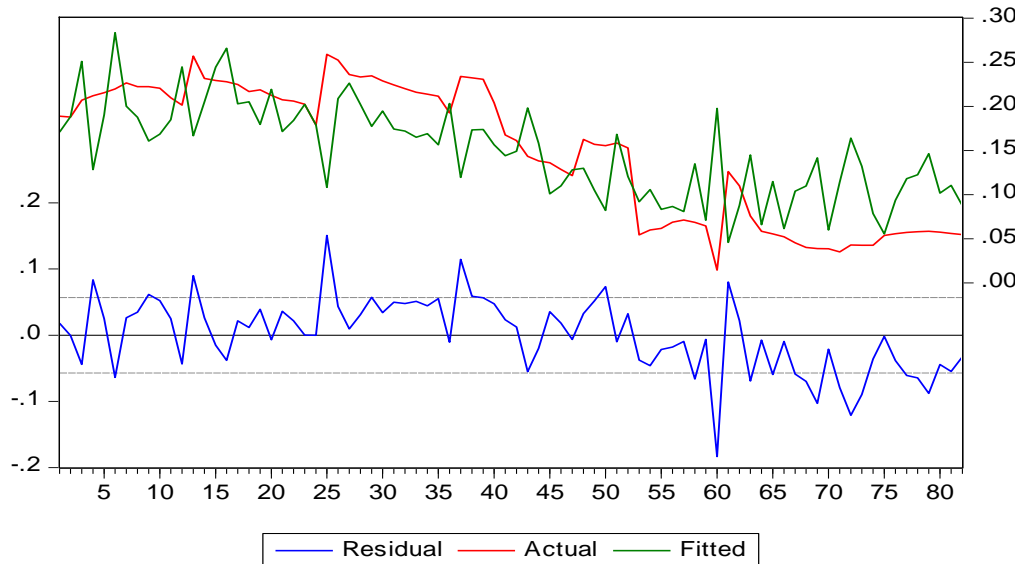
Sample: 1 82

Included observations: 82

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	3.37E-05	6.51E-06	5.173496	0.0000
MBA <sup>2</sup>	-0.005513	0.004894	-1.126519	0.2634
IST <sup>2</sup>	-5.52E-05	7.32E-05	-0.753898	0.4532
BASIL <sup>2</sup>	0.000633	0.002918	0.216837	0.8289
IJN <sup>2</sup>	-5.09E-05	7.33E-05	-0.694595	0.4894

R-squared	0.034876	Mean dependent var	2.81E-05
Adjusted R-squared	-0.015260	S.D. dependent var	4.24E-05
S.E. of regression	4.28E-05	Akaike info criterion	-17.22257
Sum squared resid	1.41E-07	Schwarz criterion	-17.07582
Log likelihood	711.1252	Hannan-Quinn criter.	-17.16365
F-statistic	0.695632	Durbin-Watson stat	1.922609
Prob(F-statistic)	0.597265		

## Uji Heteroskedastisitas ROE



### Heteroskedasticity Test: White

F-statistic	0.486856	Prob. F(4,77)	0.7453
Obs*R-squared	2.022722	Prob. Chi-Square(4)	0.7316
Scaled explained SS	2.359265	Prob. Chi-Square(4)	0.6700

### Test Equation:

Dependent Variable: RESID<sup>2</sup>

Method: Least Squares

Date: 03/17/17 Time: 06:21

Sample: 1 82

Included observations: 82

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.003587	0.000770	4.656020	0.0000
MBA <sup>2</sup>	-0.516391	0.578706	-0.892320	0.3750
IST <sup>2</sup>	-0.005556	0.008657	-0.641777	0.5229
BASIL <sup>2</sup>	0.070352	0.345103	0.203857	0.8390
IJN <sup>2</sup>	-0.005485	0.008672	-0.632577	0.5289

R-squared	0.024667	Mean dependent var	0.003051
Adjusted R-squared	-0.025999	S.D. dependent var	0.004993
S.E. of regression	0.005057	Akaike info criterion	-7.676992
Sum squared resid	0.001969	Schwarz criterion	-7.530241
Log likelihood	319.7567	Hannan-Quinn criter.	-7.618074
F-statistic	0.486856	Durbin-Watson stat	1.966153
Prob(F-statistic)	0.745328		

## Uji Autokorelasi

### Uji Autokorelasi ROA

Dependent Variable: ROA

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 03/17/17 Time: 06:14

Sample: 1 82

Included observations: 82

Convergence achieved after 24 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MBA	-0.050245	0.015501	-3.241462	0.0018
IST	-0.000453	0.002250	-0.201253	0.8411
BASIL	0.005504	0.010961	0.502117	0.6171
IJN	0.000597	0.002781	0.214693	0.8306
C	0.014342	0.006684	2.145681	0.0352
AR(1)	0.904785	0.196592	4.602356	0.0000
AR(2)	0.050861	0.202404	0.251285	0.8023
SIGMASQ	5.26E-06	4.81E-07	10.93354	0.0000
R-squared	0.890908	Mean dependent var		0.014509
Adjusted R-squared	0.880588	S.D. dependent var		0.006986
S.E. of regression	0.002414	Akaike info criterion		-9.093345
Sum squared resid	0.000431	Schwarz criterion		-8.858543
Log likelihood	380.8272	Hannan-Quinn criter.		-8.999076
F-statistic	86.33228	Durbin-Watson stat		1.989651
Prob(F-statistic)	0.000000			
Inverted AR Roots	.96	-.05		

## Uji Autokorelasi ROE

Dependent Variable: ROE

Method: ARMA Maximum Likelihood (OPG - BHHH)

Date: 03/17/17 Time: 06:22

Sample: 1 82

Included observations: 82

Convergence achieved after 29 iterations

Coefficient covariance computed using outer product of gradients

Variable	Coefficient	Std. Error	t-Statistic	Prob.
MBA	-0.467724	0.160442	-2.915225	0.0047
IST	-0.003405	0.020947	-0.162557	0.8713
BASIL	0.052654	0.106468	0.494548	0.6224
IJN	0.010289	0.034528	0.297979	0.7666
C	0.144066	0.080200	1.796335	0.0765
AR(1)	0.909608	0.204815	4.441130	0.0000
AR(2)	0.057064	0.207720	0.274715	0.7843
SIGMASQ	0.000460	3.85E-05	11.94942	0.0000
R-squared	0.920685	Mean dependent var		0.149686
Adjusted R-squared	0.913183	S.D. dependent var		0.076656
S.E. of regression	0.022587	Akaike info criterion		-4.617843
Sum squared resid	0.037752	Schwarz criterion		-4.383041
Log likelihood	197.3315	Hannan-Quinn criter.		-4.523573
F-statistic	122.7134	Durbin-Watson stat		1.994049
Prob(F-statistic)	0.000000			
Inverted AR Roots	.97	-.06		

## **Riwayat Hidup**

- Nama : Siti Nuraida
- Tempat/Tanggal Lahir : Magelang, 20 Desember 1994
- Jenis Kelamin : Perempuan
- Agama : Islam
- Alamat : Pegersari Rt. 02 Rw. 09, Mranggen, Srumbung,  
Magelang
- Nomor Telepon : 085740927559
- Riwayat Pendidikan :
- TK Negeri Mranggen 1
  - SD Negeri Mranggen 1
  - SMP Negeri 1 Srumbung
  - SMA Negeri 1 Kota Mungkid