

Lampiran 1

Daftar Nama Perusahaan Manufaktur Dalam Penelitian

NO	KODE	NAMA PERUSAHAAN
1	AISA	PT Tiga Pilar Sejahtera Food Tbk
2	AKPI	PT Argha Karya Prima Industry Tbk
3	ALMI	PT Alumindo Light Metal Industry Tbk
4	AMFG	PT Asahimas Flat Glass Tbk
5	ASII	PT Astra Internasional Tbk
6	AUTO	PT Astra Otoparts Tbk
7	BATA	PT Sepatu Bata Tbk
8	BRAM	PT Indo Kordsa Tbk
9	BRNA	PT Berlina Tbk
10	BUDI	PT Budi Acid Jaya Tbk
11	CPIN	PT Charoen Pokphand Indonesia Tbk
12	DVLA	PT Darya-Varia Laboratoria Tbk
13	EKAD	PT Ekadharma International Tbk
14	GDYR	PT Goodyear Indonesia Tbk
15	GGRM	PT Gudang Garam Tbk
16	GJTL	PT Gajah Tunggal Tbk
17	ICBP	PT Indofood CBP Sukses Makmur Tbk
18	IKBI	PT Sumi Indo Kabel Tbk
19	IMAS	PT Indomobil Sukses Internasional Tbk
20	INAI	PT Indal Alumunium Industry Tbk
21	INDF	PT Indofood Sukses Makmur Tbk
22	INDR	PT Indorama Synthetics Tbk
23	INDS	PT Indospring Tbk
24	INTP	PT Indocement Tunggak Prakarsa Tbk
25	JPFA	PT JAPFA Tbk
26	KAEF	PT Kimia Farma (Persero) Tbk
27	KBLI	PT KMI Wire and Cable Tbk
28	KIAS	PT Keramika Indonesia Assosiasi Tbk
29	KLBF	PT Kalbe Farma Tbk
30	LION	PT Lion Metal Works Tbk
31	MASA	PT Multistrada Arah Sarana Tbk
32	MLIA	PT Mulia Industrindo Tbk
33	MYOR	PT Mayora Indah Tbk
34	NIPS	PT Nipress Tbk
35	PBRX	PT Pan Brothers Tex Tbk
36	PRAS	PT Prima Alloy Steel Universal Tbk
37	RICY	PT Ricky Putra Globalindo Tbk
38	ROTI	PT Nippon Indosari Corpindo Tbk

39	SKLT	PT Sekar Laut Tbk
40	SMCB	PT Holcim Indonesia Tbk
41	SMGR	PT Semen Indonesia Tbk
42	SMSM	PT Selamat Sempurna Tbk
43	SPMA	PT Suparma Tbk
44	SQBI	PT Taisho Pharmaceutical Indonesia Tbk
45	STTP	PT Siantar Top Tbk
46	TBMS	PT Tembaga Mulia Semanan Tbk
47	TCID	PT Mandom Indonesia Tbk
48	TKIM	PT Pabrik Kertas Tjiwi Kimia Tbk
49	TOTO	PT Surya Toto Indonesia Tbk
50	TRST	PT Trias Sentosa Tbk
52	TSPC	PT Tempo Scan Pacific Tbk
52	ULTJ	PT Ultrajaya Milk Industry & Trading Company Tbk
53	UNVR	PT Unilever Indonesia Tbk

Lampiran 2

Daftar Data Rasio-rasio Perusahaan Manufaktur

NO	PERUSAHAAN	TAHUN	PBV	ROA	DER	SIZE	CR	TAG
1	AISA	2011	0.789473	0.085745	0.958902	6.243733	1.893521	0.853589
2	AISA	2012	1.553956	0.110137	0.901975	6.438957	1.269469	0.077227
3	AISA	2013	1.774193	0.122599	1.130381	6.608177	1.750259	0.298184
4	AISA	2014	1.863879	0.088601	1.051822	6.710961	2.663272	0.468254
5	AKPI	2011	0.907473	0.064358	1.035952	6.177698	1.394903	0.199325
6	AKPI	2012	0.645161	0.050497	1.033561	6.178742	1.404432	0.101653
7	AKPI	2013	0.535006	0.043575	1.025157	6.220993	1.359136	0.215609
8	AKPI	2014	0.544977	0.046487	1.149876	6.289005	1.13194	0.068348
9	ALMI	2011	0.476689	0.053543	2.167992	6.556965	1.201507	0.238547
10	ALMI	2012	0.340492	0.017071	2.200582	6.508076	1.292043	0.009986
11	ALMI	2013	0.281162	0.032897	3.186678	6.458081	1.059095	0.462651
12	ALMI	2014	0.128784	0.022107	4.011324	6.523237	1.024652	0.167278
13	AMFG	2011	1.325106	0.160832	0.25424	6.41435	4.422946	0.134001
14	AMFG	2012	1.466172	0.14399	0.267932	6.455957	3.887013	0.157893
15	AMFG	2013	1.100455	0.121313	0.282051	6.507381	4.177812	0.136088
16	AMFG	2014	1.097029	0.141802	0.230402	6.564925	5.68436	0.10708
17	ASII	2011	39.50880	0.115552	1.034851	8.211024	1.343631	0.367385
18	ASII	2012	3.424966	0.109011	1.029461	8.27428	1.399073	0.181151
19	ASII	2013	2.592451	0.121263	1.015237	8.287533	1.241963	0.174024
20	ASII	2014	2.498317	0.085425	0.961612	8.304708	1.322593	0.10297
21	AUTO	2011	0.555192	0.074602	0.474568	6.867094	1.325771	0.246762
22	AUTO	2012	2.600140	0.053541	0.619231	6.917898	1.164936	0.275323
23	AUTO	2013	1.840645	0.053242	0.320013	7.029464	1.889864	0.420647
24	AUTO	2014	1.407506	0.032265	0.295139	7.088328	1.331865	0.139744
25	BATA	2011	2.017016	0.158827	0.457484	5.831609	2.127655	0.066899
26	BATA	2012	2.012949	0.174468	0.481615	5.8759	2.123838	0.111215
27	BATA	2013	0.034723	0.096067	0.490766	5.955427	2.588603	0.185639
28	BATA	2014	0.033475	0.133196	0.805784	6.003774	1.552256	0.138399
29	BRAM	2011	3.637901	0.077879	0.356583	6.293965	2.791799	0.270824
30	BRAM	2012	0.823723	0.015879	0.357541	6.226316	2.534369	0.173812
31	BRAM	2013	0.629110	0.046612	0.467681	6.390239	1.571353	0.317133
32	BRAM	2014	1.303441	0.072324	0.725703	6.412153	1.415624	0.307247
33	BRNA	2011	0.959869	0.124112	1.530241	5.832084	1.009254	0.168916
34	BRNA	2012	1.601830	0.139412	1.552377	5.922719	0.973628	0.196315
35	BRNA	2013	1.027088	0.027718	2.678336	5.982723	0.811657	0.460483
36	BRNA	2014	1.327683	0.100210	2.641313	6.099971	1.046677	0.185714

37	BUDI	2011	1.121495	0.084533	1.618007	6.398632	1.250391	0.079106
38	BUDI	2012	0.5480769	0.037966	1.692399	6.360853	1.104214	0.083073
39	BUDI	2013	0.5046296	0.065514	1.692146	6.409756	1.076254	0.03618
40	BUDI	2014	0.4798206	0.053437	1.711972	6.358736	1.04593	0.039493
41	CPIN	2011	1.1393746	0.340093	0.429558	7.254257	3.848433	0.357445
42	CPIN	2012	7.314629	0.28008	0.510265	7.328602	3.31275	0.395608
43	CPIN	2013	5.5601317	0.227595	0.579977	7.409307	3.792315	0.273194
44	CPIN	2014	5.6671664	0.114981	0.906414	7.464643	2.240733	0.309769
45	DVLA	2011	1.7692307	0.173550	0.267926	5.954065	4.893312	0.080593
46	DVLA	2012	2.2503328	0.182532	0.277044	6.036381	4.31333	0.164415
47	DVLA	2013	2.6927784	0.140396	0.301028	6.042057	4.241757	0.107345
48	DVLA	2014	1.9674039	0.076417	0.284505	6.042899	5.181311	0.038817
49	EKAD	2011	1.3270142	0.150236	0.609207	5.516482	1.903629	0.16199
50	EKAD	2012	1.2727272	0.174067	0.426695	5.585502	2.410926	0.152787
52	EKAD	2013	1.1470588	0.164047	0.445479	5.621871	2.328717	0.254512
52	EKAD	2014	1.3171355	0.145141	0.505675	5.721459	2.329598	0.197167
53	GDYR	2011	15.863787	0.027845	1.347226	6.274132	0.853406	0.033186
54	GDYR	2012	0.9882693	0.085569	1.349983	6.293783	0.894817	0.01024
55	GDYR	2013	1.4316931	0.100984	0.975035	6.354558	0.938408	0.137115
56	GDYR	2014	1.1707888	0.043725	1.167591	6.300872	0.944282	0.145414
57	GGRM	2011	4.8628526	0.174951	0.592148	7.622052	2.244794	0.271521
58	GGRM	2012	4.0714492	0.144719	0.560166	7.69045	2.170217	0.061926
59	GGRM	2013	2.7472527	0.130978	0.725924	7.743799	1.722079	0.223105
60	GGRM	2014	3.5147654	0.146423	0.752117	7.814153	1.620165	0.146746
61	GJTL	2011	2.3603461	0.057087	1.607673	7.073403	1.749284	0.11936
62	GJTL	2012	1.4153944	0.108676	1.349195	7.099632	1.719869	0.108556
63	GJTL	2013	1.0225197	0.051410	1.681533	7.09177	2.308809	0.192774
64	GJTL	2014	0.8299359	0.033200	1.681283	7.1163	2.016304	0.045089
65	ICBP	2011	0.2833787	0.169897	0.043496	7.287066	2.777861	0.149204
66	ICBP	2012	3.7956204	0.159891	0.486928	7.336798	2.719977	0.160536
67	ICBP	2013	4.4835164	0.130336	0.603189	7.399582	2.410628	0.193468
68	ICBP	2014	5.0794881	0.125598	0.65627	7.477446	2.183202	0.171282
69	IKBI	2011	0.4645760	0.047320	0.417472	6.166389	5.216675	0.077549
70	IKBI	2012	0.7878475	0.084702	0.303169	6.244172	3.92568	0.195971
71	IKBI	2013	0.3786536	0.021524	0.197377	6.203333	5.530537	0.06459
72	IKBI	2014	0.3957382	0.034184	0.228452	6.293961	4.91745	0.198518
73	IMAS	2011	3.4877384	0.079474	1.543021	7.20119	1.364041	0.616205
74	IMAS	2012	2.5678294	0.059691	2.079239	7.296245	1.236907	0.362036
75	IMAS	2013	2.0348837	0.042617	2.350669	7.303082	1.085598	0.26951
76	IMAS	2014	1.6440608	0.043020	2.489121	7.289102	1.032433	0.051821
77	INAI	2011	0.8059701	0.086512	4.131695	5.744987	1.189434	0.398906
78	INAI	2012	0.5514705	0.077497	3.737916	5.765411	1.993278	0.124829
79	INAI	2013	0.7528230	0.047994	5.063126	5.806657	1.236193	0.250982
80	INAI	2014	0.7608695	0.033996	5.152425	5.970097	1.082377	0.171568

81	INDF	2011	1.2777777	0.127474	0.699607	7.660563	1.942247	0.136221
82	INDF	2012	1.5046296	0.115808	0.739572	7.700717	2.048854	0.10562
83	INDF	2013	1.5102974	0.086025	1.04824	7.761417	1.667299	0.314928
84	INDF	2014	1.4376996	0.083882	1.08446	7.803419	1.807438	0.100471
85	INDR	2011	2.1568627	0.006290	1.294872	6.849915	1.104773	0.203104
86	INDR	2012	0.3245714	0.007473	1.326867	6.857593	1.122006	0.085566
87	INDR	2013	0.2273243	0.016251	1.467906	6.968765	1.117192	0.357553
88	INDR	2014	0.1716068	0.014078	1.440527	6.955666	1.081056	0.022134
89	INDS	2011	1.2455516	0.167341	0.802636	6.091662	2.402439	0.47898
90	INDS	2012	1.1640798	0.128354	0.464736	6.169377	2.360861	0.460698
91	INDS	2013	0.8011380	0.093068	0.253101	6.231074	3.855908	0.319405
92	INDS	2014	0.5743000	0.079935	0.248506	6.271139	2.912226	0.03922
93	INTP	2011	3.9892372	0.024341	0.153641	7.142636	6.982079	0.182794
94	INTP	2012	4.2559241	0.258259	0.171815	7.237803	6.027629	0.253636
95	INTP	2013	3.2041012	0.227911	0.15796	7.271639	6.148066	0.169284
96	INTP	2014	3.7130551	0.206854	0.165431	7.300949	4.933747	0.085606
97	JPFA	2011	2.1072796	0.133915	1.183794	7.194044	1.591069	0.184341
98	JPFA	2012	2.7752707	0.152192	1.30122	7.251217	1.824546	0.326024
99	JPFA	2013	0.5	0.120839	1.844034	7.330659	2.064559	0.360912
100	JPFA	2014	1.4960629	0.081101	1.973621	7.388437	1.771465	0.054489
101	KAEF	2011	1.5044247	0.136027	0.432522	6.541725	2.747545	0.082635
102	KAEF	2012	2.8461538	0.137335	0.440374	6.572202	2.803133	0.157229
103	KAEF	2013	2.0205479	0.118839	0.521798	6.638297	2.426698	0.190523
104	KAEF	2014	4.5496894	0.115383	0.646676	6.655237	2.386994	0.200751
105	KBLI	2011	0.5777777	0.086439	0.505047	6.265275	2.187525	0.8223841
106	KBLI	2012	0.8862559	0.155666	0.374561	6.356637	3.070765	0.072148
107	KBLI	2013	0.6425339	0.123886	0.507949	6.41033	2.55016	0.15092
108	KBLI	2014	0.5914893	0.079069	0.42157	6.37732	2.799048	0.000246
109	KIAS	2011	0.5905511	0.025640	0.915574	5.813279	0.645908	0.618827
110	KIAS	2012	1.2962962	0.032218	0.085298	5.892225	5.860626	0.045951
111	KIAS	2013	1.1071428	0.041506	0.109327	5.959445	5.272616	0.059282
112	KIAS	2014	1.0208333	0.039312	0.111369	5.953749	5.610995	0.03595
113	KLBF	2011	5.2959501	0.234748	0.269895	7.037899	3.675897	0.176617
114	KIAS	2012	7.3103448	0.233622	0.277593	7.1347	3.405397	0.138183
115	KIAS	2013	6.9060773	0.222736	0.33119	7.204178	2.839259	0.201435
116	KIAS	2014	8.7559808	0.218030	0.265604	7.239763	3.403637	0.098097
117	LION	2011	0.9040812	0.164358	0.211067	5.428805	7.032997	0.203738
118	LION	2012	1.4549524	0.222682	0.16585	5.523645	9.344670	0.185014
119	LION	2013	1.5013136	0.149377	0.199103	5.523322	6.72882	0.150107
120	LION	2014	1.0896309	0.087090	0.351647	5.577058	3.694669	0.203653
121	MASA	2011	1.6666666	0.059596	1.68609	6.456659	0.481783	0.558824
122	MASA	2012	1.1873350	0.023219	0.678802	6.491771	1.393307	0.274986
123	MASA	2013	1.0182767	0.018060	0.67626	6.599244	1.566737	0.278177
124	MASA	2014	1.0994764	0.016217	0.667767	6.548465	1.747775	0.007308

125	MLIA	2011	0.6742424	0.042271	6.012782	6.589231	1.544596	0.350128
126	MLIA	2012	0.2513368	0.049546	4.299874	6.660933	1.456239	0.071867
127	MLIA	2013	0.4722222	0.067026	5.041363	6.715754	1.129503	0.096196
128	MLIA	2014	0.525525	0.067142	4.459522	6.750485	1.113756	0.003512
129	MYOR	2011	4.5052165	0.114832	1.721957	6.975609	2.218722	0.500241
130	MYOR	2012	4.9975012	0.139302	1.706295	7.021629	2.761124	0.257985
131	MYOR	2013	5.9037238	0.134380	1.465201	7.079826	2.443362	0.169507
132	MYOR	2014	4.5583424	0.086608	1.509687	7.151342	2.089937	0.059864
113	NIPS	2011	0.4819277	0.094208	1.69093	5.762847	1.080487	0.323104
134	NIPS	2012	0.4057798	0.096317	1.596544	5.846782	1.10639	0.174632
135	NIPS	2013	0.9908536	0.095826	2.383859	5.959549	1.050513	0.521664
136	NIPS	2014	1.2351421	0.085593	1.095618	6.006837	1.293854	0.511576
137	PBRX	2011	1.8487394	0.062382	1.158459	6.336601	1.387645	0.777251
138	PBRX	2012	1.6967509	0.067033	1.373239	6.442724	1.278918	0.277342
139	PBRX	2013	3.9252336	0.080296	1.360679	6.619971	3.33788	0.424457
140	PBRX	2014	2.9881656	0.036668	0.791043	6.624277	3.862843	0.588474
141	PRAS	2011	0.3251231	0.04899	1.432372	5.519102	1.137841	0.04317
142	PRAS	2012	0.5345911	0.019324	1.059801	5.491675	1.113163	0.19804
143	PRAS	2013	0.3189655	0.020940	0.95752	5.499928	1.030782	0.378072
144	PRAS	2014	0.2085889	0.018265	0.876329	5.649009	1.003328	0.61737
145	RICY	2011	0.3369963	0.047749	0.833237	5.789859	1.780737	0.046912
146	RICY	2012	0.3041958	0.057939	1.295904	5.875046	2.252969	0.31211
147	RICY	2013	0.2912457	0.104722	1.91158	5.993077	1.765851	0.317349
148	RICY	2014	0.2815533	0.053432	1.95411	6.073881	1.749354	0.05486
149	ROTI	2011	6.1574074	0.201843	0.389239	5.910273	1.283532	0.335886
150	ROTI	2012	10.486322	0.165487	0.807577	6.075848	1.124642	0.587256
151	ROTI	2013	1.3110539	0.127498	1.315002	6.177687	1.136429	0.512674
152	ROTI	2014	1.4609704	0.139357	1.231898	6.274219	1.366397	0.175677
153	SKLT	2011	0.7865168	0.025919	0.743181	5.537109	1.740955	0.074548
154	SKLT	2012	0.9625668	0.03951	0.928801	5.603928	1.414771	0.165825
155	SKLT	2013	0.8910891	0.065204	1.16247	5.753621	1.233836	0.209097
156	SKLT	2014	1.3513513	0.080132	1.161957	5.833415	1.183801	0.09797
157	SMCB	2011	2.2148676	0.154243	0.454779	6.876447	1.465835	0.049175
158	SMCB	2012	2.6387625	0.167518	0.445526	6.954777	1.404607	0.111229
159	SMCB	2013	1.9868995	0.124113	0.697832	6.986156	0.639185	0.22406
160	SMCB	2014	1.9116360	0.075134	0.963255	7.022376	0.601692	0.154439
162	SMGR	2011	4.6469155	0.248816	0.345294	7.214282	2.646515	0.263356
162	SMGR	2012	5.1763553	0.22985	0.463215	7.292224	1.705896	0.351827
163	SMGR	2013	3.8492927	0.226428	0.41226	7.389188	1.882372	0.158538
164	SMGR	2014	3.8434163	0.2026463	0.372452	7.431155	2.20898	0.11437
165	SMSM	2011	2.2295081	0.227287	0.645542	6.316482	2.520275	0.354391
166	SMSM	2012	3.9952531	0.249869	0.709902	6.35589	2.051201	0.07676
167	SMSM	2013	4.9356223	0.247630	0.682864	6.375295	2.097616	0.093104
168	SMSM	2014	5.9598494	0.313290	0.525409	6.420428	2.112016	0.028389

169	SPMA	2011	0.4761904	0.06093	1.065012	6.075367	1.218854	0.041437
170	SPMA	2012	0.5555555	0.078103	1.135175	6.10544	2.646484	0.072547
171	SPMA	2013	0.4150197	0.077859	1.33888	6.144835	1.20052	0.061738
172	SPMA	2014	0.3654916	0.086614	1.599998	6.190559	3.652056	0.183832
173	SQBI	2011	4.3160353	0.448031	0.195888	5.533791	5.685848	0.130406
174	SQBI	2012	7.4906367	0.431725	0.220633	5.588311	4.854663	0.097823
175	SQBI	2013	8.9696683	0.438701	0.213616	5.629854	4.967917	0.060542
176	SQBI	2014	0.2914804	0.453167	0.245267	5.696795	4.372907	0.090613
177	STTP	2011	1.8449197	0.064810	0.907433	6.01186	0.9524	0.43971
178	STTP	2012	2.3702031	0.078869	1.156045	6.108476	0.997451	0.337063
179	STTP	2013	2.9245283	0.098719	1.11785	6.229153	1.142365	0.176197
180	STTP	2014	4.6153846	0.096642	1.079521	6.336553	1.484189	0.156555
181	TBMS	2011	4.2172980	0.028123	8.40311	6.797718	0.986388	0.19782
182	TBMS	2012	4.2667509	0.016609	9.03964	6.825905	0.84016	0.2869
183	TBMS	2013	6.5359477	0.026457	10.11553	6.890975	0.821931	0.087382
184	TBMS	2014	6.0509554	0.039674	7.988823	6.879902	0.793907	0.051341
185	TCID	2011	1.5172413	0.170723	0.108242	6.218712	11.742904	0.079855
186	TCID	2012	2.0164986	0.166527	0.150208	6.267442	7.7265599	0.115582
187	TCID	2013	2.0224337	0.154090	0.239192	6.307046	3.573192	0.162003
188	TCID	2014	2.7455741	0.137325	0.443887	6.363274	1.798189	0.264185
189	TKIM	2011	0.4217943	0.041028	2.461533	7.096994	1.923798	0.112091
190	TKIM	2012	0.3531930	0.032031	2.463882	7.10654	2.407413	0.113355
191	TKIM	2013	0.2454657	0.011976	2.263272	7.176042	2.219761	0.232403
192	TKIM	2014	0.0980279	0.008086	1.910894	7.17196	1.900118	0.054763
193	TOTO	2011	3.2566925	0.223801	0.761338	6.127729	1.882691	0.227181
194	TOTO	2012	3.6679536	0.245534	0.695305	6.197766	2.154356	0.136681
195	TOTO	2013	3.6824485	0.198953	0.686069	6.233328	2.194985	0.146791
196	TOTO	2014	3.1979082	0.191688	0.646606	6.312522	2.108495	0.160986
197	TRST	2011	0.8441558	0.086533	0.602715	6.306611	1.400155	0.024185
198	TRST	2012	0.7157676	0.042261	0.617252	6.289846	1.30332	0.052672
199	TRST	2013	0.4105090	0.036628	0.90733	6.308169	1.14294	0.490278
200	TRST	2014	0.6060606	0.02327	0.851432	6.399308	1.237775	1.12E-04
201	TSPC	2011	3.7666174	0.154760	0.395425	6.761978	2.983526	0.184081
202	TSPC	2012	5	0.151480	0.381679	6.821567	3.093309	0.090018
203	TSPC	2013	3.7878787	0.119820	0.399955	6.836	2.961942	0.167273
204	TSPC	2014	3.1209150	0.113766	0.353405	6.875762	3.002186	0.034168
205	ULTJ	2011	2.6086956	0.062665	0.653747	6.322712	1.476609	0.086675
206	ULTJ	2012	2.2931034	0.177355	0.44394	6.448683	2.018186	0.110192
207	ULTJ	2013	6.4469914	0.150516	0.395244	6.539105	2.470063	0.161446
208	ULTJ	2014	4.7448979	0.128253	0.28784	6.59293	3.344628	0.03751
209	UNVR	2011	39.004149	0.520439	1.847729	7.370499	0.683857	0.204689
210	UNVR	2012	40.096153	0.538574	2.02013	7.436214	0.668263	0.143353
211	UNVR	2013	46.594982	0.533536	2.123201	7.48795	0.696357	0.113743
212	UNVR	2014	43.117744	0.544738	1.60276	7.537964	0.91976	0.069858

Lampiran 3

Daftar Perusahaan Sesudah Outliyer

NO	PERUSAHAAN	TAHUN	PBV	ROA	DER	SIZE	CR	TAG
1	AISA	2011	0.789474	0.085745	0.958902	6.243733	1.893521	
2	AISA	2012	1.553957	0.110137	0.901975	6.438957	1.269469	0.077227
3	AISA	2013	1.774194	0.1226	1.130381	6.608177	1.750259	0.298184
4	AISA	2014	1.863879	0.088601	1.051822	6.710961	2.663272	0.468254
5	AKPI	2011	0.907473	0.064358	1.035952	6.177698	1.394903	0.199325
6	AKPI	2012	0.645161	0.050498	1.033561	6.178742	1.404432	0.101653
7	AKPI	2013	0.535007	0.043575	1.025157	6.220993	1.359136	0.215609
8	AKPI	2014	0.544977	0.046487	1.149876	6.289005	1.13194	0.068348
9	ALMI	2011	0.476689	0.053544	2.167992	6.556965	1.201507	0.238547
10	ALMI	2012	0.340492	0.017072	2.200582	6.508076	1.292043	0.009986
11	ALMI	2013	0.281162	0.032898	3.186678	6.458081	1.059095	0.462651
12	ALMI	2014	0.128784	0.022107	4.011324	6.523237	1.024652	0.167278
13	AMFG	2011	1.325106	0.160833	0.25424	6.41435	4.422946	0.134001
14	AMFG	2012	1.466172	0.144	0.267932	6.455957	3.887013	0.157893
15	AMFG	2013	1.100456	0.121313	0.282051	6.507381	4.177812	0.136088
16	AMFG	2014	1.097029	0.141803	0.230402	6.564925	5.68436	0.10708
17	ASII	2011		0.115553	1.034851	8.211024	1.343631	0.367385
18	ASII	2012	3.424966	0.109012	1.029461	8.27428	1.399073	0.181151
19	ASII	2013	2.592451	0.121264	1.015237	8.287533	1.241963	0.174024
20	ASII	2014	2.498318	0.085426	0.961612	8.304708	1.322593	0.10297
21	AUTO	2011	0.555193	0.074602	0.474568	6.867094	1.325771	0.246762
22	AUTO	2012	2.600141	0.053541	0.619231	6.917898	1.164936	0.275323
23	AUTO	2013	1.840645	0.053243	0.320013	7.029464	1.889864	0.420647
24	AUTO	2014	1.407507	0.032266	0.295139	7.088328	1.331865	0.139744
25	BATA	2011	2.017016	0.158827	0.457484	5.831609	2.127655	0.066899
26	BATA	2012	2.01295	0.174469	0.481615	5.8759	2.123838	0.111215
27	BATA	2013	0.034723	0.096068	0.490766	5.955427	2.588603	0.185639
28	BATA	2014	0.033476	0.133197	0.805784	6.003774	1.552256	0.138399
29	BRAM	2011	3.637902	0.07788	0.356583	6.293965	2.791799	0.270824
30	BRAM	2012	0.823723	0.015879	0.357541	6.226316	2.534369	0.173812
31	BRAM	2013	0.629111	0.046612	0.467681	6.390239	1.571353	0.317133
32	BRAM	2014	1.303441	0.072325	0.725703	6.412153	1.415624	0.307247
33	BRNA	2011	0.95987	0.124113	1.530241	5.832084	1.009254	0.168916
34	BRNA	2012	1.601831	0.139412	1.552377	5.922719	0.973628	0.196315
35	BRNA	2013	1.027088	0.027719	2.678336	5.982723	0.811657	0.460483

36	BRNA	2014	1.327684	0.10021	2.641313	6.099971	1.046677	0.185714
37	BUDI	2011	1.121495	0.084534	1.618007	6.398632	1.250391	0.079106
38	BUDI	2012	0.548077	0.037966	1.692399	6.360853	1.104214	0.083073
39	BUDI	2013	0.50463	0.065515	1.692146	6.409756	1.076254	0.03618
40	BUDI	2014	0.479821	0.053438	1.711972	6.358736	1.04593	0.039493
41	CPIN	2011	1.139375	0.340093	0.429558	7.254257	3.848433	0.357445
42	CPIN	2012	7.314629	0.280086	0.510265	7.328602	3.31275	0.395608
43	CPIN	2013	5.560132	0.227595	0.579977	7.409307	3.792315	0.273194
44	CPIN	2014	5.667166	0.114981	0.906414	7.464643	2.240733	0.309769
45	DVLA	2011	1.769231	0.173551	0.267926	5.954065	4.893312	0.080593
46	DVLA	2012	2.250333	0.182532	0.277044	6.036381	4.31333	0.164415
47	DVLA	2013	2.692778	0.140396	0.301028	6.042057	4.241757	0.107345
48	DVLA	2014	1.967404	0.076418	0.284505	6.042899	5.181311	0.038817
49	EKAD	2011	1.327014	0.150237	0.609207	5.516482	1.903629	0.16199
50	EKAD	2012	1.272727	0.174068	0.426695	5.585502	2.410926	0.152787
51	EKAD	2013	1.147059	0.164047	0.445479	5.621871	2.328717	0.254512
52	EKAD	2014	1.317136	0.145142	0.505675	5.721459	2.329598	0.197167
53	GDYR	2011	15.86379	0.027846	1.347226	6.274132	0.853406	0.033186
54	GDYR	2012	0.988269	0.085569	1.349983	6.293783	0.894817	0.01024
55	GDYR	2013	1.431693	0.100985	0.975035	6.354558	0.938408	0.137115
56	GDYR	2014	1.170789	0.043725	1.167591	6.300872	0.944282	0.145414
57	GGRM	2011	4.862853	0.174952	0.592148	7.622052	2.244794	0.271521
58	GGRM	2012	4.071449	0.144719	0.560166	7.69045	2.170217	0.061926
59	GGRM	2013	2.747253	0.130978	0.725924	7.743799	1.722079	0.223105
60	GGRM	2014	3.514765	0.146423	0.752117	7.814153	1.620165	0.146746
61	GJTL	2011	2.360346	0.057088	1.607673	7.073403	1.749284	0.11936
62	GJTL	2012	1.415394	0.108676	1.349195	7.099632	1.719869	0.108556
63	GJTL	2013	1.02252	0.051411	1.681533	7.09177	2.308809	0.192774
64	GJTL	2014	0.829936	0.0332	1.681283	7.1163	2.016304	0.045089
65	ICBP	2011	0.283379	0.169897	0.043496	7.287066	2.777861	0.149204
66	ICBP	2012	3.79562	0.159892	0.486928	7.336798	2.719977	0.160536
67	ICBP	2013	4.483516	0.130336	0.603189	7.399582	2.410628	0.193468
68	ICBP	2014	5.079488	0.125599	0.65627	7.477446	2.183202	0.171282
69	IKBI	2011	0.464576	0.047321	0.417472	6.166389	5.216675	0.077549
70	IKBI	2012	0.787848	0.084702	0.303169	6.244172	3.92568	0.195971
71	IKBI	2013	0.378654	0.021525	0.197377	6.203333	5.530537	0.06459
72	IKBI	2014	0.395738	0.034184	0.228452	6.293961	4.91745	0.198518
73	IMAS	2011	3.487738	0.079475	1.543021	7.20119	1.364041	0.616205
74	IMAS	2012	2.567829	0.059692	2.079239	7.296245	1.236907	0.362036
75	IMAS	2013	2.034884	0.042617	2.350669	7.303082	1.085598	0.26951
76	IMAS	2014	1.644061	0.043021	2.489121	7.289102	1.032433	0.051821

77	INAI	2011	0.80597	0.086512	4.131695	5.744987	1.189434	0.398906
78	INAI	2012	0.551471	0.077498	3.737916	5.765411	1.993278	0.124829
79	INAI	2013	0.752823	0.047994	5.063126	5.806657	1.236193	0.250982
80	INAI	2014	0.76087	0.033996	5.152425	5.970097	1.082377	0.171568
81	INDF	2011	1.277778	0.127475	0.699607	7.660563	1.942247	0.136221
82	INDF	2012	1.50463	0.115808	0.739572	7.700717	2.048854	0.10562
83	INDF	2013	1.510297	0.086026	1.04824	7.761417	1.667299	0.314928
84	INDF	2014	1.4377	0.083882	1.08446	7.803419	1.807438	0.100471
85	INDR	2011	2.156863	0.006291	1.294872	6.849915	1.104773	0.203104
86	INDR	2012	0.324571	0.007474	1.326867	6.857593	1.122006	0.085566
87	INDR	2013	0.227324	0.016252	1.467906	6.968765	1.117192	0.357553
88	INDR	2014	0.171607	0.014078	1.440527	6.955666	1.081056	0.022134
89	INDS	2011	1.245552	0.167342	0.802636	6.091662	2.402439	0.47898
90	INDS	2012	1.16408	0.128355	0.464736	6.169377	2.360861	0.460698
91	INDS	2013	0.801138	0.093068	0.253101	6.231074	3.855908	0.319405
92	INDS	2014	0.5743	0.079935	0.248506	6.271139	2.912226	0.03922
93	INTP	2011	3.989237	0.024341	0.153641	7.142636	6.982079	0.182794
94	INTP	2012	4.255924	0.25826	0.171815	7.237803	6.027629	0.253636
95	INTP	2013	3.204101	0.227912	0.15796	7.271639	6.148066	0.169284
96	INTP	2014	3.713055	0.206855	0.165431	7.300949	4.933747	0.085606
97	JPFA	2011	2.10728	0.133916	1.183794	7.194044	1.591069	0.184341
98	JPFA	2012	2.775271	0.152193	1.30122	7.251217	1.824546	0.326024
99	JPFA	2013	0.5	0.12084	1.844034	7.330659	2.064559	0.360912
100	JPFA	2014	1.496063	0.081102	1.973621	7.388437	1.771465	0.054489
101	KAEF	2011	1.504425	0.136027	0.432522	6.541725	2.747545	0.082635
102	KAEF	2012	2.846154	0.137336	0.440374	6.572202	2.803133	0.157229
103	KAEF	2013	2.020548	0.11884	0.521798	6.638297	2.426698	0.190523
104	KAEF	2014	4.549689	0.115384	0.646676	6.655237	2.386994	0.200751
105	KBLI	2011	0.577778	0.086439	0.505047	6.265275	2.187525	
106	KBLI	2012	0.886256	0.155666	0.374561	6.356637	3.070765	0.072148
107	KBLI	2013	0.642534	0.123887	0.507949	6.41033	2.55016	0.15092
108	KBLI	2014	0.591489	0.07907	0.42157	6.37732	2.799048	2.46E-04
109	KIAS	2011	0.590551	0.025641	0.915574	5.813279	0.645908	0.618827
110	KIAS	2012	1.296296	0.032218	0.085298	5.892225	5.860626	0.045951
111	KIAS	2013	1.107143	0.041506	0.109327	5.959445	5.272616	0.059282
112	KIAS	2014	1.020833	0.039312	0.111369	5.953749	5.610995	0.03595
113	KLBF	2011	5.29595	0.234748	0.269895	7.037899	3.675897	0.176617
114	KIAS	2012	7.310345	0.233623	0.277593	7.1347	3.405397	0.138183
115	KIAS	2013	6.906077	0.222736	0.33119	7.204178	2.839259	0.201435
116	KIAS	2014	8.755981	0.21803	0.265604	7.239763	3.403637	0.098097
117	LION	2011	0.904081	0.164359	0.211067	5.428805	7.032997	0.203738

118	LION	2012	1.454952	0.222682	0.16585	5.523645		0.185014
119	LION	2013	1.501314	0.149378	0.199103	5.523322	6.72882	0.150107
120	LION	2014	1.089631	0.08709	0.351647	5.577058	3.694669	0.203653
121	MASA	2011	1.666667	0.059597	1.68609	6.456659	0.481783	0.558824
122	MASA	2012	1.187335	0.02322	0.678802	6.491771	1.393307	0.274986
123	MASA	2013	1.018277	0.018061	0.67626	6.599244	1.566737	0.278177
124	MASA	2014	1.099476	0.016218	0.667767	6.548465	1.747775	0.007308
125	MLIA	2011	0.674242	0.042271		6.589231	1.544596	0.350128
126	MLIA	2012	0.251337	0.049547	4.299874	6.660933	1.456239	0.071867
127	MLIA	2013	0.472222	0.067026	5.041363	6.715754	1.129503	0.096196
128	MLIA	2014	0.525526	0.067143	4.459522	6.750485	1.113756	0.003512
129	MYOR	2011	4.505217	0.114833	1.721957	6.975609	2.218722	0.500241
130	MYOR	2012	4.997501	0.139303	1.706295	7.021629	2.761124	0.257985
131	MYOR	2013	5.903724	0.13438	1.465201	7.079826	2.443362	0.169507
132	MYOR	2014	4.558342	0.086608	1.509687	7.151342	2.089937	0.059864
133	NIPS	2011	0.481928	0.094209	1.69093	5.762847	1.080487	0.323104
134	NIPS	2012	0.40578	0.096317	1.596544	5.846782	1.10639	0.174632
135	NIPS	2013	0.990854	0.095827	2.383859	5.959549	1.050513	0.521664
136	NIPS	2014	1.235142	0.085594	1.095618	6.006837	1.293854	0.511576
137	PBRX	2011	1.848739	0.062383	1.158459	6.336601	1.387645	
138	PBRX	2012	1.696751	0.067033	1.373239	6.442724	1.278918	0.277342
139	PBRX	2013	3.925234	0.080297	1.360679	6.619971	3.33788	0.424457
140	PBRX	2014	2.988166	0.036668	0.791043	6.624277	3.862843	0.588474
141	PRAS	2011	0.325123	0.048996	1.432372	5.519102	1.137841	0.04317
142	PRAS	2012	0.534591	0.019325	1.059801	5.491675	1.113163	0.19804
143	PRAS	2013	0.318966	0.020941	0.95752	5.499928	1.030782	0.378072
144	PRAS	2014	0.208589	0.018265	0.876329	5.649009	1.003328	0.61737
145	RICY	2011	0.336996	0.04775	0.833237	5.789859	1.780737	0.046912
146	RICY	2012	0.304196	0.05794	1.295904	5.875046	2.252969	0.31211
147	RICY	2013	0.291246	0.104723	1.91158	5.993077	1.765851	0.317349
148	RICY	2014	0.281553	0.053432	1.95411	6.073881	1.749354	0.05486
149	ROTI	2011	6.157407	0.201844	0.389239	5.910273	1.283532	0.335886
150	ROTI	2012	10.48632	0.165487	0.807577	6.075848	1.124642	0.587256
151	ROTI	2013	1.311054	0.127499	1.315002	6.177687	1.136429	0.512674
152	ROTI	2014	1.46097	0.139358	1.231898	6.274219	1.366397	0.175677
153	SKLT	2011	0.786517	0.02592	0.743181	5.537109	1.740955	0.074548
154	SKLT	2012	0.962567	0.039517	0.928801	5.603928	1.414771	0.165825
155	SKLT	2013	0.891089	0.065204	1.16247	5.753621	1.233836	0.209097
156	SKLT	2014	1.351351	0.080133	1.161957	5.833415	1.183801	0.09797
157	SMCB	2011	2.214868	0.154244	0.454779	6.876447	1.465835	0.049175
158	SMCB	2012	2.638763	0.167519	0.445526	6.954777	1.404607	0.111229

159	SMCB	2013	1.9869	0.124113	0.697832	6.986156	0.639185	0.22406
160	SMCB	2014	1.911636	0.075135	0.963255	7.022376	0.601692	0.154439
161	SMGR	2011	4.646916	0.248817	0.345294	7.214282	2.646515	0.263356
162	SMGR	2012	5.176355	0.229854	0.463215	7.292224	1.705896	0.351827
163	SMGR	2013	3.849293	0.226428	0.41226	7.389188	1.882372	0.158538
164	SMGR	2014	3.843416	0.202646	0.372452	7.431155	2.20898	0.11437
165	SMSM	2011	2.229508	0.227288	0.645542	6.316482	2.520275	0.354391
166	SMSM	2012	3.995253	0.249869	0.709902	6.35589	2.051201	0.07676
167	SMSM	2013	4.935622	0.247631	0.682864	6.375295	2.097616	0.093104
168	SMSM	2014	5.959849	0.313291	0.525409	6.420428	2.112016	0.028389
169	SPMA	2011	0.47619	0.060935	1.065012	6.075367	1.218854	0.041437
170	SPMA	2012	0.555556	0.078104	1.135175	6.10544	2.646484	0.072547
171	SPMA	2013	0.41502	0.07786	1.33888	6.144835	1.20052	0.061738
172	SPMA	2014	0.365492	0.086615	1.599998	6.190559	3.652056	0.183832
173	SQBI	2011	4.316035		0.195888	5.533791	5.685848	0.130406
174	SQBI	2012	7.490637		0.220633	5.588311	4.854663	0.097823
175	SQBI	2013	8.969668		0.213616	5.629854	4.967917	0.060542
176	SQBI	2014	0.29148		0.245267	5.696795	4.372907	0.090613
177	STTP	2011	1.84492	0.064811	0.907433	6.01186	0.9524	0.43971
178	STTP	2012	2.370203	0.078869	1.156045	6.108476	0.997451	0.337063
179	STTP	2013	2.924528	0.098719	1.11785	6.229153	1.142365	0.176197
180	STTP	2014	4.615385	0.096643	1.079521	6.336553	1.484189	0.156555
181	TBMS	2011	4.217298	0.028123		6.797718	0.986388	0.19782
182	TBMS	2012	4.266751	0.01661		6.825905	0.84016	0.2869
183	TBMS	2013	6.535948	0.026458		6.890975	0.821931	0.087382
184	TBMS	2014	6.050955	0.039674		6.879902	0.793907	0.051341
185	TCID	2011	1.517241	0.170723	0.108242	6.218712		0.079855
186	TCID	2012	2.016499	0.166527	0.150208	6.267442		0.115582
187	TCID	2013	2.022434	0.15409	0.239192	6.307046	3.573192	0.162003
188	TCID	2014	2.745574	0.137325	0.443887	6.363274	1.798189	0.264185
189	TKIM	2011	0.421794	0.041028	2.461533	7.096994	1.923798	0.112091
190	TKIM	2012	0.353193	0.032032	2.463882	7.10654	2.407413	0.113355
191	TKIM	2013	0.245466	0.011977	2.263272	7.176042	2.219761	0.232403
192	TKIM	2014	0.098028	0.008087	1.910894	7.17196	1.900118	0.054763
193	TOTO	2011	3.256693	0.223802	0.761338	6.127729	1.882691	0.227181
194	TOTO	2012	3.667954	0.245534	0.695305	6.197766	2.154356	0.136681
195	TOTO	2013	3.682449	0.198953	0.686069	6.233328	2.194985	0.146791
196	TOTO	2014	3.197908	0.191689	0.646606	6.312522	2.108495	0.160986
197	TRST	2011	0.844156	0.086534	0.602715	6.306611	1.400155	0.024185
198	TRST	2012	0.715768	0.042261	0.617252	6.289846	1.30332	0.052672
199	TRST	2013	0.410509	0.036629	0.90733	6.308169	1.14294	0.490278

200	TRST	2014	0.606061	0.023271	0.851432	6.399308	1.237775	1.12E-04
201	TSPC	2011	3.766617	0.15476	0.395425	6.761978	2.983526	0.184081
202	TSPC	2012	5	0.151481	0.381679	6.821567	3.093309	0.090018
203	TSPC	2013	3.787879	0.119821	0.399955	6.836	2.961942	0.167273
204	TSPC	2014	3.120915	0.113767	0.353405	6.875762	3.002186	0.034168
205	ULTJ	2011	2.608696	0.062666	0.653747	6.322712	1.476609	0.086675
206	ULTJ	2012	2.293103	0.177356	0.44394	6.448683	2.018186	0.110192
207	ULTJ	2013	6.446991	0.150516	0.395244	6.539105	2.470063	0.161446
208	ULTJ	2014	4.744898	0.128254	0.28784	6.59293	3.344628	0.03751
209	UNVR	2011			1.847729	7.370499	0.683857	0.204689
210	UNVR	2012			2.02013	7.436214	0.668263	0.143353
211	UNVR	2013			2.123201	7.48795	0.696357	0.113743
212	UNVR	2014			1.60276	7.537964	0.91976	0.069858

Lampiran 4

Statistik Deskriptif

	PBV	ROA	DER	SIZE	CR	TAG
Mean	2.120666	0.105583	1.063874	6.551748	2.223876	0.194794
Median	1.411451	0.090835	0.776191	6.413251	1.853459	0.166549
Maximum	15.86379	0.340093	5.152425	8.304708	7.032997	0.618827
Minimum	0.033476	0.006291	0.043496	5.428805	0.481783	0.000112
Std. Dev.	2.092942	0.067475	0.949495	0.615705	1.342584	0.141188
Skewness	2.436406	0.782763	2.177078	0.454545	1.536128	1.098631
Kurtosis	12.97046	3.259628	8.599009	2.676262	5.098317	3.757204
Jarque-Bera	985.2344	20.14624	402.4606	7.449993	110.7335	43.21054
Probability	0.000000	0.000042	0.000000	0.024113	0.000000	0.000000
Sum	407.1679	20.27201	204.2639	1257.936	426.9842	37.40041
Sum Sq. Dev.	836.6574	0.869611	172.1942	72.40662	344.2835	3.807408
Observations	192	192	192	192	192	192

Lampiran 5

Uji Autokorelasi

Included observations: 192

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
. .	.	1	-0.004	-0.004	0.0036	0.952
. .	.	2	-0.011	-0.011	0.0260	0.987
. .	.	3	-0.016	-0.016	0.0749	0.995
. .	.	4	-0.021	-0.022	0.1660	0.997
. .	.	5	-0.021	-0.022	0.2576	0.998
. .	.	6	-0.020	-0.021	0.3375	0.999
. .	.	7	-0.024	-0.025	0.4526	1.000
. .	.	8	-0.021	-0.023	0.5420	1.000
. .	.	9	0.007	0.005	0.5533	1.000
. .	.	10	-0.016	-0.018	0.6041	1.000
. .	.	11	-0.004	-0.007	0.6080	1.000
. *	*	12	0.121	0.119	3.6336	0.989
. .	.	13	-0.020	-0.021	3.7158	0.994
. .	.	14	-0.015	-0.015	3.7639	0.997
. .	.	15	-0.004	-0.002	3.7678	0.998
. .	.	16	-0.020	-0.017	3.8499	0.999
. .	.	17	-0.017	-0.015	3.9121	1.000
. .	.	18	-0.017	-0.015	3.9717	1.000
. .	.	19	-0.015	-0.012	4.0200	1.000
. .	.	20	-0.017	-0.016	4.0813	1.000
. .	.	21	-0.018	-0.024	4.1510	1.000
. .	.	22	-0.021	-0.021	4.2456	1.000
. .	.	23	-0.019	-0.023	4.3247	1.000
. .	.	24	-0.001	-0.021	4.3250	1.000
. .	.	25	-0.000	-0.000	4.3251	1.000
. .	.	26	-0.007	-0.010	4.3375	1.000
. .	.	27	-0.017	-0.022	4.4041	1.000
. .	.	28	-0.006	-0.007	4.4135	1.000
. .	.	29	-0.014	-0.016	4.4591	1.000
. .	.	30	-0.010	-0.012	4.4832	1.000
. .	.	31	-0.013	-0.016	4.5230	1.000
. .	.	32	-0.003	-0.004	4.5245	1.000
. .	.	33	-0.014	-0.015	4.5692	1.000
. .	.	34	0.012	0.011	4.6054	1.000
. .	.	35	-0.012	-0.013	4.6390	1.000
. .	.	36	0.009	0.006	4.6583	1.000

Lampiran 6

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.613761	Prob. F(20,171)	0.8990
Obs*R-squared	12.85958	Prob. Chi-Square(20)	0.8833
Scaled explained SS	200.3638	Prob. Chi-Square(20)	0.0000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Included observations: 192

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-47.24859	159.8567	-0.295569	0.7679
ROA	-34.76907	288.1728	-0.120654	0.9041
ROA^2	11.85237	268.8855	0.044080	0.9649
ROA*DER	-30.73599	54.44095	-0.564575	0.5731
ROA*SIZE	-1.424294	46.73349	-0.030477	0.9757
ROA*CR	1.710073	17.74925	0.096346	0.9234
ROA*TAG	324.8323	158.4029	2.050672	0.0418
DER	12.25201	33.67200	0.363863	0.7164
DER^2	-0.374969	1.487611	-0.252061	0.8013
DER*SIZE	-1.614115	4.091065	-0.394546	0.6937
DER*CR	-0.267737	3.628019	-0.073797	0.9413
DER*TAG	2.354533	14.83241	0.158742	0.8741
SIZE	20.21979	44.21454	0.457311	0.6480
SIZE^2	-1.439586	3.153507	-0.456503	0.6486
SIZE*CR	0.448407	2.017238	0.222288	0.8244
SIZE*TAG	-2.531772	19.66359	-0.128754	0.8977
CR	-9.122714	15.71327	-0.580574	0.5623
CR^2	0.575991	0.891574	0.646038	0.5191
CR*TAG	7.243398	10.80780	0.670201	0.5036
TAG	-83.69166	129.8702	-0.644426	0.5202
TAG^2	94.01082	56.56556	1.661980	0.0983

R-squared	0.066977	Mean dependent var	2.957376
Adjusted R-squared	-0.042149	S.D. dependent var	17.08599
S.E. of regression	17.44235	Akaike info criterion	8.658597
Sum squared resid	52024.27	Schwarz criterion	9.014886
Log likelihood	-810.2254	Hannan-Quinn criter.	8.802897
F-statistic	0.613761	Durbin-Watson stat	2.134194
Prob(F-statistic)	0.899004		

Lampiran 7

Uji Multikoleniaritas

Included observations: 192

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	2.078425	130.7196	NA
ROA	4.461179	4.398665	1.270807
DER	0.025020	3.192301	1.411266
SIZE	0.044285	120.6088	1.050371
CR	0.011971	5.073802	1.350106
TAG	0.829181	3.012969	1.034151

Lampiran 8

Koefisien Determinasi (R^2), Uji F, Uji T

Dependent Variable: PBV

Method: Least Squares

Sample (adjusted): 2 208

Included observations: 192 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-4.385797	1.441674	-3.042155	0.0027
ROA	13.14853	2.112150	6.225187	0.0000
DER	-0.257804	0.158177	-1.629850	0.0148
SIZE	0.819911	0.210441	3.896161	0.0001
CR	-0.083309	0.109414	-0.761409	0.4474
TAG	1.056951	0.910594	1.160728	0.2472
R-squared	0.321328	Mean dependent var		2.120666
Adjusted R-squared	0.303084	S.D. dependent var		2.092942
S.E. of regression	1.747219	Akaike info criterion		3.984680
Sum squared resid	567.8163	Schwarz criterion		4.086476
Log likelihood	-376.5292	Hannan-Quinn criter.		4.025908
F-statistic	17.61290	Durbin-Watson stat		1.704445
Prob(F-statistic)	0.000000			