

LAMPIRAN

DAFTAR PERUSAHAAN

1. AMFG (Asahimas Flat Glass Tbk)
2. ASII (Astra International Tbk)
3. AUTO (Astra Auto Part Tbk)
4. BTON (Betonjaya Manunggal Tbk)
5. DPNS (Duta Pertiwi Nusantara)
6. GGRM (Gudang Garam Tbk)
7. INAI (Indal Aluminium Industry Tbk)
8. INCI (Intanwijaya Internasional Tbk)
9. INDF (Indofood Sukses Makmur Tbk)
10. INDS (Indospring Tbk)
11. KAEF (Kimia Farma Tbk)
12. KBLM (Kabelindo Murni Tbk)
13. LION (Lion Metal Works Tbk)
14. LMSH (Lionmesh Prima Tbk)
15. MERK (Merck Tbk)
16. NIPS (Nipress Tbk)
17. PICO (Pelangi Indah Canindo Tbk)
18. PRAS (Prima Alloy Steel Universal Tbk)
19. PYFA (Pyridam Farma Tbk)
20. SCCO (Supreme Cable Manufacturing and Commerce Tbk)
21. SKLT (Sekar Laut Tbk)
22. SMSM (Wijaya Karya Beton Tbk)
23. SRSN (Indo Acidatama Tbk)
24. STTP (Siantar Top Tbk)
25. TCID (Mandom Indonesia Tbk)
26. TRST (Trias Sentosa Tbk)
27. ULTJ (Ultrajaya Milk Industry and Trading Company Tbk)
28. WIMM (Wismilak Inti Makmur Tbk)

Lampiran Data Perusahaan sebelum di casewise

No	Kode	Tahun	KNSV	KI	DKI	KM	IOS	KL
1	AMFG	2013	0.6235	0.847	2	0.0000461	1.1004348	1.631
		2014	0.5859	0.8473	2	0.0000461	1.0970464	1.2303
		2015	0.5646	0.8482	2	0.0000461	0.8384994	1.0747
2	ASII	2013	0.1329	0.5011	3	0.0003604	2.5924602	0.953
		2014	0.1122	0.5011	4	0.0002869	2.5010224	0.6761
		2015	0.2025	0.5011	4	0.0003684	1.9196677	1.6839
3	AUTO	2013	0.134	0.8	4	0.0006438	1.8404099	0.5215
		2014	0.0684	0.8	3	0.000211	1.9958065	0.2773
		2015	0.1778	0.8	3	0.000211	0.7602533	2.686
4	BTON	2013	0.0736	0.8154	1	0.0958333	0.713167	0.428
		2014	0.1902	0.8183	1	0.0958333	0.6617554	1.399
		2015	0.1238	0.8183	1	0.0958333	0.5251347	0.0239
5	DPNS	2013	0	0.5964	1	0.0571088	0.6965604	-0.0099
		2014	0.1197	0.5964	1	0.0571088	0.4951187	0.4048
		2015	0.1384	0.5964	1	0.0571088	0.531079	0.5179
6	GGRM	2013	0.13	0.7555	1	0.0092003	2.7471768	0.5641
		2014	0.1061	0.7555	1	0.0092003	3.5247999	0.3052
		2015	0.1325	0.7555	1	0.0092003	2.7842847	0.496
7	INAI	2013	0.3098	0.7753	2	0.0018939	0.8705249	15.4904
		2014	0.2167	0.7753	2	0.0021752	0.9107771	1.8811
		2015	0.1646	0.7753	2	0.0050499	0.5349992	1.6429
8	INCI	2013	0.793	0.4361	2	0.059295	0.1597624	0.9946
		2014	0.6115	0.4361	2	0.059295	0.1456888	-0.6874
		2015	0.7343	0.4365	1	0.0629729	0.1564762	1.5201
9	INDF	2013	0.1812	0.5007	3	0.0001572	1.6974345	2.028
		2014	0.1755	0.5007	3	0.0001572	1.4375507	1.8012
		2015	0.142	0.5007	3	0.0001572	1.0537344	0.8657
10	INDS	2013	0.0548	0.8811	1	0.0043527	1.0032495	1.7327
		2014	0.013	0.8811	1	0.0043527	0.5760785	0.5157
		2015	0.0435	0.8811	1	0.0043527	0.1196888	57.2141
11	KAEF	2013	0.1863	0.9002	2	0.0000225	2.0173303	1.1769
		2014	0.1705	0.9002	2	0.0000225	4.4925253	1.2105
		2015	0.1282	0.9002	2	0.0000225	2.5949134	0.6956
12	KBLM	2013	0.1443	0.8035	1	0.0892857	0.6562237	-13.8773
		2014	0.2733	0.8035	1	0.0892857	0.598027	0.2906
		2015	0.3657	0.8035	1	0.0892857	0.4986586	1.9311
13	LION	2013	0.0805	0.577	1	0.0024896	1.5012398	0.8115
		2014	0.1238	0.577	1	0.0024896	1.089576	1.3262
		2015	0.1377	0.577	1	0.0024896	1.2014268	1.2887

14	LMSH	2013	0.1795	0.3222	1	0.2561979	0.6952234	0.9605
		2014	0.1882	0.3222	1	0.2515104	0.5340177	1.3508
		2015	0.2789	0.3222	1	0.2558854	0.4909225	5.6113
15	MERK	2013	0.0376	0.9037	1	0.0096429	8.2652208	0.7586
		2014	0.1758	0.9037	1	0.0096429	6.5852777	1.2782
		2015	0.1538	0.8665	1	0.0004821	6.4095514	1.1274
16	NIPS	2013	0.2013	0.3711	1	0.124	10.20743	1.1597
		2014	0.2047	0.629	1	0.0600538	1.3036538	2.3629
		2015	0.3715	0.629	1	0.0600538	0.9520484	11.9305
17	PICO	2013	0.4109	0.9401	1	0.0008181	0.4096922	0.3865
		2014	0.4533	0.9401	1	0.0008181	0.3944918	1.5043
		2015	0.5404	0.9401	1	0.0008181	0.2944341	3.9612
18	PRAS	2013	0.0527	0.5406	1	0.0495631	0.3190888	0.813
		2014	0.056	0.5406	1	0.0495631	0.2085278	1.019
		2015	0.0719	0.5406	1	0.0495631	0.1216137	0.8563
19	PYFA	2013	0.2422	0.5385	1	0.2307692	0.8414622	-0.9453
		2014	0.3554	0.5385	1	0.2307692	0.743958	0.5534
		2015	0.5266	0.5385	2	0.2307692	0.5920543	5.0856
20	SCCO	2013	0.1489	0.7115	1	0.057667	1.2783391	0.1982
		2014	0.1764	0.7115	1	0.057667	1.0025929	0.4537
		2015	0.2464	0.7115	1	0.057667	0.8302663	1.2979
21	SKLT	2013	0.2676	0.9609	1	0.0012508	0.9307031	2.3508
		2014	0.2555	0.9609	1	0.0012508	1.509312	1.1905
		2015	0.2864	0.9609	1	0.0024172	1.6809138	1.4784
22	SMSM	2013	0.7191	0.5813	2	0.0834177	0.496036	1.5306
		2014	0.6957	0.5813	2	0.0834177	6.094203	1.0657
		2015	0.6155	0.5813	2	0.0834177	4.758086	1.1622
23	SRSN	2013	0.5161	0.7799	3	0.1159433	0.9574533	2.3689
		2014	0.4317	0.7799	3	0.1159433	0.9153487	0.6657
		2015	0.2103	0.7799	3	0.1159433	0.8850863	-4.949
24	STTP	2013	0.2466	0.5676	1	0.0312733	2.9252513	0.5126
		2014	0.3218	0.5676	1	0.0316749	4.6145163	1.6079
		2015	0.2742	0.5676	1	0.0319014	3.9151596	1.0492
25	TCID	2013	0.4772	0.7377	2	0.052083	2.02258	1.5851
		2014	0.2653	0.7377	2	0.0520239	2.745369	0.7088
		2015	0.0954	0.7377	3	0.0013578	1.9346056	0.2218
26	TRST	2013	0.7333	0.567	2	0.0149523	0.4106038	3.3949
		2014	0.8225	0.567	2	0.011872	0.6057588	7.8748
		2015	0.9034	0.567	2	0.0860817	0.4448213	5.3338
27	ULTJ	2013	0.3145	0.466	1	0.1779735	6.4500118	0.6028
		2014	0.2463	0.466	1	0.1789156	4.7436279	0.4518

		2015	0.3683	0.4452	1	0.1790473	4.0731524	1.2798
28	WIIM	2013	0.0073	0.225	1	0.2460821	1.8005998	-0.347
		2014	0.1383	0.225	1	0.2460821	1.5506096	0.3959
		2015	0.1083	0.225	1	0.2460821	0.9568053	0.4796

LAMPIRAN CASEWISE

Casewise Diagnostics^a

Case Number	Std. Residual	KL	Predicted Value	Residual
19	1.839	15.4904	2.864828	12.6255808
30	7.791	57.2141	3.717975	53.4960939
34	-2.389	-13.8773	2.524605	-16.4018995
48	1.313	11.9305	2.911697	9.0188379

a. Dependent Variable: KL

Casewise Diagnostics^a

Case Number	Std. Residual	KL	Predicted Value	Residual
9	1.382	2.6860	.779216	1.9067629
21	-1.591	.9946	3.190280	-2.1956549
22	-2.381	-.6874	2.598052	-3.2855013
23	-1.186	1.5201	3.157080	-1.6369396
39	3.271	5.6113	1.098182	4.5130904
47	1.294	3.9612	2.176001	1.7852202
51	-1.270	-.9453	.807165	-1.7524459
53	2.542	5.0856	1.578517	3.5071253
65	-3.945	-4.9490	.493330	-5.4422882
73	3.328	7.8748	3.283482	4.5913416
74	1.477	5.3338	3.295566	2.0382302

a. Dependent Variable: KL

Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
KNSV	69	.0000	.7333	.236946	.1795126
KI	69	.2250	.9609	.669883	.1924971
DKI	69	1	4	1.57	.866
KM	69	.0000225	.2561979	.057001151	.0749434343
IOS	69	.1216137	10.2074302	2.066171580	2.0545601936
KL	69	-.3470	3.3949	1.032046	.6636916
Valid N (listwise)	69				

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		69
Normal	Mean	0E-7
Parameters ^{a,b}	Std. Deviation	.54743053
Most Extreme	Absolute	.102
Differences	Positive	.102
	Negative	-.089
Kolmogorov-Smirnov Z		.847
Asymp. Sig. (2-tailed)		.470

a. Test distribution is Normal.

b. Calculated from data.

Uji Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	1.328	.467		2.846	.006		
KNSV	1.927	.404	.521	4.770	.000	.904	1.106
KI	-.666	.507	-.193	-1.314	.194	.499	2.005
DKI	-.031	.090	-.040	-.340	.735	.780	1.282
KM	-3.509	1.363	-.396	-2.575	.012	.456	2.193
IOS	-.028	.034	-.087	-.831	.409	.987	1.013

a. Dependent Variable: KL

Uji Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	.229	.245		.937	.352
KNSV	.362	.212	.215	1.708	.093
KI	.210	.266	.134	.790	.433
DKI	.022	.047	.062	.455	.650
KM	.168	.715	.042	.234	.815
IOS	-.022	.018	-.152	-1.263	.211

a. Dependent Variable: ABS_RES

Uji Autokolerasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.565 ^a	.320	.266	.5687392	1.884

a. Predictors: (Constant), IOS, KM, KNSV, DKI, KI

b. Dependent Variable: KL

Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.565 ^a	.320	.266	.5687392	1.884

a. Predictors: (Constant), IOS, KM, KNSV, DKI, KI

b. Dependent Variable: KL

Uji F (Uji Simultan)

ANOVA^a

Model	Sum of Squares	Df	Mean Square	F	Sig.
Regression	9.575	5	1.915	5.920	.000 ^b
Residual	20.378	63	.323		
Total	29.953	68			

a. Dependent Variable: KL

Uji t Statistik (Uji Parsial)

Coefficients ^a							
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	1.328	.467		2.846	.006		
1 KNSV	1.927	.404	.521	4.770	.000	.904	1.106
KI	-.666	.507	-.193	-1.314	.194	.499	2.005
DKI	-.031	.090	-.040	-.340	.735	.780	1.282
KM	-3.509	1.363	-.396	-2.575	.012	.456	2.193
IOS	-.028	.034	-.087	-.831	.409	.987	1.013

a. Dependent Variable: KL