LAMPIRAN 1

Daftar Perusahaan dan Kode Perusahaan

NO	KODE	NAMA PERUSAHAAN
1	AMFG	Asahimas Flat Glass Tbk
2	ARNA	Arwana Citra Tbk
3	ASII	Astra International Tbk
4	AUTO	Astra Auto Part Tbk
5	CPIN	Charoen Pokphan Indonesia Tbk
6	CTBN	Citra TurbindoTbk
7	DLTA	Delta Djakarta Tbk
8	DVLA	Darya Varia Laboratoria Tbk
9	EKAD	Ekadharma International Tbk
10	GDYR	Goodyear Indonesia Tbk
11	GGRM	Gudang GaramTbk
12	GJTL	Gajah Tunggal Tbk
13	HMSP	Hanjaya Mandala Sampoerna Tbk
14	ICBP	Indofood CBP Sukses MakmurTbk
15	IGAR	Champion Pasific Indonesia Tbk
16	INAF	Indofarma Tbk
17	INDF	Indofood Sukses Makmur Tbk
18	INDS	Indospring Tbk
19	INTP	Indocement Tunggal PrakasaTbk

20	IPOL	Indopoly Swakarsa Industry Tbk
21	JECC	Jembo Cable Company Tbk
22	JPFA	Japfa Comfeed Indonesia Tbk
23	KAEF	Kimia Farma Tbk
24	KBLI	Kmi Wire and Cable Tbk
25	KBLM	Kabelindo MurniTbk
26	KLBF	Kalbe FarmaTbk
27	MERK	Merck Tbk
28	MLBI	Multi Bintang Indonesia Tbk
29	MRAT	Mustika Ratu Tbk
30	MYOR	Mayra Indah Tbk
31	ROTI	Nippon Indosari Corporindo Tbk
32	SCCO	Supreme Cable Manufacturing and Comerce Tbk
33	SKLT	Sekar Laut Tbk
34	SMCB	Holcim indonesiaTbk
35	SMGR	Semen Gresik Tbk
36	TCID	Mandom Indonesia Tbk
37	TOTO	Surya Toto Indonesia Tbk
38	TSPC	Tempo Scan Pasific Tbk
39	UNIC	Unggul Indah Cahaya Tbk
40	UNVR	Unilever Indonesia Tbk
41	VOKS	Voksel Electric Tbk

Data Rasio Perusahaan Manufaktur

NO	KODE	TAHUN	DER	DPR	ROA	INST	PBV
1	AKPI	2013	1.0251	0.0621	0.0893	0.7456	0.535
2	AKPI	2014	1.1498	0.3216	0.0076	0.751	0.5449
3	AMFG	2012	0.2679	0.1001	0.1113	0.847	1.4661
4	AMFG	2014	0.2304	0.0756	0.117	0.8482	1.097
5	ARNA	2011	0.7209	0.3846	0.1154	0.6916	1.3004
6	ARNA	2012	0.5498	0.4651	0.1693	0.6137	4.9697
7	ARNA	2013	0.2938	0.0382	0.2094	0.5046	1.957
8	ARNA	2015	0.5498	0.0059	0.0498	0.4672	4.103
9	ASII	2012	1.0294	0.2702	0.1248	0.5011	3.4249
10	ASII	2013	1.0152	0.2593	0.1042	0.5011	2.5924
11	ASII	2014	0.9616	0.2778	0.0937	0.5011	2.4983
12	ASII	2015	0.9396	0.1792	0.0636	0.5011	1.92
13	AUTO	2011	0.4745	0.0523	0.1588	0.9565	0.5551
14	AUTO	2012	0.6192	0.3118	0.1279	0.9565	2.6001
15	AUTO	2013	0.32	0.3684	0.0839	0.8	1.8406
16	AUTO	2014	0.2951	0.3012	0.0665	0.8	2.08
17	AUTO	2015	0.4136	0.1666	0.0225	0.8	0.76
18	BRAM	2011	0.3814	0.4098	0.0331	0.6582	0.8049
19	BRAM	2014	0.7257	0.2755	0.0515	0.2695	1.3034
20	BRAM	2015	0.5343	0.15	0.0431	0.6582	0.83
21	BRNA	2014	2.6413	0.1931	0.0427	0.5142	1.3276
22	CEKA	2013	1.0275	0.4587	0.0608	0.9201	0.6531
23	CPIN	2012	0.5102	0.2882	0.2171	0.5553	7.3146
24	CPIN	2013	0.5799	0.2987	0.1608	0.6136	5.5601
25	CPIN	2014	0.9064	0.1698	0.0837	0.5553	5.6671

26	CPIN	2015	0.8467	0.2589	0.0742	0.5553	3.39
27	CTBN	2012	0.6385	0.7146	0.1286	0.8092	2.5522
28	DLTA	2012	0.2458	0.8628	0.2864	0.8167	6.83
29	DLTA	2013	0.2815	0.7104	0.312	0.8167	8.994
30	DLTA	2015	0.2220	0.0101	0.185	0.81	4.9
31	DPNS	2015	0.1375	0.1511	0.0359	0.5986	0.53
32	DVLA	2012	0.277	0.2364	0.1386	0.9266	2.2503
33	DVLA	2013	0.301	0.345	0.1057	0.9266	2.6927
34	DVLA	2015	0.4137	0.4123	0.0784	0.9213	1.4956
35	EKAD	2012	0.4266	0.1272	0.1322	0.7545	1.2727
36	EKAD	2013	0.4454	0.1232	0.3444	0.7545	1.147
37	EKAD	2014	0.5056	0.15	0.0991	0.7545	1.3171
38	EKAD	2015	0.3347	0.1343	0.1207	0.7661	0.9573
39	FASW	2014	2.3933	0.4285	0.0155	0.7474	2.4894
40	GDYR	2012	1.3499	0.1747	0.0539	0.9402	0.9882
41	GDYR	2013	0.975	0.2742	0.0417	0.9402	1.4316
42	GGRM	2011	0.5921	0.388	0.1268	0.7555	4.8628
43	GGRM	2012	0.5601	0.3782	0.098	0.7555	4.0714
44	GGRM	2014	0.7521	0.2851	0.0927	0.7555	3.6147
45	GGRM	2015	0.6708	0.2391	0.1016	0.6929	2.7842
46	GJTL	2011	1.6076	0.0369	0.0819	0.5981	2.3603
47	GJTL	2012	1.3491	0.0865	0.088	0.5961	1.4153
48	GJTL	2013	1.6815	0.102	0.0078	0.5981	1.0225
49	GJTL	2014	1.6812	0.119	0.0168	0.595	0.8299
50	HMSP	2012	0.9722	0.5811	0.3736	0.9818	19.729
51	HMSP	2013	0.936	0.3759	0.3948	0.9818	19.318
52	HMSP	2014	1.1025	1.046	0.2726	0.92	21
53	ICBP	2012	0.481	0.3334	0.1286	0.5007	3.9402
54	ICBP	2013	0.6031	0.4846	0.1051	0.8053	4.4835
55	ICBP	2014	0.6562	0.5127	0.1016	0.8053	5.079
56	ICBP	2015	0.6208	0.431	0.1101	0.8	4.7948
57	IGAR	2011	0.2236	0.1415	0.1556	0.9222	1.7148
58	IGAR	2012	0.2905	0.9523	0.1425	0.9222	1.6233

59	IKBI	2014	0.2284	0.3418	0.0241	0.9306	0.3957
60	IMAS	2014	2.4891	-0.2157	-0.0029	0.8954	1.74
61	IMAS	2015	2.71	0.6047	0.0009	0.8966	0.98
62	INAF	2012	0.83	0.1002	0.0357	0.8066	1.57
63	INAI	2014	5.1524	0.5	0.0246	0.672	0.75
64	INAI	2015	4.55	0.8857	0.0215	0.6098	0.53
65	INDF	2012	0.7437	0.3333	0.0806	0.5007	1.5046
66	INDF	2013	1.035	0.2415	0.0438	0.5007	1.5102
67	INDF	2014	1.0844	0.4014	0.0599	0.5007	1.4376
68	INDF	2015	1.1294	0.7508	0.0404	0.5007	1.0537
69	INDS	2012	0.4647	1.115	0.0805	0.8811	1.164
70	INDS	2013	0.2531	0.1277	0.0672	0.8811	0.8011
71	INDS	2014	0.2485	0.282	0.056	0.8811	0.5743
72	INKP	2014	1.7069	0.0348	0.0194	0.5272	0.1909
73	INKP	2015	1.6120	0.0419	0.0316	0.5272	0.14
74	INTP	2012	0.1718	0.3477	0.2093	0.6403	4.2559
75	INTP	2013	0.1579	0.6351	0.1848	0.6403	3.2041
76	INTP	2014	0.1654	0.9642	0.1784	0.403	3.713
77	IPOL	2012	1.0105	0.1	0.0266	0.6429	0.5463
78	JECC	2012	3.962	0.566	0.0451	0.9015	2.011
79	JPFA	2012	1.3012	0.0399	0.0982	0.577	2.7752
80	JPFA	2013	1.844	0.0326	0.0369	0.577	0.5
81	JPFA	2015	1.81	0.3315	0.0306	0.5873	1.11
82	KAEF	2012	0.4403	0.1621	0.0991	0.9003	2.8461
83	KAEF	2014	0.6466	0.1162	0.0797	0.9003	4.5496
84	KBLI	2012	0.3745	0.256	0.1078	0.7372	0.8862
85	KBLM	2011	1.6311	0.1764	0.0296	0.7472	0.5181
86	KBLM	2012	1.7306	0.1428	0.0329	0.7472	0.5672
87	KBLM	2015	1.21	0.2629	0.0195	0.8254	0.5
88	KIAS	2014	0.11	0.3333	0.0392	0.9824	1.0208
89	KLBF	2011	0.2698	0.625	0.1861	0.5663	5.295
90	KLBF	2012	0.2775	0.5428	0.1885	0.6432	7.3103
91	KLBF	2013	0.3311	0.3953	0.1741	0.5671	6.906

92	KLBF	2014	0.2656	0.2222	0.1713	0.5671	8.7559
93	KLBF	2015	0.2521	0.4444	0.1502	0.5663	5.6652
94	KRAS	2011	1.08	0.2307	0.0475	0.8	1.2804
95	LION	2011	0.211	0.297	0.1436	0.577	0.904
96	LION	2013	0.1991	0.3212	0.1299	0.577	1.5013
97	LMSH	2011	0.7135	0.0881	0.1112	0.3222	0.839
98	LMSH	2013	0.6952	0.1335	0.1015	0.3022	0.6952
99	MASA	2011	1.68	0.0857	0.0301	0.478	1.7301
100	MBTO	2011	0.3523	0.2508	0.0788	0.6684	1.0962
101	MERK	2011	0.1825	0.0008	0.3956	0.74	5.8623
102	MERK	2012	0.3663	0.0007	0.1893	0.8665	8.1698
103	MERK	2013	0.3606	0.0008	0.2517	0.8665	8.2651
104	MERK	2014	0.2942	0.8023	0.2532	0.8665	6.473
105	MERK	2015	0.3549	0.5343	0.2222	0.8665	0.8279
106	MLBI	2011	1.3022	0.2886	0.4156	0.8553	14.264
107	MLBI	2012	2.4926	0.0007	0.3936	0.8253	47.269
108	MLBI	2013	0.8046	0.8142	0.6691	0.8367	25.603
109	MLBI	2014	3.0286	0.0036	0.3532	0.8367	0.4546
110	MRAT	2011	0.1783	0.1755	0.066	80.24	0.59
111	MRAT	2012	0.1803	0,2263	0,0675	71.27	0.54
112	MYOR	2011	1.7219	0.206	0.0733	0.3307	4.5052
113	MYOR	2012	1.7062	0.2373	0.0897	0.3307	4.9975
114	ROTI	2012	0.8075	0.2525	0.1696	0.8075	5.8888
115	ROTI	2013	1.315	0.0192	0.0867	0.7075	1.311
116	SCCO	2011	1.8032	0.3183	0.0754	0.6786	1.2371
117	SCCO	2012	1.2734	0.3026	0.1142	0.6786	1.2731
118	SCCO	2013	1.4901	0.2935	0.0596	0.6786	1.2783
119	SKLT	2012	0.9288	0.25	0.0319	0.9609	1.0778
120	SMCB	2011	0.4547	0.2246	0.0963	0.8065	2.2148
121	SMCB	2012	0.4455	0.4444	0.1135	0.8065	2.6387
122	SMCB	2013	0.6978	0.4045	0.0675	0.8065	1.9869
123	SMGR	2011	0.3552	0.4962	0.2012	0.5101	4.6469
124	SMGR	2012	0.4632	0.4433	0.1852	0.5101	5.1763
125	SMGR	2013	0.4122	0.4123	0.19	0.5101	3.8492

126	SMGR	2014	0.3724	0.398	0.1628	0.5101	3.8434
127	SMGR	2015	0.3903	0.4925	0.1186	0.5101	2.4641
128	SMSM	2011	0.6952	0.6578	0.1928	0.5813	2.9184
129	SMSM	2014	0.5254	0.0856	0.2403	0.5813	5.9598
130	SQBI	2011	0.1958	0.0009	0.3413	0.99	4.316
131	SQBI	2013	0.2136	0.0009	0.355	0.98	8.9696
132	TBMS	2011	0.9576	0.1746	0.0143	0.6623	0.7819
133	TCID	2011	0.1082	0.5316	0.1238	0.7378	1.5172
134	TCID	2012	0.1502	0.4933	0.1195	0.7378	2.0165
135	TCID	2013	0.2391	0.463	0.1095	0.7378	2.0224
136	TCID	2014	0.4438	0.4252	0.0943	0.7378	2.7455
137	TKIM	2014	1.9108	0.0487	0.0081	0.6	0.098
138	TOTO	2011	0.7613	0.2265	0.1633	0.962	3.2566
139	TOTO	2012	0.6953	0.2092	0.1554	0.962	3.6682
140	TOTO	2013	0.686	0.2092	0.1354	0.962	3.6824
141	TOTO	2014	0.6466	0.404	0.1453	0.962	3.1979
142	TPIA	2013	0.4347	0.4347	0.0044	0.9535	1.2521
143	TRST	2014	0.8514	0.2173	0.0202	0.5971	0.606
144	TSPC	2011	0.3954	0.5769	0.1377	0.7729	3.7662
145	TSPC	2012	0.3816	0.5244	0.1389	0.7726	5
146	UNIC	2011	0.9634	0.6122	0.0221	0.7622	0.5915
147	UNIC	2012	0.7767	0.7169	0.0084	0.7622	0.5673
148	UNIC	2013	0.8515	0.4521	0.0267	0.7901	0.4103
149	UNVR	2012	2.0201	0.5268	0.3892	0.85	40.096
150	UNVR	2013	2.132	0.5284	0.401	0.85	46.594
151	UNVR	2015	2.2584	4.459	0.0226	0.8499	5.48
152	VOKS	2012	1.82	0.2827	0.0865	0.4865	1.4187
153	VOKS	2013	1.76	0.2937	0.0788	0.4865	1.45

Data Setelah Outlier

NO	KODE	TAHUN	DER	DPR	ROA	INST	PBV
1	AKPI	2013	1.0251	0.062	0.0893	0.7456	0.535
2	AKPI	2014	1.1498	0.32	0.0076	0.751	0.5449
3	AMFG	2012	0.2679	0.1001	0.1113	0.847	1.4661
4	AMFG	2014	0.2304	0.0756	0.117	0.8482	1.097
5	ARNA	2011	0.7209	0.3846	0.1154	0.6916	1.3004
6	ARNA	2012	0.5498	0.4651	0.1693	0.6137	4.9697
7	ARNA	2013	0.2938	0.0382	0.2094	0.5046	1.957
8	ARNA	2015	0.5498	0.0059	0.0498	0.4672	4.103
9	ASII	2012	1.0294	0.2702	0.1248	0.5011	3.4249
10	ASII	2013	1.0152	0.2593	0.1042	0.5011	2.5924
11	ASII	2014	0.9616	0.2778	0.0937	0.5011	2.4983
12	ASII	2015	0.9396	0.1792	0.0636	0.5011	1.92
13	AUTO	2011	0.4745	0.0523	0.1588	0.9565	0.5551
14	AUTO	2012	0.6192	0.3118	0.1279	0.9565	2.6001
15	AUTO	2013	0.32	0.3684	0.0839	0.8	1.8406
16	AUTO	2014	0.2951	0.3012	0.0665	0.8	2.08
17	AUTO	2015	0.4136	0.1666	0.0225	0.8	0.76
18	BRAM	2011	0.3814	0.4098	0.0331	0.6582	0.8049
19	BRAM	2014	0.7257	0.2755	0.0515	0.2695	1.3034
20	BRAM	2015	0.6	0.15	0.0431	0.6582	0.83
21	BRNA	2014	2.6413	0.1931	0.0427	0.5142	1.3276
22	CEKA	2013	1.0275	0.4587	0.0608	0.9201	0.6531
23	CPIN	2012	0.5102	0.2882	0.2171	0.5553	7.3146
24	CPIN	2013	0.5799	0.2987	0.1608	0.6136	5.5601
25	CPIN	2014	0.9064	0.1698	0.0837	0.5553	5.6671
26	CPIN	2015	0.97	0.2589	0.0742	0.5553	3.39

27	CTBN	2012	0.6385	0.7146	0.1286	0.8092	2.5522
28	DLTA	2012	0.2458	0.8628	0.2864	0.8167	6.83
29	DLTA	2013	0.2815	0.7104	0.312	0.8167	8.994
30	DLTA	2015	0.22	0.0101	0.185	0.81	4.9
31	DPNS	2015	0.14	0.1511	0.0359	0.5986	0.53
32	DVLA	2012	0.277	0.2364	0.1386	0.9266	2.2503
33	DVLA	2013	0.301	0.345	0.1057	0.9266	2.6927
34	DVLA	2015	0.4137	0.4123	0.0784	0.9213	1.4956
35	EKAD	2012	0.4266	0.1272	0.1322	0.7545	1.2727
36	EKAD	2013	0.4454	0.1232	0.3444	0.7545	1.147
37	EKAD	2014	0.5056	0.15	0.0991	0.7545	1.3171
38	EKAD	2015	0.3347	0.1343	0.1207	0.7661	0.9573
39	FASW	2014	2.3933	0.4285	0.0155	0.7474	2.4894
40	GDYR	2012	1.3499	0.1747	0.0539	0.9402	0.9882
41	GDYR	2013	0.975	0.2742	0.0417	0.9402	1.4316
42	GGRM	2011	0.5921	0.388	0.1268	0.7555	4.8628
43	GGRM	2012	0.5601	0.3782	0.098	0.7555	4.0714
44	GGRM	2014	0.7521	0.2851	0.0927	0.7555	3.6147
45	GGRM	2015	0.6708	0.2391	0.1016	0.6929	2.7842
46	GJTL	2011	1.6076	0.0369	0.0819	0.5981	2.3603
47	GJTL	2012	1.3491	0.0865	0.088	0.5961	1.4153
48	GJTL	2013	1.6815	0.102	0.0078	0.5981	1.0225
49	GJTL	2014	1.6812	0.119	0.0168	0.595	0.8299
50	HMSP	2012	0.9722	0.5811	0.3736	0.9818	19.729
51	HMSP	2013	0.936	0.3759	0.3948	0.9818	19.318
52	HMSP	2014	1.1025	1.046	0.2726	0.92	21
53	ICBP	2012	0.481	0.3334	0.1286	0.5007	3.9402
54	ICBP	2013	0.6031	0.4846	0.1051	0.8053	4.4835
55	ICBP	2014	0.6562	0.5127	0.1016	0.8053	5.079
56	ICBP	2015	0.6208	0.431	0.1101	0.8	4.7948
57	IGAR	2011	0.2236	0.1415	0.1556	0.9222	1.7148
58	IGAR	2012	0.2905	0.9523	0.1425	0.9222	1.6233
59	IKBI	2014	0.2284	0.3418	0.0241	0.9306	0.3957

60	IMAS	2014	2.4891	-0.2157	-0.0029	0.8954	1.74
61	IMAS	2015	2.71	0.6047	0.0009	0.8966	0.98
62	INAF	2012	0.83	0.1002	0.0357	0.8066	1.57
63	INAI	2014	5.1524	0.5	0.0246	0.672	0.75
64	INAI	2015	4.55	0.8857	0.0215	0.6098	0.53
65	INDF	2012	0.7437	0.3333	0.0806	0.5007	1.5046
66	INDF	2013	1.035	0.2415	0.0438	0.5007	1.5102
67	INDF	2014	1.0844	0.4014	0.0599	0.5007	1.4376
68	INDF	2015	1.1294	0.7508	0.0404	0.5007	1.0537
69	INDS	2012	0.4647	1.115	0.0805	0.8811	1.164
70	INDS	2013	0.2531	0.1277	0.0672	0.8811	0.8011
71	INDS	2014	0.2485	0.282	0.056	0.8811	0.5743
72	INKP	2014	1.7069	0.0348	0.0194	0.5272	0.1909
73	INKP	2015	1.68	0.0419	0.0316	0.5272	0.14
74	INTP	2012	0.1718	0.3477	0.2093	0.6403	4.2559
75	INTP	2013	0.1579	0.6351	0.1848	0.6403	3.2041
76	INTP	2014	0.1654	0.9642	0.1784	0.403	3.713
77	IPOL	2012	1.0105	0.1	0.0266	0.6429	0.5463
78	JECC	2012	3.962	0.566	0.0451	0.9015	2.011
79	JPFA	2012	1.3012	0.0399	0.0982	0.577	2.7752
80	JPFA	2013	1.844	0.0326	0.0369	0.577	0.5
81	JPFA	2015	1.81	0.3315	0.0306	0.5873	1.11
82	KAEF	2012	0.4403	0.1621	0.0991	0.9003	2.8461
83	KAEF	2014	0.6466	0.1162	0.0797	0.9003	4.5496
84	KBLI	2012	0.3745	0.256	0.1078	0.7372	0.8862
85	KBLM	2011	1.6311	0.1764	0.0296	0.7472	0.5181
86	KBLM	2012	1.7306	0.1428	0.0329	0.7472	0.5672
87	KBLM	2015	1.21	0.2629	0.0195	0.8254	0.5
88	KIAS	2014	0.11	0.3333	0.0392	0.9824	1.0208
89	KLBF	2011	0.2698	0.625	0.1861	0.5663	5.295
90	KLBF	2012	0.2775	0.5428	0.1885	0.6432	7.3103
91	KLBF	2013	0.3311	0.3953	0.1741	0.5671	6.906
92	KLBF	2014	0.2656	0.2222	0.1713	0.5671	8.7559

93	KLBF	2015	0.2521	0.4444	0.1502	0.5663	5.6652
94	KRAS	2011	1.08	0.2307	0.0475	0.8	1.2804
95	LION	2011	0.211	0.297	0.1436	0.577	0.904
96	LION	2013	0.1991	0.3212	0.1299	0.577	1.5013
97	LMSH	2011	0.7135	0.0881	0.1112	0.3222	0.839
98	LMSH	2013	0.6952	0.1335	0.1015	0.3022	0.6952
99	MASA	2011	1.68	0.0857	0.0301	0.478	1.7301
100	MBTO	2011	0.3523	0.2508	0.0788	0.6684	1.0962
101	MERK	2011	0.1825	0.0008	0.3956	0.74	5.8623
102	MERK	2012	0.3663	0.0007	0.1893	0.8665	8.1698
103	MERK	2013	0.3606	0.0008	0.2517	0.8665	8.2651
104	MERK	2014	0.2942	0.8023	0.2532	0.8665	6.473
105	MERK	2015	0.3549	0.5343	0.2222	0.8665	0.8279
106	MLBI	2011	1.3022	0.2886	0.4156	0.8553	14.264
107	MLBI	2012	2.4926	0.0007	0.3936	0.8253	47.269
108	MLBI	2013	0.8046	0.8142	0.6691	0.8367	25.603
109	MLBI	2014	3.0286	0.0036	0.3532	0.8367	0.4546
110	MRAT	2011	0.1783	0.1755	0.066	80.24	0.59
111	MRAT	2012	0.1803	0,2263	0,0675	71.27	0.54
112	MYOR	2011	1.7219	0.206	0.0733	0.3307	4.5052
113	MYOR	2012	1.7062	0.2373	0.0897	0.3307	4.9975
114	ROTI	2012	0.8075	0.2525	0.1696	0.8075	5.8888
115	ROTI	2013	1.315	0.0192	0.0867	0.7075	1.311
116	SCCO	2011	1.8032	0.3183	0.0754	0.6786	1.2371
117	SCCO	2012	1.2734	0.3026	0.1142	0.6786	1.2731
118	SCCO	2013	1.4901	0.2935	0.0596	0.6786	1.2783
119	SKLT	2012	0.9288	0.25	0.0319	0.9609	1.0778
120	SMCB	2011	0.4547	0.2246	0.0963	0.8065	2.2148
121	SMCB	2012	0.4455	0.4444	0.1135	0.8065	2.6387
122	SMCB	2013	0.6978	0.4045	0.0675	0.8065	1.9869
123	SMGR	2011	0.3552	0.4962	0.2012	0.5101	4.6469
124	SMGR	2012	0.4632	0.4433	0.1852	0.5101	5.1763
125	SMGR	2013	0.4122	0.4123	0.19	0.5101	3.8492
126	SMGR	2014	0.3724	0.398	0.1628	0.5101	3.8434

127	SMGR	2015	0.3903	0.4925	0.1186	0.5101	2.4641
128	SMSM	2011	0.6952	0.6578	0.1928	0.5813	2.9184
129	SMSM	2014	0.5254	0.0856	0.2403	0.5813	5.9598
130	SQBI	2011	0.1958	0.0009	0.3413	0.99	4.316
131	SQBI	2013	0.2136	0.0009	0.355	0.98	8.9696
132	TBMS	2011	0.9576	0.1746	0.0143	0.6623	0.7819
133	TCID	2011	0.1082	0.5316	0.1238	0.7378	1.5172
134	TCID	2012	0.1502	0.4933	0.1195	0.7378	2.0165
135	TCID	2013	0.2391	0.463	0.1095	0.7378	2.0224
136	TCID	2014	0.4438	0.4252	0.0943	0.7378	2.7455
137	TKIM	2014	1.9108	0.0487	0.0081	0.6	0.098
138	TOTO	2011	0.7613	0.2265	0.1633	0.962	3.2566
139	TOTO	2012	0.6953	0.2092	0.1554	0.962	3.6682
140	TOTO	2013	0.686	0.2092	0.1354	0.962	3.6824
141	TOTO	2014	0.6466	0.404	0.1453	0.962	3.1979
142	TPIA	2013	0.4347	0.4347	0.0044	0.9535	1.2521
143	TRST	2014	0.8514	0.2173	0.0202	0.5971	0.606
144	TSPC	2011	0.3954	0.5769	0.1377	0.7729	3.7662
145	TSPC	2012	0.3816	0.5244	0.1389	0.7726	5
146	UNIC	2011	0.9634	0.6122	0.0221	0.7622	0.5915
147	UNIC	2012	0.7767	0.7169	0.0084	0.7622	0.5673
148	UNIC	2013	0.8515	0.4521	0.0267	0.7901	0.4103
149	UNVR	2012	2.0201	0.5268	0.3892	0.85	40.096
150	UNVR	2013	2.132	0.5284	0.401	0.85	46.594
151	UNVR	2015	2.2584	4.459	0.0226	0.8499	5.48
152	VOKS	2012	1.82	0.2827	0.0865	0.4865	1.4187
153	VOKS	2013	1.76	0.2937	0.0788	0.4865	1.45

Lampiran 2

Statistik Deskriptif

	DER	DPR	INST	PBV	ROA
Mean	0,787133	0,334765	0,714582	3,095175	0,112901
Median	0,620000	0,307200	0,745600	2,020000	0,096800
Maximum	3,960000	1,116000	0,982400	19,73000	0,415600
Minimum	0,110000	0,000700	0,269500	0,140000	0,000900
Std. Dev.	0,618424	0,219379	0,166237	3,129550	0,084930
Skewness	1,850071	0.691944	-0022592	2,630723	0,014413
Kurtosis	7,876498	3.699485	0,022510	12,76586	0,053452
Jarque-Bera	223,2663	0,143263	0,045588	733,2022	0,822830
Probability	0,000000	0.000775	0,001023	0,000000	0,000000
Sum	112,5600	47,87150	102,1853	442,6100	16,1449
Sum Sq. Dev.	54,30772	68,34057	392,4153	1390,760	102,4281
Observations	143	143	143	143	143

Persamaan Regresi Sebelum Memenuhi Asumsi Klasik

Dependent Variable: PBV
Method: Least Squares
Date: 03/09/17   Time: 12:57
Sample: 1 153
Included observations: 143

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.464978	0.934398	-1.567831	0.1192
DER	0.916314	0.313947	2.918693	0.0041
DPR	0.006630	0.008066	0.822032	0.4125
ROA	0.294993	0.022772	12.95403	0.0000
INST	0.004008	0.010790	0.371462	0.7109

R-squared	0.568490	Mean dependent var		3.095175
Adjusted R-squared	0.555982	S.D. dependent var		3.129550
S.E. of regression	2.085365	Akaike info criterion		4.342104
Sum squared resid	600.1272	Schwarz criterion		4.445700
Log likelihood	-305.4604	Hannan-Quinn criter.		4.384201
F-statistic	45.45175	**Durbin-Watson stat**		**2.048285**
Prob(F-statistic)	0.000000			

Asumsi Klasik

Heteroskedastisitas Sebelum Transformasi Data

Heteroskedasticity Test: Harvey

F-statistic	**8.826407**	**Prob. F(4,138)**	**0.0000**
Obs*R-squared	29.13180	Prob. Chi-Square(4)	0.0000
Scaled explained SS	35.17221	Prob. Chi-Square(4)	0.0000

Heteroskedastisitas Setelah Transformasi Data

Heteroskedasticity Test: Harvey

F-statistic	**1.529229**	**Prob. F(4,138)**	**0.1970**
Obs*R-squared	6.069511	Prob. Chi-Square(4)	0.1940
Scaled explained SS	7.671127	Prob. Chi-Square(4)	0.1044

Multikolineritas Sebelum Transformasi Data

Variance Inflation Factors
Date: 03/09/17   Time: 12:59
Sample: 1 153
Included observations: 143

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.873099	28.71014	NA
DER	0.098562	3.238932	**1.230860**
DPR	6.51E-05	3.419944	**1.022410**
ROA	0.000519	3.395041	**1.221426**
INST	0.000116	20.60061	**1.050634**

Multikolineritas Setelah Transformasi Data

Variance Inflation Factors
Date: 03/09/17   Time: 13:14
Sample: 1 153
Included observations: 143

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.282721	32.17682	NA
DER	0.016546	6.107202	**1.595788**
DPR	2.33E-05	5.888039	**1.312074**
ROA	0.000476	2.262939	**1.520656**
INST	4.69E-05	32.93451	**1.289630**

Autokorelasi Sebelum Transformasi Data

Dependent Variable: PBV
Method: Least Squares
Date: 03/09/17   Time: 12:57
Sample: 1 153
Included observations: 143

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.464978	0.934398	-1.567831	0.1192
DER	0.916314	0.313947	2.918693	0.0041
DPR	0.006630	0.008066	0.822032	0.4125
ROA	0.294993	0.022772	12.95403	0.0000
INST	0.004008	0.010790	0.371462	0.7109

R-squared	0.568490	Mean dependent var	3.095175
Adjusted R-squared	0.555982	S.D. dependent var	3.129550
S.E. of regression	2.085365	Akaike info criterion	4.342104
Sum squared resid	600.1272	Schwarz criterion	4.445700
Log likelihood	-305.4604	Hannan-Quinn criter.	4.384201
F-statistic	45.45175	**Durbin-Watson stat**	**2.048285**
Prob(F-statistic)	0.000000		

Autokorelasi Setelah Transformasi Data

Dependent Variable: PBV
Method: Least Squares
Date: 03/09/17   Time: 13:14
Sample: 1 153
Included observations: 143
Weighting series: ROA
Weight type: Variance (average scaling)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.392515	0.531716	-0.738205	0.4616
DER	0.311490	0.128631	2.421570	0.0168
DPR	0.006402	0.004827	1.326349	0.1869
ROA	0.254681	0.021807	11.67884	0.0000
INST	0.002138	0.006847	0.312338	0.7553

Weighted Statistics

R-squared	0.535022	Mean dependent var	1.761317
Adjusted R-squared	0.521544	S.D. dependent var	1.287919
S.E. of regression	1.120923	Akaike info criterion	3.100521
Sum squared resid	173.3926	Schwarz criterion	3.204117
Log likelihood	-216.6873	Hannan-Quinn criter.	3.142618
F-statistic	39.69706	**Durbin-Watson stat**	**1.893171**
Prob(F-statistic)	0.000000	Weighted mean dep.	1.463437

Unweighted Statistics

R-squared	0.552872	Mean dependent var	3.095175
Adjusted R-squared	0.539912	S.D. dependent var	3.129550
S.E. of regression	2.122768	Sum squared resid	621.8477
Durbin-Watson stat	2.041765		

Regresi Linear

Setelah di Uji Asumsi Klasik

Dependent Variable: PBV
Method: Least Squares
Date: 03/09/17   Time: 13:14
Sample: 1 153
Included observations: 143
Weighting series: ROA
Weight type: Variance (average scaling)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.392515	0.531716	-0.738205	0.4616
DER	0.311490	0.128631	2.421570	0.0168
DPR	0.006402	0.004827	1.326349	0.1869
ROA	0.254681	0.021807	11.67884	0.0000
INST	0.002138	0.006847	0.312338	0.7553

Weighted Statistics

R-squared	0.535022	Mean dependent var	1.761317
Adjusted R-squared	0.521544	S.D. dependent var	1.287919
S.E. of regression	1.120923	Akaike info criterion	3.100521
Sum squared resid	173.3926	Schwarz criterion	3.204117
Log likelihood	-216.6873	Hannan-Quinn criter.	3.142618
F-statistic	39.69706	**Durbin-Watson stat**	**1.893171**
Prob(F-statistic)	0.000000	Weighted mean dep.	1.463437

Unweighted Statistics

R-squared	0.552872	Mean dependent var	3.095175
Adjusted R-squared	0.539912	S.D. dependent var	3.129550
S.E. of regression	2.122768	Sum squared resid	621.8477
Durbin-Watson stat	2.041765		