

LAMPIRAN

LAMPIRAN I

DAFTAR NAMA PERUSAHAAN YANG MENJADI SAMPEL

Nama Perusahaan	Tahun
1. (AUTO) PT ASTRA OTOPARTS Tbk	2014
2. (CINT) PT CHITOSE INTERNASIONAL	2014
3. (HMSP) PT HANJAYA MANDALA SAMPOERNA	2014
4. (INTP) INDOCEMENT TUNGGAL PRAKASA	2014
5. (SIDO)PT INDUSTRI JAMU DAN FARMASI SIDO MUNCUL	2014
6. (KLBF)PT KALBE FARMA	2014
7. (KAEF) PT KIMIA FARMA	2014
8. (LION)PT LION METAL WORKS	2014
9. (MYOR) PT MAYORA INDAH	2014
10. (MERK)PT MERCK	2014
11. (ROTI)PT NIPPON INDOSARI CORPINDO	2014
12. (RICY) PT RICKY PUTRA GLOBALINDO	2014
13. (SMBR) PT SEMEN BATURAJA (PERSERO)	2014
14. (SMGR) PT SEMEN INDONESIA (PERSERO)	2014
15. (TSPC) PT TEMPO SCAN PACIFIC	2014
16. (ULTJ) PT ULTRAJAYA MILK INDUSTRY & TRADING COMPANY	2014
17. (WIIM) PT WISMILAK INTI MAKMUR	2014

Nama Perusahaan	Tahun
18. (TCID) PT MANDOM INDONESIA	2014
19. (IMPC) PT IMPACK PRATAMA INDUSTRI	2014
20. (PYFA) PT PYRIDAM FARMA	2014
21. (AISA) PT TIGA PILAR SEJAHTERA FOOD	2014
22. (WTON) PT WIJAYA KARYA BETON	2014
23. (AUTO) PT ASTRA OTOPARTS Tbk	2015
24. (CINT) PT CHITOSE INTERNASIONAL	2015
25. (HMSP) PT HANJAYA MANDALA SAMPOERNA	2015
26. (INTP) INDOCEMENT TUNGGAL PRAKASA	2015
27. (SIDO)PT INDUSTRI JAMU DAN FARMASI SIDO MUNCUL	2015
28. (KAEF) PT KIMIA FARMA	2015
29. (LION)PT LION METAL WORKS	2015
30. (MYOR) PT MAYORA INDAH	2015
31. (MERK)PT MERCK	2015
32. (ROTI)PT NIPPON INDOSARI CORPINDO	2015
33. (SMGR) PT SEMEN INDONESIA (PERSERO)	2015
34. (WIIM) PT WISMILAK INTI MAKMUR	2015
35. (TCID) PT MANDOM INDONESIA	2015
36. (DVLA) PT DARYA-VARIA LABORATORIA	2015
37. (IMPC) PT IMPACK PRATAMA INDUSTRI	2015
38. (KINO) PT KINO INDONESIA	2015

Nama Perusahaan	Tahun
39. (PYFA) PT PYRIDAM FARMA	2015
40. (AISA) PT TIGA PILAR SEJAHTERA FOOD	2016
41. (AUTO) PT ASTRA OTOPARTS Tbk	2016
42. (CINT) PT CHITOSE INTERNASIONAL	2016
43. (HMSP) PT HANJAYA MANDALA SAMPOERNA	2016
44. (INTP) INDOCEMENT TUNGGAL PRAKASA	2016
45. (SIDO)PT INDUSTRI JAMU DAN FARMASI SIDO MUNCUL	2016
46. (KAEF) PT KIMIA FARMA	2016
47. (MYOR) PT MAYORA INDAH	2016
48. (MERK)PT MERCK	2016
49. (ROTI)PT NIPPON INDOSARI CORPINDO	2016
50. (RICY) PT RICKY PUTRA GLOBALINDO	2016
51. (SMGR) PT SEMEN INDONESIA (PERSERO)	2016
52. (TSPC) PT TEMPO SCAN PACIFIC	2016
53. (ULTJ) PT ULTRAJAYA MILK INDUSTRY & TRADING COMPANY	2016
54. (WIIM) PT WISMILAK INTI MAKMUR	2016
55. (TCID) PT MANDOM INDONESIA	2016
56. (DVLA) PT DARYA-VARIA LABORATORIA	2016
57. (IMPC) PT IMPACK PRATAMA INDUSTRI	2016

LAMPIRAN II

TABEL INPUT DATA

NO	NAMA PERUSAHAAN	ILK	KOA	KI	KUA	MNJLB	UP
1	(AUTO) PT ASTRA OTOPARTS TBK	1.6907	3	0.5636	0	0.0760	0.0760
2	(CINT) PT CHITOSE INTERNASIONAL	0.3856	3	0.1285	0	0.0865	0.0865
3	(HMSP) PT HANJAYA MANDALA SAMPOERNA	0.6472	3	0.2157	0	0.0743	0.0743
4	(INTP) INDOCEMENT TUNGGAL PRAKASA	1.3148	3	0.4383	1	0.0743	0.0743
5	(SIDO)PT INDUSTRI JAMU DAN FARMASI SIDO MUNCUL	0.1862	3	0.0621	0	0.0803	0.0803
6	(KLBF)PT KALBE FARMA	3.2701	3	1.0900	1	0.0764	0.0764
7	(KAEF) PT KIMIA FARMA	0.0406	5	0.0081	1	0.0807	0.0807
8	(LION)PT LION METAL WORKS	0.9915	3	0.3305	0	0.0849	0.0849
9	(MYOR) PT MAYORA INDAH	0.0031	3	0.0010	0	0.0768	0.0768
10	(MERK)PT MERCK	0.4652	3	0.1551	1	0.0844	0.0844
11	(ROTI)PT NIPPON INDOSARI CORPINDO	0.2190	3	0.0730	1	0.0811	0.0811
12	(RICY) PT RICKY PUTRA GLOBALINDO	0.2976	3	0.0992	0	0.0829	0.0829
13	(SMBR) PT SEMEN BATURAJA (PERSERO) TBK	0.3455	3	0.1152	0	0.0791	0.0791
14	(SMGR) PT SEMEN INDONESIA (PERSERO)	2.3082	5	0.4616	1	0.0739	0.0739
15	(ULTJ) PT ULTRAJAYA MILK INDUSTRY & TRADING COMPANY	2.1307	3	0.7102	0	0.0802	0.0802
16	(WIIM) PT WISMILAK INTI	0.4341	3	0.1447	0	0.0825	0.0825

NO	NAMA PERUSAHAAN	ILK	KOA	KI	KUA	MNJLB	UP
	MAKMUR						
17	(TCID) PT MANDOM INDONESIA	0.8412	3	0.2804	1	0.0815	0.0815
18	(IMPC) PT IMPACK PRATAMA INDUSTRI	0.5708	3	0.1903	0	0.0817	0.0817
19	(PYFA) PT PYRIDAM FARMA	0.5048	3	0.1683	0	0.0890	0.0890
20	(AISA) PT TIGA PILAR SEJAHTERA FOOD	0.2141	4	0.0535	0	0.0777	0.0777
21	(WTON) PT WIJAYA KARYA BETON	0.0661	3	0.0220	0	0.0795	0.0795
22	(AUTO) PT ASTRA OTOPARTS TBK	0.8901	3	0.2967	0	0.0791	0.0791
23	(CINT) PT CHITOSE INTERNASIONAL	0.9236	3	0.3079	0	0.0863	0.0863
24	(HMSP) PT HANJAYA MANDALA SAMPOERNA	1.3414	3	0.4471	0	0.0736	0.0736
25	(INTP) INDOCEMENT TUNGGAL PRAKASA	2.7359	3	0.9120	1	0.0744	0.0744
26	(SIDO)PT INDUSTRI JAMU DAN FARMASI SIDO MUNCUL	0.2560	3	0.0853	0	0.0803	0.0803
27	(KAEF) PT KIMIA FARMA	0.4486	7	0.0641	1	0.0802	0.0802
28	(LION)PT LION METAL WORKS	3.1443	3	1.0481	0	0.0847	0.0847
29	(MYOR) PT MAYORA INDAH	0.5717	3	0.1906	0	0.0766	0.0766
30	(MERK)PT MERCK	0.3115	3	0.1038	1	0.0847	0.0847
31	(ROTI)PT NIPPON INDOSARI CORPINDO	0.3399	3	0.1133	1	0.0804	0.0804
32	(SMGR) PT SEMEN INDONESIA (PERSERO)	1.1359	4	0.2840	1	0.0736	0.0736
33	(WIIM) PT WISMILAK INTI MAKMUR	0.7414	3	0.2471	0	0.0825	0.0825
34	(TCID) PT MANDOM INDONESIA	3.2878	3	1.0959	1	0.0822	0.0822

NO	NAMA PERUSAHAAN	ILK	KOA	KI	KUA	MNJLB	UP
35	(DVLA) PT DARYA-VARIA LABORATORIA	3.9297	3	1.3099	1	0.0824	0.0824
36	(IMPC) PT IMPACK PRATAMA INDUSTRI	0.3234	3	0.1078	0	0.0818	0.0818
37	(KINO) PT KINO INDONESIA	0.3430	3	0.1143	0	0.0800	0.0800
38	(PYFA) PT PYRIDAM FARMA	0.6990	4	0.1748	0	0.0893	0.0893
39	(AISA) PT TIGA PILAR SEJAHTERA FOOD	0.1430	4	0.0357	0	0.0772	0.0772
40	(AUTO) PT ASTRA OTOPARTS TBK	0.6576	3	0.2192	0	0.0760	0.0760
41	(CINT) PT CHITOSE INTERNASIONAL	0.9470	3	0.3157	0	0.0862	0.0862
42	(HMSP) PT HANJAYA MANDALA SAMPOERNA	0.6079	3	0.2026	0	0.0734	0.0734
43	(INTP) INDOCEMENT TUNGGAL PRAKASA	1.1476	3	0.3825	1	0.0742	0.0742
44	(SIDO)PT INDUSTRI JAMU DAN FARMASI SIDO MUNCUL	0.2662	3	0.0887	0	0.0802	0.0802
45	(KAEF) PT KIMIA FARMA	0.2550	8	0.0319	1	0.0799	0.0799
46	(MYOR) PT MAYORA INDAH	0.5873	3	0.1958	0	0.0763	0.0763
47	(MERK)PT MERCK	3.2647	3	1.0882	1	0.0842	0.0842
48	(ROTI)PT NIPPON INDOSARI CORPINDO	0.4936	3	0.1645	1	0.0802	0.0802
49	(RICY) PT RICKY PUTRA GLOBALINDO	0.3785	3	0.1262	0	0.0826	0.0826
50	(SMBR) PT SEMEN BATURAJA (PERSERO) TBK	0.2896	3	0.0965	0	0.0802	0.0802
51	(SMGR) PT SEMEN INDONESIA (PERSERO)	0.9355	4	0.2339	1	0.0733	0.0733

NO	NAMA PERUSAHAAN	ILK	KOA	KI	KUA	MNJLB	UP
52	(TSPC) PT TEMPO SCAN PACIFIC	2.2464	3	0.7488	0	0.0780	0.0780
53	(ULTJ) PT ULTRAJAYA MILK INDUSTRY & TRADING COMPANY	2.2771	3	0.7590	0	0.0792	0.0792
54	(WIIM) PT WISMILAK INTI MAKMUR	0.9843	3	0.3281	0	0.0824	0.0824
55	(TCID) PT MANDOM INDONESIA	6.0506	3	2.0169	1	0.0810	0.0810
56	(DVLA) PT DARYA-VARIA LABORATORIA	1.0515	3	0.3505	1	0.0821	0.0821
57	(IMPC) PT IMPACK PRATAMA INDUSTRI	0.3811	3	0.1270	0	0.0809	0.0809

LAMPIRAN III

STATISTIK DESKRIPTIF

Tabel 4.2

Descriptive Statistics

	N	Range	Minimum	Maximum	Mean		Std. Deviation	Variance
	Statistic	Statistic	Statistic	Statistic	Statistic	Std. Error	Statistic	Statistic
ILK	57	6.0475	0.0031	6.0506	0.972802	0.1423408	1.0746495	1.155
KOA	57	5	3	8	3.32	0.123	0.929	0.863
KI	57	.4667	0.2000	.6667	0.398486	0.0147522	0.1113770	0.012
KUA	57	1	0	1	0.33	0.063	0.476	0.226
MNJLB	57	0.5392	0.1515	0.6907	0.261418	0.0148679	0.1122504	0.013
UP	57	0.0160	0.0733	0.0893	0.080025	0.0005277	0.0039839	0.000
Valid N (listwise)	57							

LAMPRAN IV

ASUMSI KLASIK

UJI NORMALITAS

Tabel 4.3
Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		57
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.99158629
Most Extreme Absolute Differences	Absolute	.168
	Positive	.168
	Negative	-.112
Kolmogorov-Smirnov Z		1.268
Asymp. Sig. (2-tailed)		.080
a. Test distribution is Normal.		

UJI AUTOKORELASI

Tabel 4.4

Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.386 ^a	.149	.065	1.0390572	1.881

a. Predictors: (Constant), UP, MNJLB, KOA, KI, KUA

b. Dependent Variable: ILK

UJI MULTIKOLINIERITAS

Tabel 4.5
Hasil Uji Multikolinieritas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	2.995	2.983		1.004	.320		
KOA	-.302	.169	-.261	-1.791	.079	.783	1.277
KI	.215	1.419	.022	.151	.880	.771	1.296
KUA	.880	.333	.389	2.642	.011	.769	1.300
MNJLB	-.848	1.300	-.089	-.652	.517	.905	1.105
UP	-14.697	35.699	-.054	-.412	.682	.953	1.049

a. Dependent Variable:
ILK

UJI HETEROSKEDASTISITAS

Tabel 4.6

Hasil Uji Heteroskedastisitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-31.831	16.948		-1.878	.081
LnX1	-2.125	1.249	-.555	-1.701	.111
LnX2	-.570	1.620	-.111	-.352	.730
LnX3	.303	.425	.114	.714	.479
LnX4	-.791	.867	-.239	-.912	.377
LnX5	-12.863	6.441	-.544	-1.997	.066

a. Dependent Variable: LnY

LAMPIRAN V

UJI HIPOTESIS

Uji Koefisien Determinasi (*Adjusted R Square*)

Tabel 4. 1
Hasil Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	0.386 ^a	0.149	0.065	1.0390572	1.881

a. Predictors: (Constant), UP, MNJLB, KOA, KI, KUA

b. Dependent Variable: ILK

Uji Signifikansi Simultan (Uji Statistik F)

Tabel 4. 2
Hasil Uji F

ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	9.611	5	1.922	1.780	0.134 ^a
Residual	55.062	51	1.080		
Total	64.673	56			

a. Predictors: (Constant), UP, MNJLB, KOA, KI, KUA

Uji Signifikansi Parameter Individual (Uji Statistik *t*)

Tabel 4. 3
Hasil Regresi Linier Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	2.995	2.983		1.004	0.320		
KOA	-0.302	0.169	-0.261	-1.791	0.079	0.783	1.277
KI	0.215	1.419	0.022	0.151	0.880	0.771	1.296
KUA	0.880	0.333	0.389	2.642	0.011	0.769	1.300
MNJLB	-0.848	1.300	-0.089	-0.652	0.517	0.905	1.105
UP	-14.697	35.699	-0.054	-0.412	0.682	0.953	1.049

a. Dependent Variable:
ILK