

LAMPIRAN

Lampiran 1

DATA SAMPEL

NO	NAMA	TAHUN	LDR	GCG	ROA	CAR	PHS
1	AGRO	2014	88,49	3,00	1,53	19,06	-12,71
2	AGRO	2015	87,15	3,00	1,55	22,12	-5,83
3	AGRO	2016	88,25	3,00	1,49	23,68	297,94
4	BABP	2014	80,35	3,00	-0,82	17,79	-36,84
5	BABP	2015	72,29	2,00	0,10	17,83	-16,67
6	BABP	2016	77,20	2,00	0,11	19,54	-2,86
7	BACA	2014	58,13	3,00	1,33	16,43	9,09
8	BACA	2015	55,78	3,00	1,10	17,70	113,54
9	BACA	2016	55,34	3,00	1,00	20,64	0,49
10	BBCA	2014	76,80	4,00	3,90	16,90	36,72
11	BBCA	2015	81,10	4,00	3,80	18,70	1,33
12	BBCA	2016	77,10	4,00	4,00	21,90	16,54
13	BBKP	2014	91,39	3,00	2,78	15,98	20,97
14	BBKP	2015	92,01	3,00	2,83	15,00	-6,67
15	BBKP	2016	90,95	4,00	1,38	16,72	-8,57
16	BBNI	2014	87,80	3,00	3,50	16,20	54,43
17	BBNI	2015	87,80	3,00	2,60	19,40	-18,20
18	BBNI	2016	90,40	3,00	2,70	19,40	10,72
19	BBNP	2014	85,19	3,00	1,32	16,60	56,08
20	BBNP	2015	90,17	3,00	0,99	18,07	-19,48
21	BBNP	2016	84,18	3,00	0,15	20,57	2,69
22	BBRI	2014	81,68	3,86	4,73	18,31	60,69
23	BBRI	2015	86,88	3,83	4,19	20,59	-1,93
24	BBRI	2016	87,77	4,00	3,84	22,91	2,19
25	BBTN	2014	108,86	3,00	1,14	14,64	38,51
26	BBTN	2015	108,78	3,00	1,61	16,97	7,47
27	BBTN	2016	102,66	3,00	1,76	20,34	34,36
28	BCIC	2014	71,14	1,00	-4,97	13,48	0,00
29	BCIC	2015	85,00	3,00	-5,37	15,49	0,00
30	BCIC	2016	96,33	3,00	-5,02	15,28	0,00
31	BDMN	2014	92,60	3,00	1,90	17,90	19,87
32	BDMN	2015	87,50	3,00	1,70	19,70	-29,28
33	BDMN	2016	91,00	3,00	2,50	20,90	15,94
34	BEKS	2014	86,11	3,00	-1,59	10,05	-4,76
35	BEKS	2015	80,77	1,00	-5,29	8,02	-33,75

36	BEKS	2016	83,85	2,00	-9,58	13,22	7,55
37	BJBR	2014	93,18	3,00	1,92	16,08	-17,98
38	BJBR	2015	88,13	3,00	2,04	16,21	3,42
39	BJBR	2016	86,70	3,00	2,22	18,43	349,01
40	BJTM	2014	86,54	2,00	3,52	22,17	22,67
41	BJTM	2015	82,92	3,00	2,67	21,22	-5,00
42	BJTM	2016	90,48	3,00	2,98	23,88	30,43
43	BKSW	2014	93,47	3,64	1,05	15,10	-8,89
44	BKSW	2015	112,54	3,64	0,87	16,18	-29,27
45	BKSW	2016	94,54	3,18	-3,34	16,46	10,34
46	BMAS	2014	77,20	3,00	0,82	19,45	18,60
47	BMAS	2015	92,96	3,00	1,10	19,33	18,34
48	BMAS	2016	99,88	3,00	1,67	24,32	5,00
49	BMRI	2014	92,02	3,00	3,57	16,60	37,26
50	BMRI	2015	87,15	3,00	3,15	18,60	-14,15
51	BMRI	2016	85,86	4,00	1,95	21,36	25,14
52	BNBA	2014	79,45	3,00	1,52	15,07	0,64
53	BNBA	2015	82,78	3,00	1,33	25,57	20,25
54	BNBA	2016	79,03	3,00	1,52	25,15	5,26
55	BNGA	2014	99,46	3,00	1,33	15,58	-9,24
56	BNGA	2015	97,98	3,00	0,47	16,28	-28,74
57	BNGA	2016	98,38	3,00	1,09	17,96	42,02
58	BNII	2014	92,67	3,00	0,69	15,76	-32,90
59	BNII	2015	86,14	3,00	1,08	15,71	-17,79
60	BNII	2016	88,92	3,00	1,60	16,77	98,83
61	BNLI	2014	89,10	3,00	1,20	13,60	19,44
62	BNLI	2015	87,80	3,00	0,20	15,00	-37,21
63	BNLI	2016	80,50	3,00	-4,90	15,60	-41,27
64	BSIM	2014	83,88	3,65	1,02	18,38	41,25
65	BSIM	2015	78,04	3,00	0,95	14,37	16,22
66	BSIM	2016	77,47	3,00	1,72	16,70	120,81
67	BSWD	2014	88,06	3,00	3,37	14,27	69,23
68	BSWD	2015	82,06	2,00	-0,77	23,85	226,82
69	BSWD	2016	82,70	2,00	-11,15	34,50	-42,98
70	BTPN	2014	97,00	3,00	3,60	23,20	-8,14
71	BTPN	2015	97,00	3,00	3,10	23,80	-39,24
72	BTPN	2016	95,00	3,00	3,10	25,00	10,00
73	BVIC	2014	70,25	3,00	0,80	18,35	-4,00
74	BVIC	2015	70,17	3,00	0,65	19,30	-12,50
75	BVIC	2016	68,38	3,00	0,52	24,58	1,90
76	INPC	2014	87,62	3,27	0,79	15,95	-13,19

77	INPC	2015	80,75	3,27	0,33	15,20	-18,99
78	INPC	2016	86,39	3,45	0,35	19,92	14,06
79	MAYA	2014	81,35	3,00	1,98	10,44	-31,64
80	MAYA	2015	82,99	3,00	2,10	12,97	3,72
81	MAYA	2016	91,40	3,00	2,03	13,34	61,54
82	MCOR	2014	84,03	3,00	0,79	14,15	61,42
83	MCOR	2015	86,82	3,00	1,03	16,39	46,34
84	MCOR	2016	86,43	3,00	0,69	19,43	-50,67
85	MEGA	2014	65,85	3,00	1,16	15,23	-2,44
86	MEGA	2015	65,05	3,00	1,97	22,85	63,75
87	MEGA	2016	55,35	3,00	2,36	26,21	-22,14
88	NISP	2014	93,59	3,00	1,79	18,74	10,57
89	NISP	2015	98,05	3,00	1,68	17,32	-6,25
90	NISP	2016	89,86	4,00	1,85	18,28	62,35
91	NOBU	2014	53,99	3,62	0,43	48,38	28,81
92	NOBU	2015	72,53	3,00	0,38	27,48	-40,53
93	NOBU	2016	53,00	3,00	0,53	26,18	68,14
94	PNBN	2014	95,47	3,00	2,13	17,30	76,52
95	PNBN	2015	98,83	3,00	1,31	20,13	-29,53
96	PNBN	2016	94,37	3,15	1,69	20,59	-8,65

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STATISTIK DESKRIPTIF**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
LDR	96	53,00	112,54	85,0866	11,66593
GCG	96	1,00	4,00	3,0267	,50669
ROA	96	-11,15	4,73	1,0051	2,56934
CAR	96	8,02	48,38	18,7943	5,09106
PHS	96	-50,67	349,01	17,9827	60,62721
Valid N (listwise)	96				

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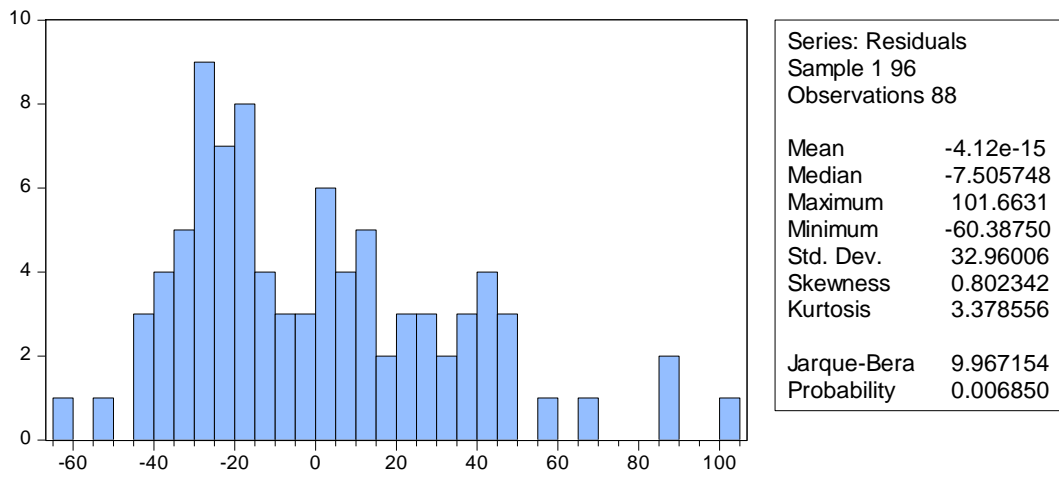
REGRESI

Dependent Variable: PHS
 Method: Least Squares
 Date: 12/27/17 Time: 06:13
 Sample: 1 96
 Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	73.51981	47.72470	1.540498	0.1272
LDR	-0.581201	0.323390	-1.797216	0.0759
GCG	3.059365	10.00762	0.305704	0.7606
ROA	5.428526	2.196147	2.471841	0.0155
CAR	-1.668410	1.087344	-1.534389	0.1287

R-squared	0.102213	Mean dependent var	10.14705
Adjusted R-squared	0.058947	S.D. dependent var	34.78576
S.E. of regression	33.74493	Akaike info criterion	9.930678
Sum squared resid	94513.80	Schwarz criterion	10.07144
Log likelihood	-431.9498	Hannan-Quinn criter.	9.987386
F-statistic	2.362399	Durbin-Watson stat	2.139543
Prob(F-statistic)	0.059727		

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NORMALITAS

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HETEROKEDASTISITAS

Heteroskedasticity Test: White

F-statistic	0.718626	Prob. F(14,73)	0.7490
Obs*R-squared	10.65903	Prob. Chi-Square(14)	0.7126
Scaled explained SS	11.27696	Prob. Chi-Square(14)	0.6642

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 12/27/17 Time: 06:15

Sample: 1 96

Included observations: 88

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	17980.14	28559.25	0.629573	0.5309
LDR	-263.4724	301.8468	-0.872868	0.3856
LDR^2	0.902648	1.091268	0.827155	0.4108
LDR*GCG	20.27010	81.34496	0.249187	0.8039
LDR*ROA	-6.484595	16.84425	-0.384974	0.7014
LDR*CAR	1.314970	5.421104	0.242565	0.8090
GCG	-163.4167	8873.289	-0.018417	0.9854
GCG^2	-600.1405	889.3251	-0.674827	0.5019
GCG*ROA	-239.0497	445.5487	-0.536529	0.5932
GCG*CAR	134.3993	268.7875	0.500020	0.6186
ROA	1830.439	2425.831	0.754562	0.4529
ROA^2	2.348397	41.69690	0.056321	0.9552
ROA*CAR	-25.67013	50.60293	-0.507285	0.6135
CAR	-502.3412	1135.467	-0.442409	0.6595
CAR^2	-1.735234	12.78861	-0.135686	0.8924

R-squared	0.121125	Mean dependent var	1074.020
Adjusted R-squared	-0.047426	S.D. dependent var	1665.908
S.E. of regression	1704.954	Akaike info criterion	17.87450
Sum squared resid	2.12E+08	Schwarz criterion	18.29677
Log likelihood	-771.4778	Hannan-Quinn criter.	18.04462
F-statistic	0.718626	Durbin-Watson stat	2.524645
Prob(F-statistic)	0.749020		

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MULTIKOLINEARITAS

Variance Inflation Factors

Date: 12/27/17 Time: 06:17

Sample: 1 96

Included observations: 88

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	2277.647	176.0159	NA
LDR	0.104581	60.38832	1.073613
GCG	100.1524	75.52533	1.069948
ROA	4.823062	1.895032	1.153659
CAR	1.182318	32.13596	1.145041

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AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.823337	Prob. F(2,81)	0.1681
Obs*R-squared	3.791139	Prob. Chi-Square(2)	0.1502

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 01/30/18 Time: 13:20

Sample: 1 96

Included observations: 88

Presample and interior missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-20.72088	49.17926	-0.421334	0.6746
LDR	0.116232	0.325930	0.356618	0.7223
GCG	1.616831	10.04506	0.160958	0.8725
ROA	-0.271312	2.200091	-0.123319	0.9022
CAR	0.322366	1.109115	0.290652	0.7721
RESID(-1)	-0.081634	0.115044	-0.709587	0.4800
RESID(-2)	-0.229492	0.123728	-1.854816	0.0673
R-squared	0.043081	Mean dependent var		-4.12E-15
Adjusted R-squared	-0.027802	S.D. dependent var		32.96006
S.E. of regression	33.41509	Akaike info criterion		9.932096
Sum squared resid	90442.04	Schwarz criterion		10.12916
Log likelihood	-430.0122	Hannan-Quinn criter.		10.01149
F-statistic	0.607779	Durbin-Watson stat		1.972737
Prob(F-statistic)	0.723379			