LAMPIRAN 1 INPUT DATA

No.	Perusahaan	Tahun	PBV	DPR	DER	ROE
1	AALI	2012	3.31	0.62	0.04	0.26
	AALI	2013	3.85	0.52	0.09	0.18
	AALI	2014	3.41	0.38	0.22	0.21
	AALI	2015	2.13	1.21	0.53	0.05
	AALI	2016	1.95	0.11	0.15	0.12
2	AKRA	2012	3.8	0.32	1.8	0.17
	AKRA	2013	3.1	0.3	1.73	0.18
	AKRA	2014	2.8	0.33	1.48	0.12
	AKRA	2015	3.8	0.48	1.09	0.14
	AKRA	2016	3.06	0.39	0.96	0.11
3	AMFG	2012	1.47	0.1	0.09	0.14
	AMFG	2013	1.1	0.1	0.11	0.12
	AMFG	2014	1.14	0.07	0.1	0.14
	AMFG	2015	0.84	0.1	0.11	0.09
	AMFG	2016	0.83	0.13	0.28	0.06
4	ARNA	2012	4.98	0.23	0.54	0.26
	ARNA	2013	7.83	0.31	0.07	0.3
	ARNA	2014	7.51	0.45	0.03	0.28
	ARNA	2015	4.1	1.21	0.59	0.08
	ARNA	2016	4.15	0.41	0.62	0.09
5	ASGR	2012	2.88	0.12	0.1	0.25
	ASGR	2013	3.06	0.11	0.06	0.28
	ASGR	2014	3.13	0.13	0.06	0.28
	ASGR	2015	2.29	0.12	0.05	0.24
	ASGR	2016	2.49	0.46	0.04	0.22
6	ASII	2012	3.43	0.43	1.03	0.25
	ASII	2013	2.5	0.43	1.02	0.2
	ASII	2014	2.6	0.46	0.96	0.18
	ASII	2015	1.92	0.57	0.94	0.13
	ASII	2016	2.54	0.4	0.93	0.14
7	AUTO	2012	2.6	0.28	0.62	0.19
	AUTO	2013	1.8	0.56	0.32	0.11
	AUTO	2014	2.08	0.37	0.42	0.11
	AUTO	2015	0.76	1	0.41	0.02
	AUTO	2016	0.96	0.27	0.43	0.04
8	BATA	2012	2.02	0.52	0.04	0.17
	BATA	2013	3.47	0.78	0.06	0.11
	BATA	2014	3.24	0.54	0.06	0.16

	BATA	2015	2.14	0.05	0.06	0.23
	BATA	2016	1.81	0.76	0.07	0.07
9	CLPI	2012	2.09	0.25	1.21	0.09
	CLPI	2013	0.67	0.54	1.3	0.08
	CLPI	2014	0.81	0.11	0.68	0.1
	CLPI	2015	0.52	0.47	0.44	0.14
	CLPI	2016	0.72	0.19	0.36	0.16
10	CPIN	2012	7.32	0.27	0.24	0.16
	CPIN	2013	5.56	0.29	0.34	0.08
	CPIN	2014	5.68	0.43	0.47	0.18
	CPIN	2015	3.39	0.15	0.5	0.11
	CPIN	2016	3.74	0.21	0.31	0.14
11	DLTA	2012	6.83	0.88	0.04	0.32
	DLTA	2013	8.99	0.71	0.04	0.25
	DLTA	2014	9.33	0.69	0.04	0.15
	DLTA	2015	4.9	0.53	0.05	0.14
	DLTA	2016	4.37	0.37	0.04	0.15
12	DVLA	2012	2.25	0.23	0.04	0.35
	DVLA	2013	2.69	0.41	0.06	0.39
	DVLA	2014	1.97	0.3	0.09	0.37
	DVLA	2015	1.5	0.74	0.1	0.22
	DVLA	2016	1.84	0.26	0.07	0.25
13	EKAD	2012	1.57	0.13	0.03	0.17
	EKAD	2013	1.15	0.14	0.03	0.13
	EKAD	2014	1.54	0.15	0.03	0.08
	EKAD	2015	1.16	0.2	0.06	0.1
	EKAD	2016	0.79	0.02	0.06	0.13
14	GGRM	2012	4.07	0.47	0.56	0.25
	GGRM	2013	2.75	0.35	0.73	0.21
	GGRM	2014	3.66	0.28	0.75	0.15
	GGRM	2015	2.78	1.18	0.04	0.16
	GGRM	2016	3.27	0.78	0.67	0.51
15	HMSP	2012	9.73	0.69	0.07	0.15
	HMSP	2013	19.23	0.92	0.07	0.14
	HMSP	2014	27.35	1.06	0.09	0.16
	HMSP	2015	13.66	1.18	0.04	0.16
	HMSP	2016	14.51	0.82	0.05	0.16
16	ICBP	2012	3.79	0.43	0.18	0.73
	ICBP	2013	4.48	0.49	0.24	0.76
	ICBP	2014	5.26	0.44	0.24	0.74
	ICBP	2015	4.79	0.45	0.62	0.32

	ICBP	2016	5.61	0.42	0.56	0.36
17	KAEF	2012	2.86	0.14	0.06	0.19
	KAEF	2013	2.02	0.14	0.06	0.17
	KAEF	2014	4.75	0.22	0.16	0.16
	KAEF	2015	2.59	0.23	0.13	0.18
	KAEF	2016	6.84	0.18	0.28	0.19
18	KLBF	2012	7.3	0.04	0.02	0.13
	KLBF	2013	6.89	0.49	0.02	0.13
	KLBF	2014	9.3	0.38	0.02	0.13
	KLBF	2015	5.66	0.43	0.03	0.09
	KLBF	2016	6.01	0.38	0.03	0.11
19	LION	2012	1.45	0.18	0.17	0.24
	LION	2013	1.5	0.32	0.2	0.23
	LION	2014	1.14	0.42	0.35	0.21
	LION	2015	1.12	0.45	0.41	0.19
	LION	2016	1.16	0.49	0.39	0.18
20	LTLS	2012	0.51	0.28	0.3	0.22
	LTLS	2013	0.4	0.1	0.74	0.15
	LTLS	2014	0.9	0.11	0.68	0.11
	LTLS	2015	0.48	0.16	0.64	0.1
	LTLS	2016	0.31	0.32	0.77	0.07
21	MERK	2012	8.17	1.71	0.07	0.13
	MERK	2013	2.27	0.45	0.07	0.22
	MERK	2014	6.97	0.77	0.05	0.14
	MERK	2015	6.41	1.53	0.07	0.09
	MERK	2016	7.44	0.29	0.06	0.04
22	MLBI	2012	47.27	1.44	0.07	0.25
	MLBI	2013	25.6	1.48	0.07	0.34
	MLBI	2014	48.67	1.02	0.07	0.32
	MLBI	2015	22.54	0.58	1.77	0.31
	MLBI	2016	47.54	0.94	1.74	0.26
23	MTDL	2012	0.53	0.06	1.37	0.18
	MTDL	2013	0.69	0.04	1.47	0.25
	MTDL	2014	1.31	0.1	1.35	0.23
	MTDL	2015	0.97	0.02	1.26	0.24
	MTDL	2016	0.92	0.04	0.94	0.16
24	MYOR	2012	5	0.13	1.07	0.24
	MYOR	2013	5.9	0.18	0.8	0.1
	MYOR	2014	4.74	0.49	0.75	0.25
	MYOR	2015	5.25	0.11	1.18	0.24
	MYOR	2016	6.38	0.2	1.06	0.21

25	ROTI	2012	10.48	0.19	0.51	0.22
	ROTI	2013	6.56	0.23	0.9	0.2
	ROTI	2014	7.76	0.08	0.91	0.19
	ROTI	2015	5.39	0.1	0.94	0.22
	ROTI	2016	5.97	0.19	0.8	0.18
26	SGRO	2012	1.77	0.5	0.27	0.12
	SGRO	2013	1.4	0.73	0.41	0.04
	SGRO	2014	1.33	0.09	0.49	0.11
	SGRO	2015	0.94	0.19	0.76	0.08
	SGRO	2016	1.08	0.1	0.83	0.11
27	SIMP	2012	1.13	0.5	0.27	0.12
	SIMP	2013	0.77	0.22	0.34	0.04
	SIMP	2014	0.68	0.18	0.46	0.06
	SIMP	2015	0.3	0.62	0.52	0.03
	SIMP	2016	0.45	0.14	0.58	0.03
28	SKLT	2012	0.96	0.17	0.93	0.06
	SKLT	2013	0.89	0.17	1.16	0.08
	SKLT	2014	1.36	0.16	1.16	0.22
	SKLT	2015	1.68	0.18	1.48	0.11
	SKLT	2016	1.27	0.02	1.3	0.57
29	SMCB	2012	2.64	0.35	0.26	0.16
	SMCB	2013	1.99	0.64	0.32	0.11
	SMCB	2014	1.87	1.02	0.52	0.07
	SMCB	2015	0.9	1.63	0.58	0.01
	SMCB	2016	0.84	0.41	0.79	0.03
30	SMGR	2012	5.18	0.4	0.19	0.27
	SMGR	2013	3.85	0.41	0.16	0.26
	SMGR	2014	4.09	0.43	0.16	0.22
	SMGR	2015	2.46	0.49	0.39	0.16
	SMGR	2016	1.91	0.4	0.44	0.14
31	SMSM	2012	4.43	0.49	0.19	0.32
	SMSM	2013	4.93	0.24	0.16	0.33
	SMSM	2014	5.97	0.2	0.05	0.36
	SMSM	2015	4.76	0.16	0.54	0.3
	SMSM	2016	3.62	0.18	0.42	0.3
32	TBLA	2012	1.38	0.37	0.15	0.13
	TBLA	2013	1.29	0.58	2.46	0.04
	TBLA	2014	1.95	0.13	1.97	0.17
	TBLA	2015	0.95	0.22	2.23	0.19
	TBLA	2016	1.64	0.2	1.3	0.57
33	TCID	2012	2.02	0.49	1.78	0.04

	TCID	2013	2.02	0.46	0.24	0.13
	TCID	2014	2.8	0.42	0.44	0.13
	TCID	2015	1.93	0.14	0.21	0.31
	TCID	2016	1.44	0.54	0.25	0.08
34	TKIM	2012	0.35	0.1	0.19	0.26
	TKIM	2013	0.25	0.12	1.58	0.03
	TKIM	2014	0.2	0.1	1.3	0.02
	TKIM	2015	0.1	0.07	1.2	0.02
	TKIM	2016	0.16	0.05	1.2	0.01
35	TOTO	2012	3.67	0.2	0.05	0.19
	TOTO	2013	3.68	0.2	0.2	0.22
	TOTO	2014	3.19	0.16	0.21	0.23
	TOTO	2015	4.81	0.24	0.26	0.22
	TOTO	2016	3.26	0.42	0.3	0.1
36	TSPC	2012	5	0.52	0.05	0.19
	TSPC	2013	3.79	0.5	0.05	0.17
	TSPC	2014	3.15	0.55	0.05	0.14
	TSPC	2015	1.82	0.49	0.05	0.13
	TSPC	2016	1.94	0.42	0.06	0.11
37	UNTR	2012	2.27	0.42	0.2	0.18
	UNTR	2013	1.99	0.34	0.2	0.17
	UNTR	2014	1.68	0.25	0.14	0.12
	UNTR	2015	1.61	0.61	0.1	0.08
	UNTR	2016	1.97	0.32	0.07	0.12
38	UNVR	2012	40.09	0.93	0.12	1.21
	UNVR	2013	46.63	0.94	0.15	1.25
	UNVR	2014	45.03	0.88	0.14	1.27
	UNVR	2015	58.48	0.98	0.16	1.21
	UNVR	2016	46.67	1.02	0.24	1.26
39	WIIM	2012	2.43	0.93	0.06	0.11
	WIIM	2013	1.8	0.05	0.04	0.16
	WIIM	2014	1.6	0.35	0.04	0.13
	WIIM	2015	0.96	0.22	0.06	0.13
	WIIM	2016	0.96	0.52	0.06	0.1

LAMPIRAN 2

1. Statistik Deskriptif
Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	195	,10	58,48	5,4424	9,64702
DPR	195	,02	1,71	,4077	,32363
DER	195	,02	2,46	,4825	,52897
ROE	195	,01	1,27	,2039	,20337
Valid N (listwise)	195				

2. Hasil Uji Normalitas
NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual	Unstandardized Residual
N		195	195
Normal Parameters[a,b]	Mean	-,0252573	-,2256410
	Std. Deviation	,30261997	3,96822074
Most Extreme Differences	Absolute	,087	,087
	Positive	,087	,087
	Negative	-,079	-,079
Kolmogorov-Smirnov Z		1,219	1,214
Asymp. Sig. (2-tailed)		,103	,105

a. Test distribution is Normal.

b. Calculated from data.

3. Hasil Uji Multikoleniaritas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,408	,040		10,318	,000		
	DER	-,126	,043	-,206	-2,950	,004	,979	1,022
	ROE	,296	,111	,186	2,666	,008	,979	1,022

a. Dependent Variable: DPR

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-5,597	,984		-5,687	,000		
	DER	,996	,870	,055	1,145	,253	,936	1,068
	ROE	28,060	2,253	,592	12,453	,000	,944	1,060
	DPR	11,864	1,440	,398	8,237	,000	,912	1,096

a. Dependent Variable: PBV

4. Hasil Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,296[a]	,088	,078	,31068	1,991

a. Predictors: (Constant), ROE, DER

b. Dependent Variable: DPR

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,770[a]	,593	,587	6,20035	2,217

a. Predictors: (Constant), DPR, ROE, DER

b. Dependent Variable: PBV

5. Hasil Uji Heteroskedastisitas Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	ROE, DER[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS_RES1

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,113[a]	,013	,002	,19398167

a. Predictors: (Constant), ROE, DER

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,093	2	,046	1,234	,294[a]
	Residual	7,225	192	,038		
	Total	7,318	194			

a. Predictors: (Constant), ROE, DER

b. Dependent Variable: ABS_RES1

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,260	,025		10,526	,000
	DER	-,041	,027	-,112	-1,543	,125
	ROE	-,036	,069	-,038	-,518	,605

a. Dependent Variable: ABS_RES1

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	DPR[a] ROE, DER	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS_RES2

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,081[a]	,007	-,009	13,85960663

a. Predictors: (Constant), DPR, ROE, DER

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	241,007	3	80,336	,418	,740[a]
	Residual	36688,941	191	192,089		
	Total	36929,948	194			

a. Predictors: (Constant), DPR, ROE, DER

b. Dependent Variable: ABS_RES2

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	2,253	2,200		1,024	,307
	DER	,794	1,944	,030	,409	,683
	ROE	-1,269	5,037	-,019	-,252	,801
	DPR	3,550	3,219	,083	1,103	,272

a. Dependent Variable: ABS_RES2

6. Hasil Regresi Linier Berganda
Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	ROE, DER[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: DPR

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,296[a]	,088	,078	,31068	1,991

a. Predictors: (Constant), ROE, DER

b. Dependent Variable: DPR

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1,786	2	,893	9,249	,000[a]
	Residual	18,533	192	,097		
	Total	20,318	194			

a. Predictors: (Constant), ROE, DER

b. Dependent Variable: DPR

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	,408	,040		10,318	,000		
	DER	-,126	,043	-,206	-2,950	,004	,979	1,022
	ROE	,296	,111	,186	2,666	,008	,979	1,022

a. Dependent Variable: DPR

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	,1106	,7659	,4077	,09594	195
Std. Predicted Value	-3,097	3,733	,000	1,000	195
Standard Error of Predicted Value	,022	,119	,034	,017	195
Adjusted Predicted Value	,0712	,7463	,4068	,09433	195
Residual	-,41904	1,29182	,00000	,30908	195
Std. Residual	-1,349	4,158	,000	,995	195
Stud. Residual	-1,355	4,179	,002	1,001	195
Deleted Residual	-,42311	1,30464	,00099	,31326	195
Stud. Deleted Residual	-1,358	4,371	,006	1,017	195
Mahal. Distance	,010	27,495	1,990	4,448	195
Cook's Distance	,000	,069	,005	,011	195
Centered Leverage Value	,000	,142	,010	,023	195

a. Dependent Variable: DPR

Regression

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	DPR, ROE, DER^a	.	Enter

a. All requested variables entered.

b. Dependent Variable: PBV

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,770^a	,593	,587	6,20035	2,217

a. Predictors: (Constant), DPR, ROE, DER

b. Dependent Variable: PBV

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	10711,743	3	3570,581	92,876	,000[a]
	Residual	7342,880	191	38,444		
	Total	18054,622	194			

a. Predictors: (Constant), DPR, ROE, DER

b. Dependent Variable: PBV

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-5,597	,984		-5,687	,000		
	DER	,996	,870	,055	1,145	,253	,936	1,068
	ROE	28,060	2,253	,592	12,453	,000	,944	1,060
	DPR	11,864	1,440	,398	8,237	,000	,912	1,096

a. Dependent Variable: PBV

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-3,5277	42,0983	5,4424	7,43069	195
Std. Predicted Value	-1,207	4,933	,000	1,000	195
Standard Error of Predicted Value	,449	2,390	,802	,382	195
Adjusted Predicted Value	-3,6030	41,3008	5,4265	7,32848	195
Residual	-17,30066	33,11711	,00000	6,15223	195
Std. Residual	-2,790	5,341	,000	,992	195
Stud. Residual	-2,854	5,485	,001	1,016	195
Deleted Residual	-18,10401	35,08944	,01589	6,44848	195
Stud. Deleted Residual	-2,910	5,960	,007	1,054	195
Mahal. Distance	,024	27,821	2,985	4,938	195
Cook's Distance	,000	,487	,013	,055	195
Centered Leverage Value	,000	,143	,015	,025	195

a. Dependent Variable: PBV