

LAMPIRAN

LAMPIRAN 1
DATA PERUSAHAAN

No.	Kode	Nama Perusahaan
1	ASSA	Adi Sarana Armada Tbk
2	BALI	PT Bali Towerindo Sentra Tbk
3	BIRD	PT Blue Bird Tbk
4	BUKK	Bukaka Teknik Utama Tbk
5	CASS	Cardig Aero Services Tbk
6	CMNP	Citra Marga Nusaphala Persada Tbk
7	EXCL	PT XL Axiata Tbk
8	INDY	Indika Energy Tbk
9	ISAT	PT Indosat Tbk
10	JSMR	Jasa Marga Tbk
11	LEAD	PT Logindo Samudramakmur Tbk
12	MBSS	Mitrabahtera Segara Sejati Tbk
13	MPMX	PT Mitra Pinasthika Mustika Tbk
14	NELY	Pelayaran Nely Dwi Putri Tbk
15	PGAS	Perusahaan Gas Negara (Persero) Tbk
16	PTIS	Indo Straits Tbk
17	RAJA	Rukun Raharja Tbk
18	SDMU	Sidomulyo Selaras Tbk
19	SHIP	Sillo Maritime Perdana Tbk
20	SMDR	Samudera Indonesia Tbk
21	SOCI	PT Soechi Lines Tbk
22	TAXI	Express Transindo Utama Tbk
23	TBIG	PT Tower Bersama Infrastructure Tbk
24	TLKM	PT Telekomunikasi Indonesia (Persero) Tbk
25	TMAS	Pelayaran Tempuran Emas Tbk
26	TRAM	Trada Alam Minera Tbk
27	WINS	Wintermar Offshore Marine Tbk

LAMPIRAN 2
DATA KEUANGAN

Perusahaan	Tahun	PBV	ROE	SALES	DER	DPR
ASSA	2014	0.62885	0.05129	0.11913	1.99410	0.71203
ASSA	2015	0.39758	0.03999	0.22130	2.38539	0.49751
ASSA	2016	0.75304	0.06878	0.12767	2.35294	0.34305
BALI	2014	3.90989	0.24182	0.32301	1.19554	0.26948
BIRD	2015	4.10454	0.19153	0.14990	0.65269	0.13005
BIRD	2016	1.60987	0.10942	-0.12357	0.56575	0.32554
BUKK	2016	1.61138	0.05292	0.35025	0.83932	0.51864
CASS	2012	4.33595	0.53913	0.25224	1.26270	0.03713
CASS	2013	4.18666	0.61167	0.31108	1.24245	0.27354
CASS	2014	5.34005	0.55220	0.15246	1.22194	0.39505
CASS	2015	4.22304	0.52572	0.07322	1.29131	0.37102
CASS	2016	2.55557	0.37279	0.08964	1.07221	0.27985
CMNP	2010	1.50030	0.16225	0.18815	0.58653	0.06799
CMNP	2011	1.55502	0.16334	0.07074	0.48032	0.04225
CMNP	2012	1.33793	0.15351	0.12449	0.49686	0.09338
CMNP	2013	2.26520	0.12369	0.06541	0.47014	0.08849
CMNP	2014	1.74866	0.11039	0.35116	0.42270	0.05339
CMNP	2015	1.60509	0.10867	0.17148	0.48304	0.01659
EXCL	2011	2.81515	0.20669	0.07183	1.27647	0.32207
EXCL	2012	3.16198	0.17987	0.14839	1.30681	0.40056
EXCL	2013	2.90059	0.06750	0.01408	1.63250	1.11552
EXCL	2014	2.97410	-0.06383	0.10322	3.56330	-0.62255
INDY	2010	4.52413	0.14209	0.51432	1.10704	0.46955
INDY	2011	1.46616	0.15528	0.38356	1.36169	0.32125
INDY	2012	7.46622	0.08510	0.34728	1.29064	0.37070
INDY	2013	0.26375	-0.05664	0.45164	1.43856	-0.29088
ISAT	2010	1.56899	0.04828	0.04253	1.85669	0.82971
ISAT	2011	1.55949	0.04956	0.04726	1.77277	0.34701
ISAT	2012	1.80707	0.02513	0.09204	1.84733	0.85652
ISAT	2013	1.36526	-0.16143	0.06407	2.30078	-0.06743
JSMR	2010	3.00904	0.15420	0.18597	1.44859	0.49906
JSMR	2011	3.09082	0.14273	0.13289	1.31942	0.54298
JSMR	2012	3.78635	0.15691	0.39848	1.52902	0.33443
JSMR	2013	2.95665	0.11391	0.13500	1.61032	0.47954
JSMR	2014	4.19605	0.10637	-0.10873	1.78844	0.38088
JSMR	2015	2.87258	0.10666	0.07334	1.96920	0.38730

JSMR	2016	1.79792	0.11035	0.69181	2.27443	0.15518
LEAD	2014	1.12670	0.15328	0.19348	1.01056	0.07260
LEAD	2015	0.18843	0.00039	-0.24275	1.10590	142.85714
MBSS	2012	0.84782	0.17258	0.24065	0.63422	0.21338
MBSS	2013	0.59587	0.16321	0.34664	0.45928	0.18626
MBSS	2014	0.55487	0.08526	-0.08636	0.38643	0.45645
MBSS	2015	0.13935	-0.04509	-0.26422	0.35556	1.18425
MPMX	2015	0.40867	0.05763	0.03504	1.71156	0.10963
MPMX	2016	0.64801	0.07265	0.06508	1.64299	0.21032
NELY	2012	1.47692	0.18911	0.18411	0.36393	0.45092
NELY	2013	1.26546	0.09074	-0.06781	0.33882	0.71828
NELY	2014	1.13014	0.06893	0.06455	0.30643	0.40201
NELY	2015	0.89797	0.07880	-0.12130	0.16916	0.24814
NELY	2016	0.49402	0.03783	-0.16663	0.11282	0.98522
PGAS	2010	7.73466	0.44989	0.09662	1.22482	0.56025
PGAS	2011	4.47879	0.35603	-0.01003	0.80256	0.57151
PGAS	2012	4.89711	0.38868	0.27327	0.65966	0.34822
PGAS	2013	3.24181	0.32776	0.46843	0.59986	0.46554
PGAS	2014	3.94719	0.25233	0.15901	1.09765	0.56745
PGAS	2015	1.50192	0.13324	-0.00162	1.14867	0.59708
PGAS	2016	1.53662	0.09734	-0.06856	1.15575	0.54141
PTIS	2011	1.32976	0.07907	0.00348	0.42048	0.74522
PTIS	2012	1.02990	0.08798	0.13020	0.68542	0.14632
PTIS	2013	0.85946	0.07010	0.02352	0.54644	0.19567
PTIS	2014	0.97697	-0.12718	-0.13802	0.57243	-0.06469
RAJA	2013	1.03156	0.13481	0.48961	1.29367	0.20202
RAJA	2015	0.64182	0.10992	0.08898	0.75654	0.10783
SDMU	2012	1.52114	0.02900	0.27672	0.56316	0.46329
SDMU	2013	1.66269	0.03080	0.37861	0.82325	0.53957
SDMU	2014	1.60582	0.04563	-0.16585	0.92600	0.32284
SHIP	2016	1.87832	0.12802	0.12186	1.05376	0.37652
SMDR	2011	0.23865	0.05591	0.18151	1.55219	0.18459
SMDR	2012	0.23998	0.03311	0.11836	1.48000	0.36012
SMDR	2013	0.14047	0.02445	0.10355	1.34432	0.26412
SMDR	2014	0.66900	0.07273	-0.03124	1.13286	0.13909
SMDR	2015	0.19279	0.03396	-0.01963	0.95850	0.52375
SMDR	2016	0.23140	0.03548	-0.12251	0.90792	0.31899
SOCI	2016	0.59409	0.07185	-0.10531	0.88359	0.18568
TAXI	2013	3.92970	0.16636	0.31880	0.16808	0.16202
TAXI	2014	2.81264	0.13253	0.29524	2.37392	0.21802

TBIG	2011	4.00049	0.18200	0.44487	1.54332	0.23138
TBIG	2013	6.76219	0.32852	0.56842	3.55008	0.23060
TBIG	2014	11.26270	0.33215	0.22907	4.33380	0.21324
TBIG	2015	17.71392	0.90837	0.03458	13.33224	0.19145
TBIG	2016	14.87100	0.80128	0.08477	13.54323	0.36960
TLKM	2010	3.60821	0.25973	0.01406	0.97580	0.45680
TLKM	2011	2.33069	0.25369	0.03823	0.68994	0.38591
TLKM	2012	2.72400	0.27415	0.08266	0.66277	0.58259
TLKM	2013	2.79911	0.26206	0.07550	0.65260	0.49758
TLKM	2014	3.35319	0.24701	0.08110	0.63594	0.61603
TLKM	2015	3.34998	0.24957	0.14241	0.00078	0.48516
TLKM	2016	3.80112	0.27640	0.13529	0.70176	0.45870
TMAS	2012	1.21002	0.34390	0.13330	3.39621	0.09994
TMAS	2015	2.73121	0.38933	-0.03913	1.18747	0.06411
TMAS	2016	2.17122	0.23276	0.03117	1.53918	0.30632
TRAM	2010	4.65202	0.09084	0.21437	0.77770	0.37747
TRAM	2011	6.35525	0.09558	0.36532	0.71207	0.32517
WINS	2012	1.00981	0.13534	0.14496	0.91031	0.07772
WINS	2013	0.93694	0.16828	1.22265	0.93179	0.01769
WINS	2014	1.01500	0.11556	-0.03303	0.90315	0.08517

LAMPIRAN 3

HASIL OLAH DATA

1. Analisis Deskriptif Statistik

- Setelah Outlier

	PBV	ROE	SALES	DER	DPR
Mean	2.557400	0.172631	0.185093	1.151442	0.355189
Median	2.265197	0.153278	0.135288	1.097654	0.348219
Maximum	7.734658	0.552201	0.568420	3.550081	1.115518
Minimum	0.140467	0.024451	-0.039130	0.000779	0.016592
Std. Dev.	1.755239	0.125769	0.138508	0.687965	0.215212

2. Analisis Regresi Linear Berganda

Dependent Variable: PBV

Method: Least Squares

Date: 05/01/18 Time: 00:08

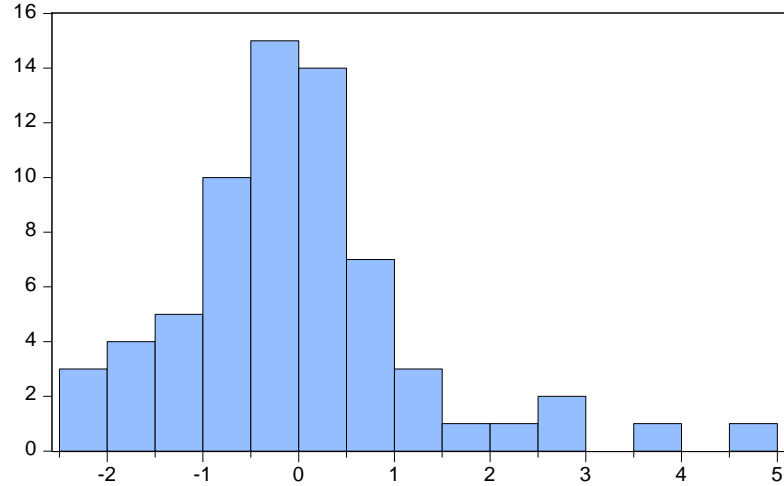
Sample: 1 96

Included observations: 67

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.388598	0.532301	-0.730033	0.4681
ROE	8.001604	1.298869	6.160442	0.0000
SALES	4.453865	1.203296	3.701388	0.0005
DER	-0.066812	0.238565	-0.280056	0.7804
DPR	2.300824	0.780296	2.948657	0.0045
R-squared	0.469834	Mean dependent var	2.557400	
Adjusted R-squared	0.435629	S.D. dependent var	1.755239	
S.E. of regression	1.318616	Akaike info criterion	3.462738	
Sum squared resid	107.8024	Schwarz criterion	3.627268	
Log likelihood	-111.0017	Hannan-Quinn criter.	3.527843	
F-statistic	13.73611	Durbin-Watson stat	2.226708	
Prob(F-statistic)	0.000000			

3. Uji Asumsi Klasik

a. Uji Normalitas



Series: Residuals	
Sample 1 96	
Observations 67	
Mean	-1.33e-17
Median	-0.156257
Maximum	4.860401
Minimum	-2.263238
Std. Dev.	1.278034
Skewness	1.179592
Kurtosis	5.761822
Jarque-Bera	36.83161
Probability	0.000000

b. Uji Multikolinearitas

Variance Inflation Factors
 Date: 04/30/18 Time: 23:53
 Sample: 1 96
 Included observations: 67

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.283345	10.91825	NA
ROE	1.687060	2.950280	1.012948
SALES	1.447921	2.965831	1.054384
DER	0.056913	3.930081	1.022477
DPR	0.608861	4.030312	1.070428

c. Uji Autokorelasi

R-squared	0.469834	Mean dependent var	2.557400
Adjusted R-squared	0.435629	S.D. dependent var	1.755239
S.E. of regression	1.318616	Akaike info criterion	3.462738
Sum squared resid	107.8024	Schwarz criterion	3.627268
Log likelihood	-111.0017	Hannan-Quinn criter.	3.527843
F-statistic	13.73611	Durbin-Watson stat	2.226708
Prob(F-statistic)	0.000000		

d. Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.781552	Prob. F(14,52)	0.6836
Obs*R-squared	11.64721	Prob. Chi-Square(14)	0.6346
Scaled explained SS	23.74646	Prob. Chi-Square(14)	0.0492

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 05/05/18 Time: 00:27

Sample: 1 96

Included observations: 67

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.125763	3.915370	-0.032120	0.9745
ROE^2	11.49127	25.41659	0.452117	0.6531
ROE*SALES	-29.07001	38.92286	-0.746862	0.4585
ROE*DER	6.769828	9.272798	0.730074	0.4686
ROE*DPR	18.39486	24.94024	0.737557	0.4641
ROE	-16.84012	23.59238	-0.713795	0.4785
SALES^2	-9.846813	29.04667	-0.339000	0.7360
SALES*DER	-2.543460	5.141347	-0.494707	0.6229
SALES*DPR	-12.69814	24.68144	-0.514481	0.6091
SALES	25.86450	15.66130	1.651492	0.1047
DER^2	0.020984	0.901124	0.023287	0.9815
DER*DPR	1.461030	4.590183	0.318294	0.7515
DER	-1.001827	3.182622	-0.314780	0.7542
DPR^2	-4.905008	10.37100	-0.472954	0.6382
DPR	2.961004	11.34284	0.261046	0.7951

R-squared	0.173839	Mean dependent var	1.608992
Adjusted R-squared	-0.048589	S.D. dependent var	3.537576
S.E. of regression	3.622500	Akaike info criterion	5.606518
Sum squared resid	682.3705	Schwarz criterion	6.100106
Log likelihood	-172.8184	Hannan-Quinn criter.	5.801832
F-statistic	0.781552	Durbin-Watson stat	2.640640
Prob(F-statistic)	0.683571		

