

LAMPIRAN

Lampiran 1 data awal

No	Kode	Thn	GCG	size	roa	lev	tobinsq
1	ANTM	2010	86.2	30	0.13674	0.220125	2.118406
2	KRAS	2010	85.2	30	0.06043	0.463972	1.540515
3	TLKM	2010	89.1	32	0.11565	0.434486	1.237787
4	UNTR	2010	87.4	31	0.1304	0.455727	3.121298
5	ADHI	2010	77.3	29	0.03845	0.823902	1.083204
6	BTEL	2010	73.9	29	0.00081	0.579464	1.121348
7	ELTY	2010	77.4	28	0.01047	0.385763	0.753046
8	PTBA	2010	84.3	30	0.23031	0.261553	6.323877
9	BUMI	2010	70.8	31	0.03547	0.747825	1.544479
10	ITMG	2010	77.4	30	0.18735	0.338332	6.191194
11	JSMR	2010	83.4	29	0.06297	0.558917	1.787802
12	WEHA	2010	70.1	26	0.00124	0.676795	1.048589
13	WIKA	2010	79.9	29	0.04532	0.695088	1.341291
14	ANTM	2011	86.6	30	0.12662	0.29137	1.307887
15	GIAA	2011	85.8	31	0.00998	0.129155	0.26191
16	TLKM	2011	89.6	32	0.15022	0.408262	1.097842
17	UNTR	2011	87.8	32	0.1236	0.399159	2.470788
18	ADMF	2011	78.2	29	0.09359	0.738217	1.490166
19	ASII	2011	78.1	33	0.13906	0.506009	20.01984
20	AUTO	2011	79.1	30	0.15876	0.321835	2.204362
21	BNBR	2011	76.2	30	0.04252	0.51744	0.70702
22	ELTY	2011	77.4	28	0.00083	0.38434	0.652607
23	PTBA	2011	82.6	30	0.26817	0.290438	3.764526
24	BUMI	2011	72.8	31	0.02919	0.867483	1.543719
25	JSMR	2011	83.7	29	0.05746	0.568859	1.901437
26	TINS	2011	75.7	30	0.13655	0.083722	1.363081
27	BRAU	2011	65.9	30	0.07811	0.745546	1.521177
28	MTLA	2011	66.5	27	0.09053	0.218185	1.291658
29	WEHA	2011	68.9	26	0.0006	0.000595	0.000872
30	ANTM	2012	88.7	30	0.15166	0.348896	0.968385
31	GIAA	2012	85.9	31	0.05775	0.557204	1.170906
32	TLKM	2012	90.6	32	0.16511	0.398594	1.217709
33	UNTR	2012	85	32	0.1165	0.35785	1.818578
34	ASSA	2012	75.1	27	0.01397	0.652463	1.337119
35	ADMF	2012	79.3	30	0.05522	0.802212	1.187123
36	AUTO	2012	80	30	0.1212	0.382423	1.988786
37	ITMG	2012	79.2	31	0.28972	0.327789	3.579623

38	JSMR	2012	84.5	30	0.06207	0.604591	2.10175
39	PTBA	2012	83.8	30	0.17826	0.331826	3.065147
40	TINS	2012	77.8	30	0.07141	0.252877	1.523299
41	WIKA	2012	80.4	30	0.04648	0.742901	1.568053
42	MTLA	2012	67.6	27	0.10115	0.210979	2.241406
43	ANTM	2013	88.9	30	0.01876	0.414891	0.890393
44	GIAA	2013	85.4	31	0.00019	0.621791	0.934141
45	JSMR	2013	85.2	30	0.04359	0.616906	1.749586
46	TLKM	2013	90.7	32	0.15945	0.394893	1.919289
47	ASSA	2013	77	28	0.04237	0.620209	1.058144
48	PTBA	2013	84.1	30	0.20136	0.353304	2.365964
49	ITMG	2013	80.1	31	0.16556	0.307645	2.192887
50	TINS	2013	80.1	29	0.06973	0.379433	1.400939
51	PTBA	2014	85.3	30	0.14337	0.414608	2.359086
52	JSMR	2014	85.5	30	0.03816	0.641377	2.146182
53	TINS	2014	81.7	30	0.06549	0.424942	1.364266
54	WIKA	2014	81.7	30	0.04717	0.687146	2.107307
55	BNBR	2014	69.7	29	0.01347	1.185001	1.599844
56	PTBA	2015	85.6	30	0.12058	0.450247	1.067399
57	JSMR	2015	85.8	30	0.03592	0.663208	1.63067
58	TLKM	2015	91.2	32	0.14032	0.437767	2.321249
59	TINS	2015	82.2	29	0.06534	0.525698	1.687743

Lampiran 2 Descriptive Statistics

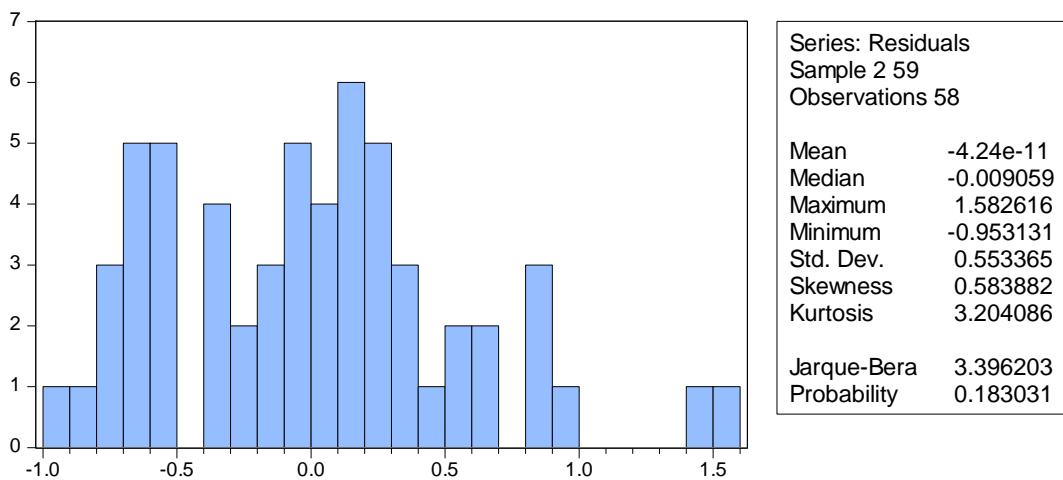
	GCG	SIZE	ROA	LEVERAGE	TOBINSQ
Mean	80.93085	12.99429	0.090894	0.478343	2.091097
Median	81.70000	13.01261	0.069729	0.434486	1.543719
Maximum	91.18000	14.21102	0.289724	1.185001	20.01984
Minimum	65.94000	11.23494	0.000191	0.000595	0.000872
Std. Dev.	6.402986	0.616417	0.068650	0.212141	2.617890
Skewness	-0.581671	-0.650873	0.753995	0.521242	5.695567
Kurtosis	2.650217	3.691197	3.146705	3.846953	38.83531
Jarque-Bera	3.627797	5.340224	5.643238	4.435082	3475.906
Probability	0.163017	0.069244	0.059510	0.108876	0.000000
Sum	4774.920	766.6629	5.362774	28.22224	123.3747
Sum Sq. Dev.	2377.897	22.03828	0.273343	2.610220	397.4942
Observations	59	59	59	59	59

Lampiran 3 data setelah di transformasi data

NO	KODE	THN	GCG	SIZE	ROA	LEV	TOBINSQ
1	ANTM	2010	4.46	3.4	-1.99	-1.51	0.75
2	KRAS	2010	4.44	3.4	-2.81	-0.77	0.43
3	TLKM	2010	4.49	3.47	-2.16	-0.83	0.21
4	UNTR	2010	4.47	3.43	-2.04	-0.79	1.14
5	ADHI	2010	4.35	3.37	-3.26	-0.19	0.08
6	BTEL	2010	4.3	3.37	-7.12	-0.55	0.11
7	ELTY	2010	4.35	3.33	-4.56	-0.95	-0.28
8	PTBA	2010	4.43	3.4	-1.47	-1.34	1.84
9	BUMI	2010	4.26	3.43	-3.34	-0.29	0.43
10	ITMG	2010	4.35	3.4	-1.67	-1.08	1.82
11	JSMR	2010	4.42	3.37	-2.77	-0.58	0.58
12	WEHA	2010	4.25	3.26	-6.69	-0.39	0.05
13	WIKA	2010	4.38	3.37	-3.09	-0.36	0.29
14	ANTM	2011	4.46	3.4	-2.07	-1.23	0.27
15	GIAA	2011	4.45	3.43	-4.61	-2.05	-1.34
16	TLKM	2011	4.5	3.47	-1.9	-0.9	0.09
17	UNTR	2011	4.47	3.47	-2.09	-0.92	0.9
18	ADMF	2011	4.36	3.37	-2.37	-0.3	0.4
19	ASII	2011	4.36	3.5	-1.97	-0.68	3
20	AUTO	2011	4.37	3.4	-1.84	-1.13	0.79
21	BNBR	2011	4.33	3.4	-3.16	-0.66	-0.35
22	ELTY	2011	4.35	3.33	-7.1	-0.96	-0.43
23	PTBA	2011	4.41	3.4	-1.32	-1.24	1.33
24	BUMI	2011	4.29	3.43	-3.53	-0.14	0.43
25	JSMR	2011	4.43	3.37	-2.86	-0.56	0.64
26	TINS	2011	4.33	3.4	-1.99	-2.48	0.31
27	BRAU	2011	4.19	3.4	-2.55	-0.29	0.42
28	MTLA	2011	4.2	3.3	-2.4	-1.52	0.26
29	WEHA	2011	4.23	3.26	-7.43	-7.43	-7.04
30	ANTM	2012	4.49	3.4	-1.89	-1.05	-0.03
31	GIAA	2012	4.45	3.43	-2.85	-0.58	0.16
32	TLKM	2012	4.51	3.47	-1.8	-0.92	0.2
33	UNTR	2012	4.44	3.47	-2.15	-1.03	0.6
34	ASSA	2012	4.32	3.3	-4.27	-0.43	0.29
35	ADMF	2012	4.37	3.4	-2.9	-0.22	0.17
36	AUTO	2012	4.38	3.4	-2.11	-0.96	0.69
37	ITMG	2012	4.37	3.43	-1.24	-1.12	1.28
38	JSMR	2012	4.44	3.4	-2.78	-0.5	0.74

39	PTBA	2012	4.43	3.4	-1.72	-1.1	1.12
40	TINS	2012	4.35	3.4	-2.64	-1.37	0.42
41	WIKA	2012	4.39	3.4	-3.07	-0.3	0.45
42	MTLA	2012	4.21	3.3	-2.29	-1.56	0.81
43	ANTM	2013	4.49	3.4	-3.98	-0.88	-0.12
44	GIAA	2013	4.45	3.43	-8.56	-0.48	-0.07
45	JSMR	2013	4.44	3.4	-3.13	-0.48	0.56
46	TLKM	2013	4.51	3.47	-1.84	-0.93	0.65
47	ASSA	2013	4.34	3.33	-3.16	-0.48	0.06
48	PTBA	2013	4.43	3.4	-1.6	-1.04	0.86
49	ITMG	2013	4.38	3.43	-1.8	-1.18	0.79
50	TINS	2013	4.38	3.37	-2.66	-0.97	0.34
51	PTBA	2014	4.45	3.4	-1.94	-0.88	0.86
52	JSMR	2014	4.45	3.4	-3.27	-0.44	0.76
53	TINS	2014	4.4	3.4	-2.73	-0.86	0.31
54	WIKA	2014	4.4	3.4	-3.05	-0.38	0.75
55	BNBR	2014	4.24	3.37	-4.31	0.17	0.47
56	PTBA	2015	4.45	3.4	-2.12	-0.8	0.07
57	JSMR	2015	4.45	3.4	-3.33	-0.41	0.49
58	TLKM	2015	4.51	3.47	-1.96	-0.83	0.84
59	TINS	2015	4.41	3.37	-2.73	-0.64	0.52

Lampiran 4 uji normalitas



Lampiran 5 uji autokorelasi

R-squared	0.773943	Mean dependent var	0.369310
Adjusted R-squared	0.752206	S.D. dependent var	1.163864
S.E. of regression	0.579358	Akaike info criterion	1.843906
Sum squared resid	17.45411	Schwarz criterion	2.057055
Log likelihood	-47.47327	Hannan-Quinn criter.	1.926932
F-statistic	35.60601	Durbin-Watson stat	1.977722
Prob(F-statistic)	0.000000		

Lampiran 6 uji multikolerasi

Variable	Coefficient	Uncentered	Centered
	Variance	VIF	VIF
C	36.69039	10066.67	NA
LNGCG	1.333019	7047.076	1.841943
LNSIZE	4.896098	15496.06	2.363362
LNROA	0.003039	8.860059	1.365268
LNLEVERAGE	0.006704	2.781006	1.219553
AR(1)	0.019507	1.116486	1.116160

Lampiran 7 uji white

F-statistic	1.832994	Prob. F(20,37)	0.0543
Obs*R-squared	28.86610	Prob. Chi-Square(20)	0.0904
Scaled explained SS	25.57039	Prob. Chi-Square(20)	0.1805

Lampiran 8 regresi linear berganda

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.637468	6.057260	-0.105240	0.9166
LNGCG	-1.812697	1.154565	-1.570026	0.1225
LNSIZE	3.124898	2.212713	1.412247	0.1638
LNROA	0.298471	0.055125	5.414436	0.0000
LNLEVERAGE	0.818607	0.081877	9.997990	0.0000
AR(1)	-0.260085	0.139669	-1.862163	0.0682
R-squared	0.773943	Mean dependent var	0.369310	
Adjusted R-squared	0.752206	S.D. dependent var	1.163864	
S.E. of regression	0.579358	Akaike info criterion	1.843906	
Sum squared resid	17.45411	Schwarz criterion	2.057055	

Log likelihood	-47.47327	Hannan-Quinn criter.	1.926932
F-statistic	35.60601	Durbin-Watson stat	1.977722
Prob(F-statistic)	0.000000		
Inverted AR Roots	.26		