

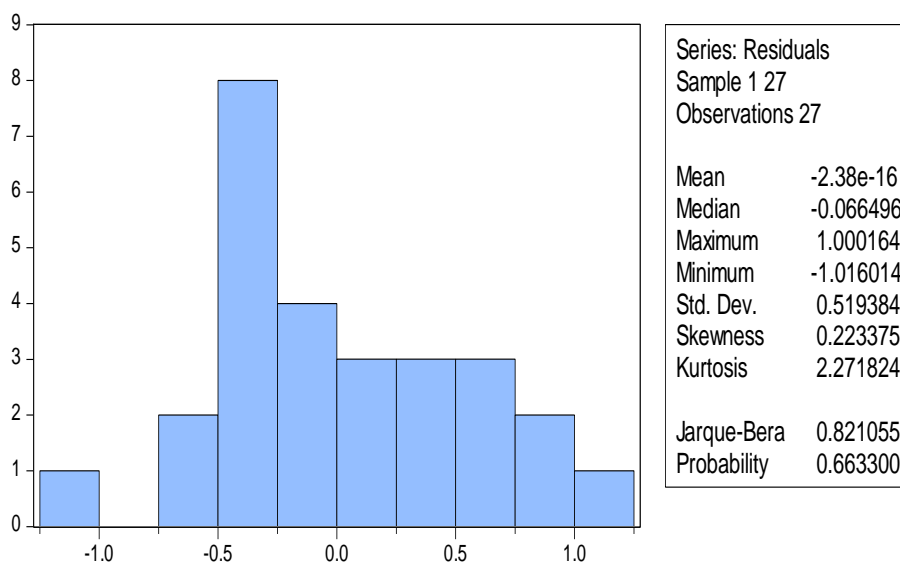
LAMPIRAN

NORMALITAS

Dependent Variable: ROA
 Method: Least Squares
 Date: 03/21/18 Time: 20:18
 Sample: 1 27
 Included observations: 27

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.238560	1.033021	5.071105	0.0000
NPF	0.118924	0.099073	1.200370	0.2428
FDR	0.002130	0.009871	0.215829	0.8311
CAR	0.232032	0.042924	5.405650	0.0000
BOPO	-0.107683	0.025002	-4.306914	0.0003

R-squared	0.700209	Mean dependent var	2.505556
Adjusted R-squared	0.645701	S.D. dependent var	0.948591
S.E. of regression	0.564630	Akaike info criterion	1.860284
Sum squared resid	7.013758	Schwarz criterion	2.100254
Log likelihood	-20.11384	Hannan-Quinn criter.	1.931640
F-statistic	12.84610	Durbin-Watson stat	1.399744
Prob(F-statistic)	0.000015		



AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.037372	Prob. F(2,20)	0.3727
Obs*R-squared	2.537655	Prob. Chi-Square(2)	0.2812

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 03/21/18 Time: 20:21

Sample: 1 27

Included observations: 27

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.056568	1.058723	0.053430	0.9579
NPF	0.062170	0.107918	0.576085	0.5710
FDR	0.001769	0.009937	0.178002	0.8605
CAR	0.020994	0.045262	0.463831	0.6478
BOPO	-0.013771	0.026976	-0.510467	0.6153
RESID(-1)	0.345844	0.243148	1.422362	0.1703
RESID(-2)	-0.141182	0.235581	-0.599295	0.5557

R-squared	0.093987	Mean dependent var	-2.38E-16
Adjusted R-squared	-0.177817	S.D. dependent var	0.519384
S.E. of regression	0.563673	Akaike info criterion	1.909730
Sum squared resid	6.354554	Schwarz criterion	2.245688
Log likelihood	-18.78136	Hannan-Quinn criter.	2.009628
F-statistic	0.345791	Durbin-Watson stat	1.937955
Prob(F-statistic)	0.904032		

HETEROSKEDASTISITAS

Heteroskedasticity Test: White

F-statistic	0.538933	Prob. F(14,12)	0.8653
Obs*R-squared	10.42292	Prob. Chi-Square(14)	0.7307
Scaled explained SS	4.400520	Prob. Chi-Square(14)	0.9925

Test Equation:

Dependent Variable: RESID²

Method: Least Squares

Date: 03/21/18 Time: 20:22

Sample: 1 27

Included observations: 27

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.955469	11.65717	-0.081964	0.9360
NPF	-0.271600	1.599690	-0.169783	0.8680
NPF ²	-0.048658	0.068540	-0.709917	0.4913
NPF*FDR	0.009714	0.009611	1.010696	0.3321
NPF*CAR	-0.037725	0.058207	-0.648129	0.5291
NPF*BOPO	0.009214	0.038500	0.239314	0.8149
FDR	0.110481	0.087525	1.262282	0.2308
FDR ²	-0.000510	0.000635	-0.803136	0.4375
FDR*CAR	0.005052	0.004789	1.054914	0.3122
FDR*BOPO	-0.002555	0.002624	-0.973886	0.3493
CAR	0.133608	0.461807	0.289316	0.7773
CAR ²	-0.019609	0.013431	-1.459965	0.1700
CAR*BOPO	0.001319	0.016952	0.077804	0.9393
BOPO	-0.102170	0.536977	-0.190268	0.8523
BOPO ²	0.002154	0.007325	0.294061	0.7737

R-squared	0.386034	Mean dependent var	0.259769
Adjusted R-squared	-0.330260	S.D. dependent var	0.298535
S.E. of regression	0.344321	Akaike info criterion	1.005698
Sum squared resid	1.422685	Schwarz criterion	1.725607
Log likelihood	1.423083	Hannan-Quinn criter.	1.219764
F-statistic	0.538933	Durbin-Watson stat	1.752682
Prob(F-statistic)	0.865297		

MULTIKOLINEARITAS

Variance Inflation Factors

Date: 03/23/18 Time: 00:14

Sample: 1 27

Included observations: 27

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	1.067133	90.37626	NA
NPF	0.009815	28.09656	2.838438
FDR	9.74E-05	52.32820	1.074152
CAR	0.001842	15.96822	1.384094
BOPO	0.000625	156.6784	3.107880

DATA PENELITIAN

tahun	NPF	FDR	ROA	BOPO	CAR
maret 2011					
juni 2011	5,25	66,34	1,09	52,16296081	6,225442187
septmbr 2011	9,95	77,74	1,86	53,66255213	6,349097104
desember 2011	9,44	64,94	2,04	58,25765719	5,735168939
maret 2012	7,46	90,54	0,28	65,08948351	5,517397845
juni 2012	7,29	93,46	1,06	63,64273266	7,219293317
septmbr 2012	7,44	86,00	1,47	64,48464528	6,446377685
desember 2012	7,34	80,78	2,60	61,95890989	9,100166041
maret 2013	6,81	90,72	0,60	62,55940286	9,097412483
juni 2013	7,38	81,83	3,16	61,52853186	14,97778129
septmbr 2013	5,85	85,10	2,91	64,041641	15,19082267
desember 2013	5,87	68,27	2,97	63,64219238	13,85494503
maret 2014	5,79	60,89	2,96	52,4342506	12,10176928
juni 2014	5,85	66,06	3,07	52,98420166	11,78988831
septmber 2014	4,94	69,02	2,91	53,8557284	11,35055152
desember 2014	4,70	72,91	2,82	54,97484103	14,72934908
maret 2015	4,60	79,20	2,55	55,27978972	12,72559299
juni 2015	4,87	94,34	2,79	55,67622158	12,82563411
septmbr 2015	5,96	86,77	3,00	53,80114412	12,09597922
desember 2015	3,87	85,49	2,63	53,69089212	9,700090121
maret 2016	3,72	84,23	4,33	43,33206144	9,203717572
juni 2016	3,52	91,33	3,69	44,73207649	8,90137071
septmber2016	3,92	86,38	3,95	43,9767833	8,551378851
desember 2016	3,55	44,20	2,84	46,32892912	7,713738922
maret 2017	3,56	84,06	2,81	42,37196657	7,762959944
juni 2017	3,45	82,28	2,44	42,93538937	7,269570055
septmber 2017	3,51	79,49	2,31	43,55744478	7,081177553
desember 2017	2,94	75,49	2,51	43,21959315	7,511124847