

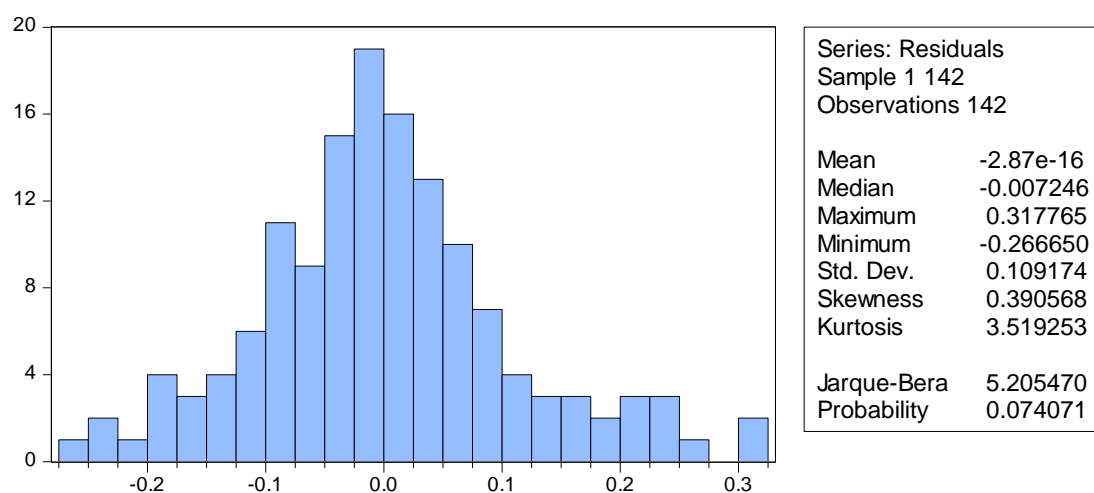
LAMPIRAN

A. Hasil Regresi

1. Statistik Deskriptif

	TOBINSQ	NPL	GCG	ROA	CAR
Mean	1.056972	0.020694	3.133803	0.013292	0.190355
Median	1.020000	0.020200	3.000000	0.011850	0.180800
Maximum	1.500000	0.067500	4.000000	0.034100	0.425200
Minimum	0.870000	0.002100	2.000000	0.000100	0.100900
Std. Dev.	0.124752	0.011989	0.561519	0.008296	0.048911
Skewness	1.460594	0.855080	0.032728	0.565458	1.541324
Kurtosis	4.996444	4.144013	2.999015	2.608142	6.993600
Jarque-Bera	74.07153	25.04771	0.025355	8.475768	150.5884
Probability	0.000000	0.000004	0.987403	0.014438	0.000000
Sum	150.0900	2.938500	445.0000	1.887500	27.03040
Sum Sq. Dev.	2.194398	0.020267	44.45775	0.009705	0.337318
Observations	142	142	142	142	142

2. Uji Normalitas



3. Uji Multikolinearitas

Variance Inflation Factors

Date: 04/09/18 Time: 08:20

Sample: 1 157

Included observations: 142

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.000865	10.01004	NA
NPL	1.036687	2.952200	1.017262
GCG	0.000218	9.190364	1.392412
ROA	2.869769	3.002488	1.293783
CAR	0.043909	7.407175	1.224312

4. Uji Heteroskedastisitas

Heteroskedasticity Test: Harvey

F-statistic	0.876750	Prob. F(4,137)	0.4797
Obs*R-squared	3.544263	Prob. Chi-Square(4)	0.4712
Scaled explained SS	3.543175	Prob. Chi-Square(4)	0.4713

5. Uji Autokorelasi

R-squared	0.748569	Mean dependent var	0.595936
Adjusted R-squared	0.741227	S.D. dependent var	0.217726
S.E. of regression	0.110756	Akaike info criterion	-1.528391
Sum squared resid	1.680576	Schwarz criterion	-1.424313
Log likelihood	113.5158	Hannan-Quinn criter.	-1.486098
F-statistic	101.9700	Durbin-Watson stat	1.915517
Prob(F-statistic)	0.000000		

6. Analisis Regresi Linier Berganda

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.090569	0.029406	3.079892	0.0025
NPL	1.784369	1.018178	1.752512	0.0819
GCG	0.140028	0.014749	9.493956	0.0000
ROA	9.943932	1.694039	5.869954	0.0000
CAR	1.495855	0.209545	7.138586	0.0000

7. Uji Statistik

Variable	Coefficient	Prob.
C	0.090569	0.0025
NPL	1.784369	0.0819
GCG	0.140028	0.0000
ROA	9.943932	0.0000
CAR	1.495855	0.0000

8. Uji Statistik F

F-statistic	101.9700
Prob(F-statistic)	0.000000

9. Uji Koefisien Determinasi (R^2)

R-squared	0.748569
Adjusted R-squared	0.741227

10. Nama Perusahaan Perbankan

No	Kode Saham	Nama Perusahaan
1	AGRS	Bank Agris Tbk
2	BABP	Bank MNC Internasional Tbk
3	BACA	Bank Capital Indonesia Tbk
4	BBCA	Bank Central Asia Tbk
5	BBKP	Bank Bukopin Tbk
6	BBMD	Bank Mestika Dharma Tbk
7	BBNI	Bank Negara Indonesia (Persero) Tbk
8	BBRI	Bank Rakyat Indonesia (Persero) Tbk
9	BBTN	Bank Tabungan Negara (Persero) Tbk
10	BDMN	Bank Danamon Indonesia Tbk
11	BGTG	Bank Ganesha Tbk
12	BINA	Bank Ina Perdana Tbk
13	BJBR	Bank Jabar Banten Tbk
14	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk
15	BKSW	Bank QNB Indonesia Tbk
16	BMAS	Bank Maspion Indonesia Tbk
17	BMRI	Bank Mandiri (Persero) Tbk
18	BNBA	Bank Bumi Arta Tbk
19	BNGA	Bank CIMB Niaga Tbk
20	BNII	Bank Maybank Indonesia Tbk
21	BNLI	Bank Permata Tbk
22	BSIM	Bank Sinar Mas Tbk
23	BSWD	Bank of India Indonesia Tbk
24	BTPN	Bank Tabungan Pensiunan Nasional Tbk
25	BVIC	Bank Victoria Internasional Tbk
26	DNAR	Bank Dinar Indonesia Tbk
27	INPC	Bank Artha Graha Internasional Tbk
28	MAYA	Bank Mayapada Internasional Tbk
29	MCOR	Bank China Construction Bank Indonesia Tbk
30	MEGA	Bank Mega Tbk
31	NISP	Bank OCBC NISP Tbk
32	PNBN	Bank Panin Indonesia Tbk
33	SDRA	Bank Woori Saudara Indonesia 1906 Tbk
34	BBHI	Bank Harda Internasional Tbk
35	BBNP	Bank Nusantara Parahyangan Tbk

36	BBYB	Bank Yudha Bhakti Tbk
37	BCIC	Bank Jtrust Indonesia Tbk
38	BEKS	Bank Pembangunan Daerah Banten Tbk

11. Data Regres

No	Kode Saham	Tahun	Tobins'Q	NPL	GCG	ROA	CAR
1	AGRS	2014	1.03	0.0067	3	0.0011	0.1841
		2015	0.97	0.0175	2	0.0009	0.1823
		2016	0.97	0.0356	3	0.0024	0.1717
2	BABP	2012	1.03	0.0578	3	0.0001	0.1121
		2015	0.97	0.0297	2	0.0007	0.1783
		2016	0.96	0.0277	2	0.0006	0.1954
3	BACA	2012	0.98	0.0211	3	0.0084	0.18
		2013	0.95	0.0037	3	0.0099	0.2013
4	BBKA	2012	1.38	0.004	4	0.0265	0.142
		2013	1.34	0.004	4	0.0287	0.157
		2014	1.44	0.006	4	0.0299	0.169
		2015	1.39	0.007	4	0.0303	0.187
		2016	1.39	0.013	4	0.0305	0.219
5	BBKP	2012	1.00	0.0266	2	0.0128	0.185
		2013	0.98	0.0225	3	0.0135	0.1706
		2014	1.00	0.0278	3	0.0092	0.1598
		2015	0.99	0.0283	3	0.0102	0.15
		2016	0.96	0.0377	3	0.0088	0.1672
6	BBMD	2014	1.50	0.0216	3	0.0273	0.2666
		2015	1.43	0.0226	3	0.0256	0.2826
		2016	1.31	0.0359	2	0.0093	0.3512
7	BBNI	2012	1.07	0.028	4	0.0211	0.167
		2013	1.07	0.022	3	0.0234	0.151
		2014	1.09	0.0196	4	0.026	0.162
		2015	0.99	0.027	3	0.018	0.195
		2016	0.99	0.03	3	0.0189	0.194
8	BBRI	2012	1.19	0.0178	4	0.0339	0.1695
		2013	1.16	0.0155	4	0.0341	0.1699
		2014	1.23	0.0169	4	0.0302	0.1831
		2015	1.19	0.0202	4	0.0289	0.2059

No	Kode Saham	Tahun	Tobins'Q	NPL	GCG	ROA	CAR
		2016	1.14	0.0203	3	0.0261	0.2291
9	BBTN	2012	1.04	0.0178	4	0.0122	0.1695
		2014	1.00	0.0169	4	0.0079	0.1831
		2015	1.00	0.0202	4	0.0108	0.2059
		2016	1.00	0.0203	4	0.0122	0.2291
10	BDMN	2012	1.13	0.023	3	0.0224	0.189
		2013	1.02	0.019	3	0.0224	0.179
		2014	1.05	0.023	3	0.0137	0.179
		2015	0.98	0.025	4	0.0131	0.1967
		2016	0.99	0.031	3	0.016	0.209
11	BGTG	2016	0.95	0.0132	2	0.0075	0.349
12	BINA	2014	1.11	0.008	3	0.0079	0.2494
		2015	1.14	0.0021	3	0.0081	0.1966
		2016	1.07	0.0314	3	0.0077	0.3036
13	BJBR	2012	1.02	0.0207	3	0.0168	0.1811
		2013	1.03	0.0283	3	0.0194	0.1651
		2014	0.93	0.0415	3	0.0148	0.1639
		2015	0.94	0.0291	3	0.0156	0.1585
14	BJTM	2013	0.99	0.0344	3	0.0249	0.2372
		2014	1.02	0.0331	3	0.0247	0.2227
		2015	1.00	0.0429	3	0.0207	0.2122
		2016	1.03	0.0477	3	0.0239	0.2388
15	BKSW	2013	1.11	0.0023	4	0.0003	0.1873
		2014	1.06	0.0031	4	0.0058	0.151
		2015	1.00	0.0259	4	0.0061	0.1618
16	BMAS	2013	1.11	0.0061	3	0.0075	0.21
		2014	1.13	0.0071	3	0.0051	0.1943
		2015	1.13	0.0051	3	0.0075	0.1933
		2016	1.17	0.0091	3	0.0088	0.2432
17	BMRI	2012	1.17	0.0174	3	0.0252	0.1548
		2013	1.13	0.016	3	0.0257	0.1476
		2014	1.17	0.0166	3	0.0242	0.166
		2015	1.04	0.0229	2	0.0232	0.186
		2016	1.05	0.0396	2	0.0141	0.2136
18	BNBA	2012	0.96	0.0063	3	0.0164	0.1918
		2015	0.88	0.0078	3	0.0087	0.2557
		2016	0.88	0.0182	3	0.007	0.2515

No	Kode Saham	Tahun	Tobins'Q	NPL	GCG	ROA	CAR
19	BNGA	2012	1.02	0.023	3	0.0215	0.152
		2013	0.99	0.022	3	0.0196	0.1536
		2014	0.97	0.039	3	0.0101	0.1558
		2015	0.94	0.037	3	0.0018	0.1628
		2016	0.95	0.039	3	0.0055	0.1796
20	BNII	2012	1.11	0.017	4	0.0105	0.1313
		2013	1.04	0.0211	4	0.0112	0.1281
		2014	1.00	0.0223	4	0.0005	0.1578
		2015	0.97	0.0367	3	0.0073	0.1517
		2016	1.03	0.0342	3	0.008	0.1677
21	BNLI	2012	1.01	0.0137	4	0.0104	0.1586
		2013	1.00	0.0102	3	0.0104	0.1428
		2014	1.00	0.017	3	0.0086	0.1358
		2015	0.96	0.027	3	0.0014	0.15
22	BSIM	2012	1.03	0.0318	3	0.015	0.1809
		2013	1.02	0.025	3	0.0127	0.2182
		2014	1.07	0.03	4	0.0073	0.1838
		2015	1.07	0.025	3	0.0066	0.2182
		2016	1.30	0.0113	3	0.0111	0.1532
23	BSWD	2012	1.38	0.014	3	0.0216	0.211
		2013	1.03	0.0159	3	0.0226	0.1526
		2014	1.07	0.0117	3	0.0204	0.1539
24	BTPN	2012	1.38	0.006	4	0.0335	0.215
		2014	1.11	0.007	3	0.0249	0.233
		2015	0.96	0.007	3	0.0216	0.238
		2016	0.95	0.0079	3	0.0172	0.25
25	BVIC	2012	0.95	0.006	4	0.0143	0.215
		2013	0.96	0.007	3	0.0137	0.231
		2014	0.90	0.007	3	0.0049	0.233
		2015	0.89	0.007	3	0.004	0.238
		2016	0.90	0.0079	3	0.0002	0.25
26	DNAR	2014	1.01	0.0086	3	0.0019	0.3124
		2015	0.91	0.0074	3	0.0068	0.305
		2016	1.04	0.0141	3	0.0057	0.2684
27	INPC	2012	0.95	0.0085	3	0.0065	0.1645
		2013	0.93	0.0196	3	0.0107	0.1745
		2014	0.93	0.0192	3	0.0047	0.1584

No	Kode Saham	Tahun	Tobins'Q	NPL	GCG	ROA	CAR
		2015	0.92	0.0233	3	0.0028	0.152
		2016	0.87	0.0277	4	0.0027	0.1992
28	MAYA	2013	1.29	0.0064	3	0.016	0.1407
		2014	1.10	0.0146	3	0.012	0.1044
		2015	1.08	0.0252	3	0.0138	0.1297
		2016	1.14	0.0211	4	0.0135	0.1334
29	MCOR	2013	0.96	0.0169	3	0.0099	0.1468
		2014	1.00	0.0271	3	0.0054	0.1415
		2015	1.05	0.0198	3	0.0067	0.1639
		2016	1.00	0.0303	3	0.0018	0.1943
30	MEGA	2012	1.09	0.0209	2	0.0211	0.1683
		2013	1.12	0.0209	2	0.0079	0.1574
		2014	1.10	0.0209	3	0.009	0.1523
		2015	1.16	0.0281	2	0.0154	0.2285
		2016	1.08	0.0344	3	0.0164	0.2621
31	NISP	2012	1.05	0.0091	4	0.0116	0.1649
		2013	1.00	0.0073	3	0.0117	0.1928
		2014	1.01	0.0134	3	0.0129	0.1874
		2015	0.98	0.013	4	0.0125	0.1732
		2016	1.03	0.0188	4	0.013	0.1828
32	PNBN	2012	0.98	0.0169	4	0.0153	0.1631
		2013	0.97	0.0213	3	0.015	0.1674
		2014	1.03	0.0205	3	0.015	0.173
		2015	0.94	0.0244	3	0.0086	0.2013
33	SDRA	2012	1.13	0.0065	2	0.0156	0.4252
		2013	1.18	0.0048	2	0.015	0.2791
		2015	1.07	0.0198	3	0.0132	0.1882
		2016	1.06	0.0153	3	0.0137	0.172
34	BBHI	2016	0.93	0.0283	3	0.0034	0.2173
35	BBNP	2012	0.98	0.0097	4	0.0104	0.1217
		2013	0.99	0.0092	3	0.0105	0.1575
		2014	1.04	0.0186	3	0.0102	0.166
		2015	1.01	0.0474	3	0.0078	0.1807
		2016	1.01	0.0531	3	0.0034	0.2057
36	BBYB	2015	1.17	0.0298	3	0.0073	0.157
		2016	1.29	0.0369	3	0.0164	0.2138
37	BCIC	2012	1.01	0.039	2	0.0096	0.1009

No	Kode Saham	Tahun	Tobins'Q	NPL	GCG	ROA	CAR
38	BEKS	2013	1.02	0.0675	3	0.0107	0.1143