

# LAMPIRAN

**LAMPIRAN 1**

Sampel Perusahaan Manufaktur 2012-2016

<b>NO</b>	<b>KODE EMITEN</b>	<b>NAMA PERUSAHAAN</b>
1	ADES	AkashaWira International Tbk.
2	AISA	Tiga Pilar Sejahtera Food Tbk.
3	AKPI	ArghaKarya Prima Industry Tbk.
4	ALDO	Alkindo Naratama Tbk.
5	ALKA	Alaska IndustrindoTbk.
6	AMFG	Asahimas Flat Glass Tbk.
7	APLI	Asiaplast Industries Tbk.
8	ARNA	Arwana Citra Mulia Tbk.
9	ASII	Astra International Tbk.
10	AUTO	Astra Auto Part Tbk.
11	BATA	Sepatu Bata Tbk.
12	BRAM	Indo Kordsa Tbk.
13	BRNA	Berlina Tbk.
14	BTON	Beton Jaya ManunggalTbk.
15	BUDI	Budi Acid Jaya Tbk.
16	CEKA	Cahaya Kalbar Tbk.
17	CPIN	Charoen Pokphand Indonesia Tbk.
18	DLTA	Delta Djakarta Tbk.
19	DPNS	Duta Pertiwi Nusantara
20	DVLA	Darya Varia Laboratoria Tbk
21	EKAD	Ekadharma International Tbk
22	ERTX	EratexDjayaTbk.
23	GDST	GunawanDianjaya Steel Tbk.

<b>NO</b>	<b>KODE EMITEN</b>	<b>NAMA PERUSAHAAN</b>
24	GGRM	Gudang Garam Tbk.
25	GJTL	Gajah Tunggal Tbk.
26	HMSP	Hanjaya Mandala Sampoerna Tbk.
27	ICBP	Indofood CBP Sukses Makmur Tbk.
28	IGAR	Champion Pasific Indonesia Tbk.
29	INAF	Indofarma Tbk.
30	INAI	Indal Aluminium Industry Tbk.
31	INCI	IntanWijaya International Tbk.
32	INDF	Indofood Sukses Makmur Tbk.
33	INKP	Indah Kiat Pulp dan Paper Tbk.
34	INTP	Indocement Tunggal Prakarsa Tbk.
35	IPOL	Indopoly Swakarsa Industry Tbk.
36	JECC	Jembo Cable Company Tbk.
37	JPFA	Japfa Comfeed Indonesia Tbk.
38	KAEF	Kimia Farma Tbk.
39	KBLI	KMI Wire and Cable Tbk.
40	KBLM	Kabelindo Murni Tbk.
41	KICI	KedaungIndag Can Tbk.
42	KLBF	Kalbe Farma Tbk.
43	LION	Lion Metal Works Tbk.
44	LMPI	LanggengMakmurIndutryTbk.
45	LMSH	Lionmesh Prima Tbk.
46	MAIN	Malindo Feedmill Tbk.
47	MBTO	Martina BertoTbk.

<b>NO</b>	<b>KODE EMITEN</b>	<b>NAMA PERUSAHAAN</b>
48	MERK	Merck Indonesia Tbk.
49	MLBI	Multi Bintang Indonesia Tbk.
50	NIPS	NippresTbk.
51	PBRX	Pan Brothers Tbk.
52	PRAS	Prima Alloy Steel Universal Tbk.
53	PYFA	PyridamFarmaTbk.
54	RICY	Ricky Putra GlobalindoTbk.
55	ROTI	Nippon Indosari Corporindo Tbk.
56	SCCO	Supreme Cable Manufacturing and Commerce Tbk.
57	SKLT	Sekar Laut Tbk.
58	SMGR	Semen Gresik Tbk.
59	SMSM	Selamat Sempurna Tbk.
60	SPMA	SuparmaTbk.
61	STTP	Siantar Top Tbk.
62	TCID	Mandom Indonesia Tbk.
63	TIRT	Tirta Mahakam Resources Tbk.
64	TKIM	Pabrik Kertas Tjiwi Kimia Tbk.
65	TOTO	Surya Toto Indonesia Tbk.
66	TRST	Trias Sentosa Tbk.
67	TSPC	Tempo Scan Pasific Tbk.
68	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk.
69	UNIT	Nusantara Inti Corpora Tbk.

**LAMPIRAN 2**

Tabulasi Data 2012-2016

No	Kode Emiten	Tahun	CR	ROA	DAR	PER	TATO	RETURN SAHAM
1	ADES	2012	1.94160651	0.21428241	0.462541185	13.61702128	1.224994474	0.900990099
2	AISA	2012	1.26946903	0.065587334	0.474230629	14.96259352	0.710425083	1.181818182
3	ALDO	2012	1.30007325	0.06161609	0.502821296	28.02623733	1.471763951	0.27027027
4	AMFG	2012	3.88701312	0.111255911	0.211313977	10.38798498	0.917150523	0.267175573
5	APLI	2012	1.43671893	0.012590933	0.345141638	30.60498221	1.029384297	0.146666667
6	AUTO	2012	1.1649359	0.127894594	0.382422867	14.01515152	0.93197688	0.088235294
7	BATA	2012	2.12383677	0.120784589	0.325059936	11.24859393	1.308898928	0.090909091
8	BRAM	2012	2.25537178	0.097912364	0.263373793	8.276286728	0.756224868	0.395348837
9	BTON	2012	3.29589247	0.17065153	0.219996248	5.088688572	1.068264091	1.089552239
10	CEKA	2012	1.02711959	0.056772065	0.549084101	6.632653061	1.093244739	0.368421053
11	CPIN	2012	3.31275039	0.217098792	0.337864525	22.25609756	1.725772833	0.697674419
12	DLTA	2012	5.26463959	0.286353307	0.1973621	19.61991229	2.307525528	1.286995516
13	DVLA	2012	4.31020686	0.138559849	0.216941329	12.70676692	1.011806545	0.469565217
14	EKAD	2012	2.41091362	0.132159951	0.299078547	6.862745098	1.405791288	0.25
15	ERTX	2012	1.03848003	0.01467652	0.799439409	7.431798953	1.107475028	0.625
16	HMSP	2012	1.77579037	0.378904115	0.492964804	26.39929484	2.538377158	0.535897436
17	ICBP	2012	2.71997651	0.128080014	0.327472558	20.85561497	1.21868992	0.5
18	INAF	2012	2.10247469	0.035659133	0.453060828	24.12280702	0.972599681	1.024539877
19	INCI	2012	7.71089044	0.033594495	0.124879845	9.8	0.488576732	0.166666667
20	INDF	2012	2.04885437	0.080476408	0.425146	15.76819407	0.845294678	0.27173913
21	INTP	2012	6.02762901	0.209332213	0.146622656	17.36070835	0.759842471	0.316715543

No	Kode Emiten	Tahun	CR	ROA	DAR	PER	TATO	RETURN SAHAM
22	JPFA	2012	1.82454565	0.098032252	0.565447918	65.42553191	1.626854041	0.607843137
23	KAEF	2012	2.80313215	0.099099014	0.305735849	20.03790956	1.798466276	1.176470588
24	KBLI	2012	3.07075949	0.107757448	0.272495206	5.985915493	1.956788093	0.798076923
25	KBLM	2012	0.9750798	0.032966822	0.633793158	6.428571429	1.411175461	0.184210526
26	KICI	2012	4.79994101	0.023794981	0.299074321	16.49358583	0.998223222	0.5
27	LION	2012	9.34458459	0.196941878	0.14225623	6.337599025	0.770298105	0.980952381
28	LMSH	2012	4.0674141	0.321145459	0.241330778	2.441860465	1.735379443	1.1
29	MAIN	2012	0.16802274	0.168022738	0.621158106	13.26815642	1.860992848	1.423469388
30	MERK	2012	3.8712432	0.189326124	0.268143285	31.58113443	1.632993118	0.147169811
31	MLBI	2012	0.58049855	0.393564331	0.713681201	34.39300985	1.360172493	1.061281337
32	NIPS	2012	1.10639084	0.041186189	0.614873224	3.792784459	1.339293806	0.025
33	PBRX	2012	1.27891727	0.033282626	0.578635113	20.1516087	1.333221202	0.068181818
34	PRAS	2012	1.11316109	0.026960059	0.514516697	9.622641509	0.537324119	0.931818182
35	PYFA	2012	2.41337889	0.039074203	0.354392424	17.84274194	1.300932036	0.005681818
36	ROTI	2012	1.12464453	0.123781241	0.446773277	234.1364099	0.988282626	1.07518797
37	SCCO	2012	1.46205926	0.114156439	0.560135003	4.915048544	2.382698287	0.296
38	SKLT	2012	1.41477104	0.031883109	0.481543975	15.6114484	1.608528117	0.285714286
39	SMGR	2012	1.70589596	0.185357776	0.316573333	19.4002448	0.737356037	0.384279476
40	SMSM	2012	2.05120336	0.184376593	0.41517114	16.61184211	1.458211582	0.856617647
41	SPMA	2012	2.64647631	0.023969101	0.531654379	10.74074074	0.765939018	0.208333333
42	STTP	2012	0.99745056	0.05970855	0.53618787	18.42751843	1.027119786	0.52173913
43	TCID	2012	7.72653797	0.119195526	0.130592033	14.70588235	1.467337122	0.428571429
44	TSPC	2012	3.09331096	0.137098673	0.276242832	26.60714286	1.431217583	0.460784314

No	Kode Emiten	Tahun	CR	ROA	DAR	PER	TATO	RETURN SAHAM
45	ULTJ	2012	2.0181868	0.145998259	0.307450555	10.90163934	1.160715048	0.231481481
46	ADES	2013	1.80957418	0.126185769	0.399683493	21.27659574	1.139344857	0.041666667
47	AISA	2013	1.75025909	0.069057987	0.530600356	13.48039216	0.807981917	0.324074074
48	AKPI	2013	1.35543193	0.016607925	0.50712728	14.21052632	0.797952303	0.0125
49	ALDO	2013	1.29971981	0.074927554	0.536010165	26.73147023	1.32462079	0.404255319
50	DLTA	2013	4.70537465	0.311978469	0.230191008	23.00938541	2.308263384	0.490196078
51	DPNS	2013	10.1741624	0.260609801	0.128503184	2.688479579	0.51227456	0.220779221
52	DVLA	2013	4.15201492	0.1057065	0.248359144	19.64285714	0.925742784	0.301775148
53	EKAD	2013	2.32870977	0.114815134	0.32892068	6.964285714	1.218471843	0.114285714
54	ICBP	2013	2.41062811	0.105091955	0.376243107	26.70157068	1.179956102	0.307692308
55	INAI	2013	1.23619367	0.00655394	0.835068717	18.93341748	0.836555979	0.333333333
56	INDF	2013	1.68309665	0.044022325	0.511776	29.33333333	0.716694268	0.128205128
57	INKP	2013	1.46429364	0.032639172	0.661512124	2.828157132	0.391234632	1.058823529
58	IPOL	2013	0.88820402	0.034245603	0.454655467	6.239067055	0.841355358	0.009433962
59	JECC	2013	0.97785798	0.018190963	0.880901954	19.09547739	1.201844651	0.5
60	KBLM	2013	0.95651733	0.011734891	0.587856178	22.57142857	1.578470651	0.17037037
61	KLBF	2013	2.83925918	0.174144214	0.248792582	30.48780488	1.414232824	0.179245283
62	LION	2013	6.72879055	0.129894747	0.166042699	9.638554217	0.669265614	0.153846154
63	MAIN	2013	0.10911885	0.109118853	0.610511336	22.35915493	1.893553532	0.336842105
64	MERK	2013	3.97946518	0.25173353	0.265052976	24.13176711	1.156109128	0.243421053
65	MLBI	2013	0.9774546	0.657200749	0.445874866	21.59205412	1.998705495	0.621621622
66	SCCO	2013	1.39416724	0.059568893	0.598411942	8.644400786	2.128815862	0.086419753
67	SMSM	2013	2.11197263	0.205931535	0.406348419	16.12149533	1.390713548	0.366336634

No	Kode Emiten	Tahun	CR	ROA	DAR	PER	TATO	RETURN SAHAM
68	STTP	2013	1.14236476	0.077845201	0.527822881	17.73861295	1.15297074	0.476190476
69	TCID	2013	3.57320094	0.109245334	0.193022474	14.94974874	1.383332309	0.081818182
70	TOTO	2013	2.19498462	0.135471616	0.406904335	32.21757322	0.980030154	0.157894737
71	AISA	2014	2.66327241	0.051250036	0.513696746	18.94727322	0.697052619	0.465034965
72	AKPI	2014	1.13194091	0.015563071	0.536782416	14.56140351	0.873527538	0.024691358
73	ALDO	2014	1.30361655	0.060780139	0.570768204	36.76838419	1.424626241	0.113636364
74	ALKA	2014	1.24547611	0.012018427	0.747323865	30.95975232	5.01580132	0.5
75	AMFG	2014	5.6843596	0.117622224	0.214054294	7.530402245	0.930580253	0.15
76	APLI	2014	2.87901254	0.03548199	0.177769783	11.98224852	1.076720656	0.246153846
77	ARNA	2014	1.60754622	0.207851304	0.277788143	24.61103253	1.277648985	0.06097561
78	ASII	2014	1.32259293	0.093764696	0.490791308	15.66455696	0.854567486	0.091911765
79	AUTO	2014	1.3318648	0.066313223	0.295036798	23.33333333	0.851806713	0.150684932
80	BATA	2014	1.55225705	0.091343727	0.446224621	20.16423358	1.301766831	0.04245283
81	BRAM	2014	1.41562417	0.053279021	0.423677948	13.0272316	0.673709804	1.222222222
82	BRNA	2014	1.04667649	0.042705003	0.731597047	9.155844156	0.943598257	0.549450549
83	CEKA	2014	1.46563116	0.031928835	0.581395354	21.73913043	2.882738529	0.293103448
84	CPIN	2014	2.25026387	0.083760732	0.472253518	35.3271028	1.398645126	0.12
85	EKAD	2014	2.32960345	0.09954641	0.349310136	8.879310345	1.278941302	0.320512821
86	ERTX	2014	1.74265264	0.04783314	0.746963393	3.625335919	1.168082576	1.25
87	GGRM	2014	1.62016495	0.093289849	0.429160983	21.60142349	1.119372511	0.445238095
88	ICBP	2014	2.1832023	0.102845572	0.394345422	28.85462555	1.199483705	0.284313725
89	IGAR	2014	4.1209404	0.157308063	0.265089355	9.375	2.104455601	0.06779661
90	INAF	2014	1.30358388	0.001152488	0.529749469	175.7425743	1.105358255	1.320261438



No	Kode Emiten	Tahun	CR	ROA	DAR	PER	TATO	RETURN SAHAM
91	INDF	2014	1.81007219	0.060753439	0.566968072	17.81002639	0.738806726	0.022727273
92	INTP	2014	4.93393004	0.183260616	0.149131952	17.39626607	0.692280308	0.25
93	IPOL	2014	0.8732152	0.014584302	0.460703197	15.4641924	0.804778155	0.08411215
94	KLBF	2014	3.40363666	0.170643301	0.215058194	41.5154265	1.396266516	0.464
95	NIPS	2014	1.29385504	0.041216008	0.517570549	14.75757576	0.841748628	0.498461538
96	PBRX	2014	3.82174655	0.025393882	0.45156989	26.92902469	0.921725036	0.202380952
97	PRAS	2014	1.00332825	0.008812777	0.467044824	10.85106383	0.346328007	0.102702703
98	RICY	2014	1.32834438	0.012904897	0.667014448	7.862629914	1.011459871	0.005780347
99	ROTI	2014	1.36639968	0.088034369	0.555002274	37.1612557	0.877440816	0.357843137
100	SKLT	2014	1.18380098	0.050027769	0.592512356	11.95219124	2.022422444	0.666666667
101	SMGR	2014	2.20954104	0.162172684	0.271665883	17.28922092	0.786068123	0.144876325
102	SMSM	2014	2.11201565	0.240167179	0.36157357	17.52767528	1.497956913	0.376811594
103	STTP	2014	1.48418804	0.07271805	0.520345309	30.50847458	1.276590382	0.858064516
104	TCID	2014	1.7981903	0.094344878	0.32811906	20.05148741	1.238519356	0.472689076
105	TIRT	2014	1.10444204	0.029160605	0.896965691	4.16464891	1.136889323	0.653846154
106	TRST	2014	1.23777521	0.009277335	0.461426974	34.54545455	0.768986586	0.52
107	AKPI	2015	1.03063513	0.009588395	0.61584776	19.44444444	0.699745527	0.054216867
108	DPNS	2015	13.3500055	0.035919063	0.120907371	11.6918429	0.431630635	0.09631728
109	ERTX	2015	1.25815806	0.099400139	0.676622459	1.96122014	1.305547093	0.428571429
110	HMSP	2015	6.56740934	0.272641689	0.157709808	40.41272571	2.34326781	0.369264385
111	INAI	2015	1.01470632	0.02151135	0.819718679	4.483560279	1.040906781	0.157142857
112	INCI	2015	9.67732068	0.100035704	0.09138966	3.244680851	0.806084218	0.281512605
113	PBRX	2015	3.59844746	0.019468596	0.512563891	28.85170225	0.945203769	0.108910891

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114	SKLT	2015	1.19245602	0.053211933	0.596816933	12.52115059	1.975832655	0.233333333
115	STTP	2015	1.18972399	0.096743224	0.474460181	21.26534067	1.32544291	0.046875
116	TOTO	2015	2.40674168	0.116922322	0.388596869	24.64539007	0.934058498	0.748427673
117	ULTJ	2015	3.74547633	0.147768593	0.209743241	21.91666667	1.241225356	0.060483871
118	AISA	2016	2.37555115	0.077716243	0.539209895	10.54829438	0.70729401	0.607438017
119	AKPI	2016	1.12875833	0.020028928	0.571837137	10.46511628	0.782603099	0.028571429
120	AMFG	2016	2.01982971	0.04731139	0.346169678	11.16666667	0.676503073	0.022900763
121	APLI	2016	1.49518163	0.07984732	0.216133586	6.077048291	1.016723489	0.723076923
122	ARNA	2016	1.34882507	0.059211344	0.385641402	42.20779221	0.979757904	0.04
123	ASII	2016	1.23938302	0.069893643	0.46571194	22.12566845	0.69154303	0.379166667
124	AUTO	2016	1.5051204	0.033083215	0.278924143	23.56321839	0.876445856	0.28125
125	BRAM	2016	1.84160904	0.075321032	0.332080256	11.54987365	0.744101164	0.426282051
126	BRNA	2016	1.38737765	0.006063578	0.507657971	73.33333333	0.612033961	0.506849315
127	BUDI	2016	1.00141545	0.013174128	0.602640283	11.2987013	0.841649195	0.380952381
128	CEKA	2016	2.18930198	0.175107497	0.37731947	3.214285714	2.88614672	1
129	CPIN	2016	2.1727702	0.091939787	0.415110659	22.88888889	1.580535694	0.188461538
130	DPNS	2016	15.1646009	0.033800715	0.110982374	11.7370892	0.391520214	0.033591731
131	DVLA	2016	2.85493738	0.099312277	0.295021619	12.90441176	0.947753247	0.35
132	EKAD	2016	4.88557203	0.129088551	0.157298883	4.682539683	0.809440351	0.475
133	GDST	2016	1.24037525	0.025210169	0.338329811	29.19896641	0.602160134	0.915254237
134	GGRM	2016	1.93789066	0.105996963	0.371513883	18.41498559	1.211630932	0.161818182
135	GJTL	2016	1.73054546	0.033509916	0.687226114	5.950394839	0.729153767	1.018867925
136	IGAR	2016	5.82195958	0.157704308	0.14953759	10.80631754	1.803997179	1.321428571

No	Kode Emiten	Tahun	CR	ROA	DAR	PER	TATO	RETURN SAHAM
137	INAI	2016	1.0029445	0.026551243	0.80731116	5.747126437	0.95928247	0.592592593
138	INCI	2016	5.81504138	0.037084778	0.09847701	5.563636364	0.653672392	0.003278689
139	INDF	2016	1.50813143	0.064094154	0.465267023	18.30254042	0.812299495	0.531400966
140	IPOL	2016	0.95912908	0.022967464	0.448713818	11.19092876	0.691518652	0.888888889
141	JPFA	2016	2.12975905	0.891353323	0.513118729	7.698412698	1.405811306	1.291338583
142	KBLI	2016	3.41064576	0.178654929	0.293935015	3.308162531	1.502705211	1.319327731
143	KBLM	2016	1.30163092	0.033242544	0.498263795	12.63157895	1.545020259	0.818181818
144	KLBF	2016	4.13114433	0.154399285	0.181410771	30.88055442	1.272443139	0.147727273
145	LMPI	2016	1.50562847	0.00855545	0.496310665	19.65065502	0.508345606	0.194690265
146	LMSH	2016	2.77011486	0.038401309	0.279507534	9.076923077	0.969458078	0.026086957
147	MBTO	2016	3.04448827	0.012414251	0.378940483	22.45145631	0.965469497	0.321428571
148	MERK	2016	4.21660089	0.206796116	0.21676954	26.82215743	1.390991199	0.357933579
149	MLBI	2016	0.67954799	0.431697844	0.639285146	25.21459227	1.434398458	0.432926829
150	PYFA	2016	2.19084106	0.030804686	0.368448313	20.79002079	1.298622971	0.785714286
151	ROTI	2016	2.96227436	0.095825953	0.50584615	28.92786115	0.863777804	0.264822134
152	SCCO	2016	1.68947382	0.139021469	0.501855997	4.393115942	1.527647457	0.953020134
153	SPMA	2016	2.46303224	0.037549316	0.485117408	3.660377358	0.895121438	0.883495146
154	STTP	2016	1.65447712	0.074548819	0.499868863	23.95254543	1.125275823	0.058043118
155	TIRT	2016	1.1249628	0.035525238	0.844597434	4.363001745	1.03373969	1.5
156	TKIM	2016	1.39449862	0.003071912	0.623857115	18.64208975	0.400156225	0.474747475
157	TSPC	2016	2.65214035	0.082828651	0.296172375	16.55462185	1.387565489	0.125714286
158	ULTJ	2016	4.84363592	0.167443314	0.176912203	18.80658436	1.105394488	0.15842839
159	UNIT	2016	0.64861005	0.001988333	0.436326192	32.72727273	0.240486606	0.384615385

## Lampiran 3

### Statistik Deskriptif

	CR	ROA	DAR	PER	TATO	RETURN
Mean	2.553212	0.104679	0.423373	19.90603	1.182377	0.435119
Median	1.809574	0.079847	0.436326	16.61184	1.093245	0.336842
Maximum	15.16460	0.891353	0.896966	234.1364	5.015801	1.500000
Minimum	0.109119	0.001153	0.091390	1.961220	0.240487	0.003279
Std. Dev.	2.213647	0.111776	0.180289	23.85362	0.570577	0.369164
Skewness	2.834816	3.432601	0.285602	6.454081	2.483647	1.020317
Kurtosis	13.26295	20.86913	2.662833	53.34445	15.19252	3.153902
Jarque-Bera	910.7583	2427.644	2.914715	17895.35	1148.322	27.74465
Probability	0.000000	0.000000	0.232851	0.000000	0.000000	0.000001
Sum	405.9607	16.64391	67.31636	3165.058	187.9980	69.18384
Sum Sq. Dev.	774.2365	1.974026	5.135671	89901.23	51.43821	21.53262
Observations	159	159	159	159	159	159

## Lampiran 4

### Regresi linear berganda

Dependent Variable: RETURN

Method: Least Squares

Date: 05/24/18 Time: 04:44

Sample (adjusted): 1 159

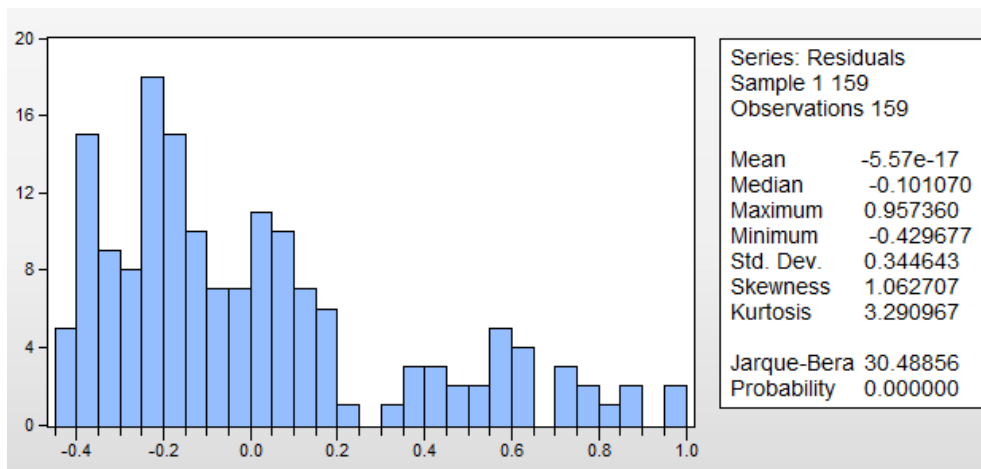
Included observations: 159 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.013439	0.147914	0.090856	0.9277
CR	0.009490	0.017424	0.544631	0.5868
ROA	0.955934	0.272993	3.501674	0.0006
DAR	0.529468	0.217367	2.435821	0.0160
PER	0.002043	0.001181	1.730213	0.0856
TATO	0.027537	0.052125	0.528277	0.5981

Variabel dependent :  
return saham

## Lampiran 5

### Uji Normalitas



## Lampiran 6

### Uji Multikolinearitas

Variance Inflation Factors

Date: 05/24/18 Time: 04:48

Sample: 1 178

Included observations: 159

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.021879	28.36048	NA
CR	0.000304	4.481627	1.916255
ROA	0.074525	2.257923	1.199368
DAR	0.047249	12.95638	1.978250
PER	1.39E-06	1.737641	1.021654
TATO	0.002717	6.063237	1.139409

## Lampiran 7

### Uji Heterokesdatisitas

Heteroskedasticity Test: Harvey

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F-statistic	0.972167	Prob. F(5,153)	0.4367
Obs*R-squared	4.895912	Prob. Chi-Square(5)	0.4287
Scaled explained SS	4.723496	Prob. Chi-Square(5)	0.4505

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## Lampiran 8

### Uji Autokolerasi

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R-squared	0.128436	Mean dependent var	0.435119
Adjusted R-squared	0.099953	S.D. dependent var	0.369164
S.E. of regression	0.350229	Akaike info criterion	0.776548
Sum squared resid	18.76706	Schwarz criterion	0.892356
Log likelihood	-55.73555	Hannan-Quinn criter.	0.823576
F-statistic	4.509282	Durbin-Watson stat	1.967718
Prob(F-statistic)	0.000731		

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## Lampiran 9

### Uji Koefisien Determinasi

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R-squared	0.128436	Mean dependent var	0.435119
Adjusted R-squared	0.099953	S.D. dependent var	0.369164
S.E. of regression	0.350229	Akaike info criterion	0.776548
Sum squared resid	18.76706	Schwarz criterion	0.892356
Log likelihood	-55.73555	Hannan-Quinn criter.	0.823576
F-statistic	4.509282	Durbin-Watson stat	1.967718
Prob(F-statistic)	0.000731		

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