

LAMPIRAN

Lampiran 1 : Daftar Perusahaan Manufaktur yang Menjadi Sampel Penelitian

| No | Perusahaan | Nama Perusahaan |
|-----------|-------------------|--------------------------------|
| 1 | ADES | Akasha Wira Internasional Tbk |
| 2 | AISA | Tiga Pilar Sejahtera Food Tbk |
| 3 | AKPI | Argha Karya Prima Industry Tbk |
| 4 | ALDO | Alkindo Naratama Tbk |
| 5 | CPIN | Charoen Pokphand Indonesia Tbk |
| 6 | DVLA | Darya Varia Laboratoria Tbk |
| 7 | EKAD | Ekadharna Internasional Tbk |
| 8 | GGRM | Gudang Garam Tbk |
| 9 | HMSP | Hanjaya Mandala Sampoerna Tbk |
| 10 | ICBP | Indofood CBP Sukses Makmur Tbk |
| 11 | INCI | Intanwijaya Internasional Tbk |
| 12 | INDF | Indofood Sukses Makmur Tbk |
| 13 | JPFA | Japfa Comfeed Indonesia Tbk |
| 14 | KAEF | Kimia Farma Tbk |
| 15 | KDSI | Kedaung Setia Industrial Tbk |
| 16 | KLBF | Kalbe Farma Tbk |
| 17 | MERK | Merck Tbk |
| 18 | MYOR | Mayora Indah Tbk |
| 19 | ROTI | Nippon Indosari Corporindo Tbk |
| 20 | SKLT | Sekar Laut Tbk |
| 21 | SMSM | Selamat Sempurna Tbk |
| 22 | STTP | Siantar Top Tbk |
| 23 | TCID | Mandom Indonesia Tbk |
| 24 | TRIS | Trisula Internasional Tbk |
| 25 | TSPC | Tempo Scan Pasific Tbk |
| 26 | ULTJ | Ultra Jaya Milk Industry Tbk |

Lampiran 2 : Tabulasi Data Perhitungan Variabel-Variabel

| No | Perusahaan | Tahun | PBV | ROA | TotalAset | DER | Penjualan |
|----|------------|-------|----------|----------|-----------|----------|-----------|
| 1 | ADES | 2012 | 5.415986 | 0.214282 | 26.68709 | 0.860608 | 0.591929 |
| 2 | | 2013 | 1.554046 | 0.065587 | 28.98365 | 0.901975 | 0.56756 |
| 3 | | 2014 | 0.64511 | 0.018145 | 28.17034 | 1.033561 | 0.002408 |
| 4 | | 2015 | 2.741084 | 0.066225 | 25.94306 | 0.960609 | 0.142159 |
| 5 | | 2016 | 7.32012 | 0.217099 | 30.14457 | 0.510265 | 0.186711 |
| 6 | AISA | 2012 | 2.249192 | 0.13856 | 27.70305 | 0.277044 | 0.208694 |
| 7 | | 2013 | 1.273956 | 0.13216 | 26.33601 | 0.426693 | 0.17225 |
| 8 | | 2014 | 4.071537 | 0.098019 | 31.35694 | 0.560166 | 0.170573 |
| 9 | | 2015 | 19.72749 | 0.378904 | 30.89859 | 0.97225 | 0.260505 |
| 10 | | 2016 | 3.794294 | 0.128559 | 30.5076 | 0.481086 | 0.113989 |
| 11 | AKPI | 2012 | 0.383153 | 0.033594 | 25.60818 | 0.1427 | 0.28542 |
| 12 | | 2013 | 1.504437 | 0.080565 | 31.71404 | 0.737538 | 0.104278 |
| 13 | | 2014 | 2.752791 | 0.098032 | 30.02541 | 1.30122 | 0.140704 |
| 14 | | 2015 | 2.851102 | 0.099099 | 28.36163 | 0.440374 | 0.072698 |
| 15 | | 2016 | 0.634402 | 0.064563 | 27.06989 | 0.805548 | 0.102351 |
| 16 | ALDO | 2012 | 7.301883 | 0.18848 | 29.87364 | 0.277593 | 0.249687 |
| 17 | | 2013 | 8.170046 | 0.189326 | 27.0679 | 0.366388 | 0.012351 |
| 18 | | 2014 | 4.997532 | 0.089663 | 29.74758 | 1.706294 | 0.111781 |
| 19 | | 2015 | 10.47885 | 0.123781 | 27.81745 | 0.807577 | 0.464114 |
| 20 | | 2016 | 0.960232 | 0.031883 | 26.24371 | 0.928804 | 0.166326 |
| 21 | CPIN | 2012 | 4.431351 | 0.186333 | 27.9965 | 0.756862 | 0.044103 |
| 22 | | 2013 | 2.372814 | 0.059709 | 27.85404 | 1.156045 | 0.249155 |

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|----|------|------|----------|----------|----------|----------|----------|
| 23 | | 2014 | 2.016493 | 0.119196 | 27.86338 | 0.150208 | 0.118744 |
| 24 | | 2015 | 1.401735 | 0.103447 | 26.62658 | 0.509951 | 0.188825 |
| 25 | | 2016 | 4.999022 | 0.137099 | 29.16422 | 0.381679 | 0.147067 |
| 26 | DVLA | 2012 | 2.291383 | 0.145998 | 28.51512 | 0.44394 | 0.336507 |
| 27 | | 2013 | 4.455784 | 0.126186 | 26.81246 | 0.665788 | 0.05431 |
| 28 | | 2014 | 1.775385 | 0.069058 | 29.24462 | 1.130381 | 0.476453 |
| 29 | | 2015 | 0.535102 | 0.016608 | 28.36558 | 1.025157 | 0.102174 |
| 30 | | 2016 | 2.59502 | 0.074928 | 26.43197 | 1.15522 | 0.254492 |
| 31 | EKAD | 2012 | 5.561633 | 0.160836 | 30.38609 | 0.579977 | 0.204218 |
| 32 | | 2013 | 2.693771 | 0.105706 | 27.80502 | 0.301029 | 0.013155 |
| 33 | | 2014 | 1.14646 | 0.114815 | 26.56275 | 0.44548 | 0.087347 |
| 34 | | 2015 | 2.747177 | 0.086348 | 31.55833 | 0.725924 | 0.130704 |
| 35 | | 2016 | 19.32169 | 0.394782 | 30.94173 | 0.936032 | 0.126063 |
| 36 | GGRM | 2012 | 4.483411 | 0.105092 | 30.6882 | 0.603189 | 0.155536 |
| 37 | | 2013 | 0.344579 | 0.07589 | 25.63696 | 0.079707 | 0.257099 |
| 38 | | 2014 | 1.510193 | 0.043751 | 31.98892 | 1.03509 | 0.150004 |
| 39 | | 2015 | 2.479559 | 0.042945 | 30.33356 | 1.844034 | 0.20072 |
| 40 | | 2016 | 2.01733 | 0.087236 | 28.53602 | 0.521798 | 0.16438 |
| 41 | HMSP | 2012 | 0.396936 | 0.042345 | 27.46878 | 1.415376 | 0.065304 |
| 42 | | 2013 | 6.893434 | 0.174144 | 30.05716 | 0.33119 | 0.173486 |
| 43 | | 2014 | 8.265221 | 0.251734 | 27.26997 | 0.360642 | 0.28399 |
| 44 | | 2015 | 5.903646 | 0.109005 | 29.90416 | 1.465201 | 0.143399 |
| 45 | | 2016 | 6.557588 | 0.086693 | 28.23133 | 1.315003 | 0.264265 |
| 46 | ICBP | 2012 | 0.890318 | 0.037882 | 26.43366 | 1.162468 | 0.411537 |

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|----|------|------|----------|----------|----------|----------|----------|
| 47 | | 2013 | 4.933316 | 0.198826 | 28.1623 | 0.689616 | 0.045694 |
| 48 | | 2014 | 2.925251 | 0.077845 | 28.01632 | 1.117849 | 0.320314 |
| 49 | | 2015 | 2.02258 | 0.109245 | 28.01353 | 0.239192 | 0.095479 |
| 50 | | 2016 | 1.420581 | 0.007174 | 26.83031 | 0.590501 | 0.199333 |
| 51 | INCI | 2012 | 3.785965 | 0.118073 | 29.31889 | 0.399955 | 0.033794 |
| 52 | | 2013 | 6.450012 | 0.115637 | 28.66478 | 0.395244 | 0.231464 |
| 53 | | 2014 | 2.742092 | 0.061444 | 26.94756 | 0.706784 | 0.151754 |
| 54 | | 2015 | 1.876785 | 0.051294 | 29.62869 | 1.051822 | 0.267022 |
| 55 | | 2016 | 0.544869 | 0.015577 | 28.4317 | 1.149975 | 0.169532 |
| 56 | INDF | 2012 | 2.535712 | 0.059025 | 26.60048 | 1.238165 | 0.236728 |
| 57 | | 2013 | 5.664151 | 0.083722 | 30.66897 | 0.906414 | 0.135888 |
| 58 | | 2014 | 1.966685 | 0.065464 | 27.8431 | 0.284504 | 0.00194 |
| 59 | | 2015 | 1.317241 | 0.099079 | 26.74271 | 0.505673 | 0.257733 |
| 60 | | 2016 | 3.514795 | 0.09267 | 31.69526 | 0.752117 | 0.175856 |
| 61 | JPFA | 2012 | 22.29148 | 0.358734 | 30.97673 | 1.102563 | 0.075507 |
| 62 | | 2013 | 5.078841 | 0.101632 | 30.8463 | 0.65627 | 0.196368 |
| 63 | | 2014 | 0.314225 | 0.074519 | 25.72043 | 0.079293 | 0.354226 |
| 64 | | 2015 | 1.437551 | 0.908701 | 32.08466 | 1.08446 | 0.143299 |
| 65 | | 2016 | 1.914463 | 0.024465 | 30.38662 | 1.973621 | 0.142293 |
| 66 | KAEF | 2012 | 4.492525 | 0.079689 | 28.71897 | 0.638845 | 0.039776 |
| 67 | | 2013 | 0.371805 | 0.046724 | 27.58202 | 1.401468 | 0.173062 |
| 68 | | 2014 | 8.73763 | 0.170711 | 30.15073 | 0.265604 | 0.085389 |
| 69 | | 2015 | 6.472926 | 0.253241 | 27.29778 | 0.294223 | 0.071315 |
| 70 | | 2016 | 4.558376 | 0.039823 | 29.9623 | 1.509687 | 0.179005 |

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|----|-------------|------|----------|----------|----------|----------|----------|
| 71 | KDSI | 2012 | 7.30177 | 0.088001 | 28.39318 | 1.231897 | 0.248913 |
| 72 | | 2013 | 1.351142 | 0.049704 | 26.52712 | 1.161955 | 0.201695 |
| 73 | | 2014 | 5.962859 | 0.240332 | 28.19029 | 0.525409 | 0.105366 |
| 74 | | 2015 | 4.614516 | 0.072618 | 28.16177 | 1.079522 | 0.280559 |
| 75 | | 2016 | 2.702602 | 0.09406 | 28.24795 | 0.443887 | 0.138224 |
| 76 | KLBF | 2012 | 0.951523 | 0.001547 | 27.0016 | 0.549 | 0.051952 |
| 77 | | 2013 | 3.119904 | 0.104474 | 29.35249 | 0.353406 | 0.095877 |
| 78 | | 2014 | 4.743628 | 0.097138 | 28.70161 | 0.28784 | 0.131944 |
| 79 | | 2015 | 1.823392 | 0.050272 | 27.20519 | 0.989299 | 0.157124 |
| 80 | | 2016 | 0.981749 | 0.041248 | 29.835 | 1.284142 | 0.169441 |
| 81 | MERK | 2012 | 0.537214 | 0.009588 | 28.6899 | 1.603135 | 0.037054 |
| 82 | | 2013 | 2.365017 | 0.065772 | 26.62618 | 1.141835 | 0.090065 |
| 83 | | 2014 | 3.394105 | 0.07424 | 30.83721 | 0.965136 | 0.032845 |
| 84 | | 2015 | 1.495608 | 0.078396 | 27.9504 | 0.413717 | 0.183251 |
| 85 | | 2016 | 0.957353 | 0.120711 | 26.68862 | 0.334737 | 0.009427 |
| 86 | MYOR | 2012 | 2.784285 | 0.101611 | 31.78215 | 0.670847 | 0.079461 |
| 87 | | 2013 | 13.66052 | 0.272642 | 31.26889 | 0.187239 | 0.103844 |
| 88 | | 2014 | 4.794809 | 0.110056 | 30.91045 | 0.620844 | 0.057245 |
| 89 | | 2015 | 0.358425 | 0.100036 | 25.85639 | 0.100582 | 0.242179 |
| 90 | | 2016 | 1.053734 | 0.040395 | 32.15098 | 1.129595 | 0.007351 |
| 91 | ROTI | 2012 | 1.107983 | 0.030565 | 30.47357 | 1.808565 | 0.02306 |
| 92 | | 2013 | 2.594913 | 0.078169 | 28.80543 | 0.737946 | 0.07506 |
| 93 | | 2014 | 0.204145 | 0.009745 | 27.79407 | 2.106433 | 0.053937 |
| 94 | | 2015 | 5.656751 | 0.150236 | 30.24816 | 0.252154 | 0.029878 |

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|-----|------|------|----------|----------|----------|----------|----------|
| 95 | | 2016 | 6.409551 | 0.222156 | 27.1873 | 0.354991 | 0.139293 |
| 96 | SKLT | 2012 | 5.25129 | 0.110223 | 30.0596 | 1.183618 | 0.045849 |
| 97 | | 2013 | 5.387454 | 0.099965 | 28.62661 | 1.277025 | 0.156488 |
| 98 | | 2014 | 1.680914 | 0.053212 | 26.6558 | 1.480263 | 0.093464 |
| 99 | | 2015 | 4.758086 | 0.207786 | 28.42858 | 0.541476 | 0.064593 |
| 100 | | 2016 | 3.91516 | 0.096743 | 28.28312 | 0.902805 | 0.172228 |
| 101 | SMSM | 2012 | 1.934606 | 0.261503 | 28.3644 | 0.214142 | 0.002897 |
| 102 | | 2013 | 0.952692 | 0.00412 | 27.0765 | 0.74463 | 0.151192 |
| 103 | | 2014 | 1.815712 | 0.084207 | 29.46914 | 0.449049 | 0.089105 |
| 104 | | 2015 | 4.073152 | 0.147769 | 28.89515 | 0.265412 | 0.12182 |
| 105 | | 2016 | 1.534639 | 0.072902 | 27.36638 | 0.996626 | 0.325414 |
| 106 | STTP | 2012 | 1.468009 | 0.077716 | 29.85614 | 1.170185 | 0.088969 |
| 107 | | 2013 | 0.485699 | 0.020029 | 28.59263 | 1.33556 | 0.014747 |
| 108 | | 2014 | 1.642707 | 0.061486 | 26.74023 | 1.042585 | 0.23789 |
| 109 | | 2015 | 3.579074 | 0.09194 | 30.81758 | 0.709725 | 0.278611 |
| 110 | | 2016 | 1.820709 | 0.099312 | 28.05718 | 0.418483 | 0.111216 |
| 111 | TCID | 2012 | 0.696409 | 0.129089 | 27.27792 | 0.18666 | 0.0698 |
| 112 | | 2013 | 3.107586 | 0.105997 | 31.77339 | 0.591125 | 0.08397 |
| 113 | | 2014 | 13.03579 | 0.300229 | 31.38072 | 0.243841 | 0.071824 |
| 114 | | 2015 | 5.405211 | 0.125642 | 30.99493 | 0.562198 | 0.08585 |
| 115 | | 2016 | 0.228134 | 0.037085 | 26.31928 | 0.109234 | 0.288283 |
| 116 | TRIS | 2012 | 1.583583 | 0.064094 | 32.03987 | 0.870092 | 0.041965 |
| 117 | | 2013 | 1.771298 | 0.112805 | 30.58859 | 1.053889 | 0.081541 |
| 118 | | 2014 | 6.724245 | 0.058882 | 29.1598 | 1.030707 | 0.195691 |

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|-----|------|------|----------|----------|----------|----------|----------|
| 119 | | 2015 | 0.337673 | 0.041258 | 27.76404 | 1.721095 | 0.164177 |
| 120 | | 2016 | 5.697744 | 0.154399 | 30.35403 | 0.221614 | 0.083118 |
| 121 | TSPC | 2012 | 7.073614 | 0.206796 | 27.33522 | 0.276763 | 0.052225 |
| 122 | | 2013 | 5.87048 | 0.107463 | 30.18999 | 1.062553 | 0.238295 |
| 123 | | 2014 | 5.613495 | 0.095826 | 28.70248 | 1.023661 | 0.15977 |
| 124 | | 2015 | 0.718376 | 0.036333 | 27.06581 | 0.918749 | 0.1191 |
| 125 | | 2016 | 3.571712 | 0.222727 | 28.44406 | 0.427001 | 0.027454 |
| 126 | ULTJ | 2012 | 3.576257 | 0.074549 | 28.47964 | 0.999476 | 0.033341 |
| 127 | | 2013 | 1.409484 | 0.074166 | 28.41268 | 0.22541 | 0.091532 |
| 128 | | 2014 | 1.013394 | 0.001597 | 27.18427 | 0.845502 | 0.049045 |
| 129 | | 2015 | 1.912509 | 0.082829 | 29.51594 | 0.420802 | 0.116942 |
| 130 | | 2016 | 3.783039 | 0.167443 | 29.0754 | 0.214937 | 0.066468 |

Lampiran 3 : Statistik Deskriptif

| | PBV | ROA | TotalAset | DER | Penjualan |
|--------------|----------|----------|-----------|----------|-----------|
| Mean | 3.681858 | 0.112457 | 28.71124 | 0.770004 | 0.150248 |
| Median | 2.698187 | 0.093365 | 28.43788 | 0.717825 | 0.137056 |
| Maximum | 22.29148 | 0.908701 | 32.15098 | 2.106433 | 0.591929 |
| Minimum | 0.204145 | 0.001547 | 25.60818 | 0.079293 | 0.001940 |
| Std. Dev. | 3.630524 | 0.102420 | 1.700518 | 0.449474 | 0.109379 |
| Skewness | 2.641208 | 4.143175 | 0.228989 | 0.585856 | 1.423070 |
| Kurtosis | 12.20738 | 30.03802 | 2.071823 | 2.816263 | 5.917305 |
| | | | | | |
| Jarque-Bera | 610.3483 | 4331.805 | 5.802630 | 7.619444 | 89.97726 |
| Probability | 0.000000 | 0.000000 | 0.054951 | 0.022154 | 0.000000 |
| | | | | | |
| Sum | 478.6416 | 14.61944 | 3732.462 | 100.1005 | 19.53221 |
| Sum Sq. Dev. | 1700.310 | 1.353181 | 373.0373 | 26.06145 | 1.543318 |
| | | | | | |
| Observations | 130 | 130 | 130 | 130 | 130 |

Lampiran 4 : Hasil Uji Asumsi Klasik

Uji Statistik F dan Uji Statistik T Sebelum Pembobotan

Dependent Variable: PBV

Method: Least Squares

Date: 08/27/18 Time: 20:18

Sample: 1 130

Included observations: 130

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|--------|
| C | -13.90393 | 4.762977 | -2.919168 | 0.0042 |
| ROA | 16.92225 | 2.786115 | 6.073780 | 0.0000 |
| TotalAset | 0.534391 | 0.168531 | 3.170880 | 0.0019 |
| DER | -0.180689 | 0.618211 | -0.292276 | 0.7706 |
| Penjualan | 3.187075 | 2.456378 | 1.297470 | 0.1969 |
| R-squared | 0.356504 | Mean dependent var | 3.681858 | |
| Adjusted R-squared | 0.335912 | S.D. dependent var | 3.630524 | |
| S.E. of regression | 2.958572 | Akaike info criterion | 5.044993 | |
| Sum squared resid | 1094.143 | Schwarz criterion | 5.155282 | |
| Log likelihood | -322.9245 | Hannan-Quinn criter. | 5.089807 | |
| F-statistic | 17.31284 | Durbin-Watson stat | 1.892375 | |
| Prob(F-statistic) | 0.000000 | | | |

Uji Heteroskedastisitas Sebelum Pembobotan

Heteroskedasticity Test: Harvey

| | | | |
|---------------------|----------|---------------------|--------|
| F-statistic | 7.660764 | Prob. F(4,125) | 0.0000 |
| Obs*R-squared | 25.59444 | Prob. Chi-Square(4) | 0.0000 |
| Scaled explained SS | 30.07187 | Prob. Chi-Square(4) | 0.0000 |

Test Equation:

Dependent Variable: LRESID2

Method: Least Squares

Date: 08/27/18 Time: 20:19

Sample: 1 130

Included observations: 130

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|-----------|-------------|------------|-------------|--------|
| C | -9.360816 | 3.542790 | -2.642216 | 0.0093 |
| ROA | 8.098217 | 2.072364 | 3.907720 | 0.0002 |
| TotalAset | 0.260661 | 0.125356 | 2.079356 | 0.0396 |
| DER | 0.522155 | 0.459837 | 1.135523 | 0.2583 |
| Penjualan | 3.758576 | 1.827099 | 2.057128 | 0.0418 |

| | | | |
|--------------------|-----------|-----------------------|----------|
| R-squared | 0.196880 | Mean dependent var | 0.000557 |
| Adjusted R-squared | 0.171180 | S.D. dependent var | 2.417236 |
| S.E. of regression | 2.200640 | Akaike info criterion | 4.453076 |
| Sum squared resid | 605.3521 | Schwarz criterion | 4.563366 |
| Log likelihood | -284.4499 | Hannan-Quinn criter. | 4.497890 |
| F-statistic | 7.660764 | Durbin-Watson stat | 2.048864 |
| Prob(F-statistic) | 0.000015 | | |

Uji Multikolenieritas Sebelum Pembobotan

Variance Inflation Factors

Date: 08/27/18 Time: 20:19

Sample: 1 130

Included observations: 130

| Variable | Coefficient Variance | Uncentered VIF | Centered VIF |
|-----------|-------------------------|-------------------|-----------------|
| C | 22.68595 | 336.9273 | NA |
| ROA | 7.762437 | 2.658005 | 1.200024 |
| TotalAset | 0.028403 | 348.9405 | 1.210451 |
| DER | 0.382185 | 4.503330 | 1.137911 |
| Penjualan | 6.033791 | 3.086805 | 1.063852 |

Uji Statistik F dan Uji Statistik T Setelah Pembobotan

Dependent Variable: PBV

Method: Least Squares

Date: 08/27/18 Time: 20:20

Sample: 1 130

Included observations: 130

Weighting series: ROA

Weight type: Variance (average scaling)

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|-----------|-------------|------------|-------------|--------|
| C | -5.071079 | 2.636027 | -1.923758 | 0.0567 |
| ROA | 23.33882 | 2.600599 | 8.974403 | 0.0000 |
| TotalAset | 0.214745 | 0.098840 | 2.172647 | 0.0317 |
| DER | -0.195513 | 0.284692 | -0.686753 | 0.4935 |
| Penjualan | 0.753908 | 1.273034 | 0.592213 | 0.5548 |

Weighted Statistics

| | | | |
|--------------------|-----------|-----------------------|----------|
| R-squared | 0.571329 | Mean dependent var | 2.105548 |
| Adjusted R-squared | 0.557612 | S.D. dependent var | 1.384698 |
| S.E. of regression | 1.248939 | Akaike info criterion | 3.320168 |
| Sum squared resid | 194.9809 | Schwarz criterion | 3.430457 |
| Log likelihood | -210.8109 | Hannan-Quinn criter. | 3.364982 |
| F-statistic | 41.64973 | Durbin-Watson stat | 1.786230 |
| Prob(F-statistic) | 0.000000 | Weighted mean dep. | 1.684377 |

Unweighted Statistics

| | | | |
|--------------------|----------|--------------------|----------|
| R-squared | 0.314545 | Mean dependent var | 3.681858 |
| Adjusted R-squared | 0.292610 | S.D. dependent var | 3.630524 |
| S.E. of regression | 3.053505 | Sum squared resid | 1165.487 |
| Durbin-Watson stat | 1.840110 | | |

Uji Heteroskedastisitas Setelah Pembobotan

Heteroskedasticity Test: Harvey

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|---------------------|----------|---------------------|--------|
| F-statistic | 1.736721 | Prob. F(4,125) | 0.1460 |
| Obs*R-squared | 6.844381 | Prob. Chi-Square(4) | 0.1443 |
| Scaled explained SS | 5.552090 | Prob. Chi-Square(4) | 0.2352 |

Test Equation:

Dependent Variable: LWRESID2

Method: Least Squares

Date: 08/27/18 Time: 20:20

Sample: 1 130

Included observations: 130

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|--------------------|-------------|-----------------------|-------------|--------|
| C | -3.209578 | 0.936037 | -3.428901 | 0.0008 |
| ROA*WGT | 25.45639 | 10.67148 | 2.385460 | 0.0186 |
| TotalAset*WGT | 0.024570 | 0.018364 | 1.337937 | 0.1833 |
| DER*WGT | 0.119396 | 0.440056 | 0.271320 | 0.7866 |
| Penjualan*WGT | 2.044729 | 2.165733 | 0.944128 | 0.3469 |
| R-squared | 0.052649 | Mean dependent var | -0.840784 | |
| Adjusted R-squared | 0.022334 | S.D. dependent var | 2.008505 | |
| S.E. of regression | 1.985949 | Akaike info criterion | 4.247773 | |
| Sum squared resid | 492.9993 | Schwarz criterion | 4.358063 | |
| Log likelihood | -271.1053 | Hannan-Quinn criter. | 4.292588 | |
| F-statistic | 1.736721 | Durbin-Watson stat | 2.165321 | |
| Prob(F-statistic) | 0.146031 | | | |

Uji Multikolenieritas Setelah Pembobotan

Variance Inflation Factors

Date: 08/27/18 Time: 20:20

Sample: 1 130

Included observations: 130

| Variable | Coefficient Variance | Uncentered VIF | Centered VIF |
|-----------|-------------------------|-------------------|-----------------|
| C | 6.948638 | 579.1098 | NA |
| ROA | 6.763115 | 2.332681 | 1.569324 |
| TotalAset | 0.009769 | 633.3395 | 1.553751 |
| DER | 0.081050 | 6.332067 | 1.263931 |
| Penjualan | 1.620616 | 2.805980 | 1.131018 |