

LAMPIRAN

Lampiran 1

Daftar Sampel Perusahaan

2013		
NO.	Nama Perusahaan	Kode
1	Tiga Pilar Sejahtera Food Tbk	AISA
2	Argha Karya Prima Industry Tbk	AKPI
3	Alkindo Naratama Tbk	ALDO
4	Alumindo Light Metal Industry Tbk	ALMI
5	Asahimas Flat Glass Tbk	AMFG
6	Arwana Citramulia Tbk	ARNA
7	Astra International Tbk	ASII
8	Astra Otoparts Tbk	AUTO
9	Sepatu Bata Tbk	BATA
10	Wilmar Cahaya Indonesia Tbk.	CEKA
11	Charoen Pokphand Indonesia Tbk	CPIN
12	Delta Djakarta Tbk	DLTA
13	Enseval Putra Megatrading Tbk	DVLA
14	Goodyear Indonesia Tbk	GDYR
15	Gudang Garam Tbk	GGRM
16	Gajah Tunggal Tbk	GJTL
17	HM Sampoerna Tbk	HMSP
18	Indofood CBP Sukses Makmur Tbk	ICBP
19	Sumi Indo Kabel Tbk	IKBI
20	Indomobil Sukses Internasional Tbk	IMAS
21	Indal Aluminium Industry Tbk	INAI
22	Indofood Sukses Makmur Tbk	INDF

23	Indospring Tbk	INDS
24	Indah Kiat Pulp & Paper Tbk	INKP
25	Indocement Tunggal Prakarsa Tbk	INTP
26	Indopoly Swakarsa Industry Tbk	IPOL
27	Japfa Comfeed Indonesia Tbk	JPFA
28	Kimia Farma Tbk	KAEF
29	KMI Wire and Cable Tbk.	KBLI
30	Keramika Indonesia Assosiasi Tbk	KIAS
31	Kalbe Farma Tbk	KLBF
32	Lion Metal Works Tbk	LION
33	Lionmesh Prima Tbk	LMSH
34	Malindo Feedmill Tbk	MAIN
35	Multistrada Arah Sarana Tbk	MASA
36	Merck Tbk	MERK
37	Multi Bintang Indonesia Tbk	MLBI
38	Mayora Indah Tbk	MYOR
39	Pan Brothers Tbk	PBRX
40	Nippon Indosari Corpindo Tbk	ROTI
41	Supreme Cable Manufacturing Corporation Tbk	SCCO
42	Sekar Bumi Tbk	SKBM
43	Sekar Laut Tbk	SKLT
44	Holcim Indonesia Tbk	SMCB
45	Semen Indonesia (Persero) Tbk	SMGR
46	Selamat Sempurna Tbk	SMSM
47	Mandom Indonesia Tbk	TCID
48	Pabrik Kertas Tjiwi Kimia Tbk	TKIM
49	Surya Toto Indonesia Tbk.	TOTO

50	Trisula International Tbk.	TRIS
51	Trias Sentosa Tbk.	TRST
52	Tempo Scan Pacific Tbk.	TSPC
53	Ultra Jaya Milk Industry Tbk	ULTJ
54	Unggul Indah Cahaya Tbk	UNIC
55	Wismilak Inti Makmur Tbk	WIIM

2014		
NO.	Nama Perusahaan	Kode
1	Argha Karya Prima Industry Tbk	AKPI
2	Astra International Tbk	ASII
3	Astra Otoparts Tbk	AUTO
4	Sepatu Bata Tbk	BATA
5	Indo Kordsa Tbk	BRAM
6	Berlina Tbk	BRNA
7	Chitose Internasional Tbk	CINT
8	Charoen Pokphand Indonesia Tbk	CPIN
9	Ekadharna International Tbk	EKAD
10	Gudang Garam Tbk	GGRM
11	Gajah Tunggal Tbk	GJTL
12	HM Sampoerna Tbk	HMSP
13	Indofood CBP Sukses Makmur Tbk	ICBP
14	Indofood Sukses Makmur Tbk	INDF
15	Indospring Tbk	INDS
16	Indocement Tunggal Prakarsa Tbk	INTP
17	Kimia Farma Tbk	KAEF
18	Keramika Indonesia Assosiasi Tbk	KIAS

19	Kalbe Farma Tbk	KLBF
20	Merck Tbk	MERK
21	Multi Bintang Indonesia Tbk	MLBI
22	Sekar Bumi Tbk	SKBM
23	Semen Baturaja (Persero) Tbk	SMBR
24	Holcim Indonesia Tbk	SMCB
25	Semen Indonesia (Persero) Tbk	SMGR
26	Selamat Sempurna Tbk	SMSM
27	Sri Rejeki Isman Tbk	SRIL
28	Mandom Indonesia Tbk	TCID
29	Pabrik Kertas Tjiwi Kimia Tbk	TKIM
30	Surya Toto Indonesia Tbk.	TOTO
31	Trisula International Tbk.	TRIS
32	Trias Sentosa Tbk.	TRST
33	Unilever Indonesia Tbk	UNVR
34	Wismilak Inti Makmur Tbk	WIIM
35	Wijaya Karya Beton	WTON

2015		
NO.	Nama Perusahaan	Kode
1	Argha Karya Prima Industry Tbk	AKPI
2	Asahimas Flat Glass Tbk	AMFG
3	Arwana Citramulia Tbk	ARNA
4	Astra International Tbk	ASII
5	Sepatu Bata Tbk	BATA
6	Garuda Metalindo Tbk.	BOLT
7	Indo Kordsa Tbk	BRAM

8	Chitose Internasional Tbk	CINT
9	Charoen Pokphand Indonesia Tbk	CPIN
10	Delta Djakarta Tbk	DLTA
11	Duta Pertiwi Nusantara Tbk	DPNS
12	Enseval Putra Megatrading Tbk	DVLA
13	Gudang Garam Tbk	GGRM
14	HM Sampoerna Tbk	HMSP
15	Indofood CBP Sukses Makmur Tbk	ICBP
16	Indal Aluminium Industry Tbk	INAI
17	Intanwijaya Internasional Tbk	INCI
18	Indofood Sukses Makmur Tbk	INDF
19	Indah Kiat Pulp & Paper Tbk	INKP
20	Steel Pipe Industry of Indonesia Tbk	ISSP
21	Japfa Comfeed Indonesia Tbk	JPFA
22	KMI Wire and Cable Tbk.	KBLI
23	Kabelindo Murni Tbk	KBLM
24	Kino Indonesia Tbk	KINO
25	Kalbe Farma Tbk	KLBF
26	Lion Metal Works Tbk	LION
27	Mayora Indah Tbk	MYOR
28	Pan Brothers Tbk	PBRX
29	Ricky Putra Globalindo Tbk	RICY
30	Supreme Cable Manufacturing Corporation Tbk	SCCO
31	Sekar Laut Tbk	SKLT
32	Semen Baturaja (Persero) Tbk	SMBR
33	Holcim Indonesia Tbk	SMCB
34	Semen Indonesia (Persero) Tbk	SMGR

35	Selamat Sempurna Tbk	SMSM
36	Sri Rejeki Isman Tbk	SRIL
37	Tunas Alfin Tbk	TALF
38	Mandom Indonesia Tbk	TCID
39	Pabrik Kertas Tjiwi Kimia Tbk	TKIM
40	Surya Toto Indonesia Tbk.	TOTO
41	Trisula International Tbk.	TRIS
42	Trias Sentosa Tbk.	TRST
43	Tempo Scan Pacific Tbk.	TSPC
44	Unilever Indonesia Tbk	UNVR
45	Wismilak Inti Makmur Tbk	WIIM
46	Wijaya Karya Beton	WTON

2016		
NO.	Nama Perusahaan	Kode
1	Asahimas Flat Glass Tbk	AMFG
2	Arwana Citramulia Tbk	ARNA
3	Astra International Tbk	ASII
4	Astra Otoparts Tbk	AUTO
5	Sepatu Bata Tbk	BATA
6	Berlina Tbk	BRNA
7	Chitose Internasional Tbk	CINT
8	Delta Djakarta Tbk	DLTA
9	Duta Pertiwi Nusantara Tbk	DPNS
10	Ekadharma International Tbk	EKAD
11	Fajar Surya Wisesa Tbk	FASW

12	Gajah Tunggal Tbk	GJTL
13	HM Sampoerna Tbk	HMSP
14	Indofood CBP Sukses Makmur Tbk	ICBP
15	Champion Pacific Indonesia Tbk	IGAR
16	Impack Pratama Industri Tbk	IMPC
17	Indal Aluminium Industry Tbk	INAI
18	Indocement Tunggal Prakarsa Tbk	INTP
19	Steel Pipe Industry of Indonesia Tbk	ISSP
20	Jembo Cable Company Tbk	JECC
21	Kimia Farma Tbk	KAEF
22	KMI Wire and Cable Tbk.	KBLI
23	Kino Indonesia Tbk	KINO
24	Kalbe Farma Tbk	KLBF
25	Multi Bintang Indonesia Tbk	MLBI
26	Mayora Indah Tbk	MYOR
27	Pan Brothers Tbk	PBRX
28	Pelangi Indah Canindo Tbk	PICO
29	Ricky Putra Globalindo Tbk	RICY
30	Nippon Indosari Corpindo Tbk	ROTI
31	Supreme Cable Manufacturing Corporation Tbk	SCCO
32	Industri Jamu dan Farmasi Sido Muncul Tbk	SIDO
33	Sekar Laut Tbk	SKLT
34	Semen Baturaja (Persero) Tbk	SMBR
35	Selamat Sempurna Tbk	SMSM
36	Sri Rejeki Isman Tbk	SRIL
37	Tunas Alfin Tbk	TALF
38	Mandom Indonesia Tbk	TCID

39	Surya Toto Indonesia Tbk.	TOTO
40	Trisula International Tbk.	TRIS
41	Tempo Scan Pacific Tbk.	TSPC
42	Ultra Jaya Milk Industry Tbk	ULTJ
43	Unilever Indonesia Tbk	UNVR
44	Voksel Electric Tbk	VOKS
45	Wismilak Inti Makmur Tbk	WIIM
46	Wijaya Karya Beton	WTON

Lampiran 2

Data Penelitian

No.	Kode	Tahun	PBV	ROA	TA	PP	DPR
1	AISA	2013	1.78	6.91	5,020	29.82	8.01
2	AKPI	2013	0.54	1.66	2,084	21.56	66.70
3	ALDO	2013	2.60	7.49	301	63.05	6.07
4	ALMI	2013	0.28	0.95	2,752	46.27	23.58
5	AMFG	2013	1.10	9.56	3,539	13.61	10.26
6	ARNA	2013	7.83	20.94	1,135	21.11	49.95
7	ASII	2013	2.59	10.42	213,994	17.40	45.04
8	AUTO	2013	1.84	8.39	12,617	42.06	50.53
9	BATA	2013	3.47	6.52	680	18.56	83.64
10	CEKA	2013	0.65	6.08	1,069	4.08	45.72
11	CPIN	2013	5.56	16.08	15,722	27.32	29.80
12	DLTA	2013	8.99	31.20	867	16.33	72.66
13	DVLA	2013	2.69	10.57	1,190	10.73	30.72
14	GDYR	2013	1.13	4.17	1,362	13.71	21.63
15	GGRM	2013	2.75	8.63	50,770	22.31	35.56
16	GJTL	2013	1.02	0.78	15,350	19.28	28.96
17	HMSP	2013	19.32	39.48	27,404	4.41	137.71
18	ICBP	2013	4.48	10.51	21,267	19.79	49.79
19	IKBI	2013	0.38	2.28	914	17.15	29.34
20	IMAS	2013	2.03	2.78	22,315	26.95	9.87
21	INAI	2013	0.75	0.66	765	25.10	183.03
22	INDF	2013	1.51	4.38	78,092	31.64	49.80
23	INDS	2013	0.80	6.72	2,196	31.94	138.16
24	INKP	2013	0.27	3.26	83,156	29.36	5.04
25	INTP	2013	3.20	18.84	26,607	16.93	66.13
26	IPOL	2013	0.37	3.42	3,405	24.50	5.77
27	JPFA	2013	2.48	4.29	14,917	36.09	17.91
28	KAEF	2013	2.02	8.72	2,471	18.81	25.00
29	KBLI	2013	0.64	5.50	1,337	15.09	21.80
30	KIAS	2013	1.13	3.32	2,270	5.93	32.16
31	KLBF	2013	6.89	17.41	11,315	20.14	44.97
32	LION	2013	1.50	12.99	498	15.01	32.13
33	LMSH	2013	0.70	10.15	141	10.23	13.35
34	MAIN	2013	6.24	10.91	2,214	23.03	14.05
35	MASA	2013	0.78	0.57	7,718	27.82	40.76
36	MERK	2013	8.27	25.17	696	22.39	0.08

37	MLBI	2013	25.60	65.72	1,782	54.69	100.00
38	MYOR	2013	5.90	10.90	9,709	16.95	19.75
39	PBRX	2013	1.07	4.47	2,869	43.24	2.38
40	ROTI	2013	6.56	8.67	1,822	51.27	9.99
41	SCCO	2013	1.28	5.96	1,762	18.50	29.47
42	SKBM	2013	2.07	11.71	497	72.22	18.34
43	SKLT	2013	0.89	3.79	301	20.92	23.67
44	SMCB	2013	1.99	6.39	14,894	22.41	72.43
45	SMGR	2013	3.85	17.39	30,792	15.85	45.00
46	SMSM	2013	4.93	19.88	1,701	18.03	65.46
47	TCID	2013	2.02	10.92	1,465	16.20	46.45
48	TKIM	2013	0.25	1.04	31,962	23.24	4.03
49	TOTO	2013	3.68	13.55	1,746	14.68	41.88
50	TRIS	2013	1.42	10.73	449	22.60	29.60
51	TRST	2013	0.41	1.01	3,260	49.03	42.59
52	TSPC	2013	3.79	11.81	5,407	16.73	53.18
53	ULTJ	2013	6.45	11.56	2,811	16.14	10.66
54	UNIC	2013	0.41	3.83	3,303	37.62	37.90
55	WIIM	2013	1.81	10.77	1,229	1.80	30.03
56	AKPI	2014	0.55	1.56	2,227	6.83	15.67
57	ASII	2014	2.60	9.37	236,029	10.30	45.59
58	AUTO	2014	2.08	6.65	14,380	13.97	53.08
59	BATA	2014	3.24	9.13	774	13.84	40.00
60	BRAM	2014	1.04	5.15	3,833	30.72	26.23
61	BRNA	2014	1.39	4.27	1,334	18.57	22.68
62	CINT	2014	1.26	6.95	365	34.23	24.40
63	CPIN	2014	5.68	8.37	20,862	32.69	16.90
64	EKAD	2014	1.54	9.91	411	259.07	15.71
65	GGRM	2014	3.66	9.27	58,220	14.67	28.67
66	GJTL	2014	0.84	1.68	16,042	4.51	12.91
67	HMSP	2014	27.35	35.87	28,380	3.56	86.45
68	ICBP	2014	5.26	10.16	24,910	17.13	49.71
69	INDF	2014	1.45	5.99	85,938	10.05	49.72
70	INDS	2014	0.58	5.59	2,282	3.92	28.49
71	INTP	2014	3.96	18.26	28,884	8.56	94.29
72	KAEF	2014	4.75	7.97	2,968	20.08	20.00
73	KIAS	2014	1.04	3.92	2,352	3.59	26.42
74	KLBF	2014	9.30	17.07	12,425	9.81	43.14
75	MERK	2014	6.97	25.32	716	2.82	80.23

76	MLBI	2014	48.67	35.63	2,231	25.19	0.68
77	SKBM	2014	3.08	13.72	649	30.52	14.96
78	SMBR	2014	1.44	11.22	2,926	7.93	25.00
79	SMCB	2014	1.87	3.89	17,195	15.44	38.98
80	SMGR	2014	4.09	16.24	34,314	11.44	40.00
81	SMSM	2014	5.97	24.09	1,749	2.84	42.70
82	SRIL	2014	1.19	7.23	8,691	55.45	17.97
83	TCID	2014	2.80	9.41	1,853	26.42	44.99
84	TKIM	2014	0.20	0.76	33,713	5.48	10.49
85	TOTO	2014	3.19	14.49	2,027	16.10	28.66
86	TRIS	2014	1.24	6.86	523	16.68	40.59
87	TRST	2014	0.62	0.92	3,261	0.01	46.67
88	UNVR	2014	45.03	40.18	14,280	90.78	44.67
89	WIIM	2014	1.60	8.43	1,332	8.45	25.28
90	WTON	2014	5.34	8.48	3,802	30.33	31.36
91	AKPI	2015	0.54	0.96	2,883	29.46	22.13
92	AMFG	2015	0.84	7.99	4,270	8.98	10.17
93	ARNA	2015	4.10	4.98	1,430	13.63	52.60
94	ASII	2015	1.92	6.36	245,435	3.99	49.54
95	BATA	2015	2.14	16.29	795	2.63	6.47
96	BOLT	2015	3.68	10.63	918	0.76	60.01
97	BRAM	2015	0.83	4.31	4,277	11.57	36.86
98	CINT	2015	1.07	7.70	382	4.85	28.11
99	CPIN	2015	3.39	7.42	24,684	18.32	25.89
100	DLTA	2015	4.90	18.50	1,038	4.68	1.01
101	DPNS	2015	0.53	3.59	274	2.08	15.11
102	DVLA	2015	1.50	7.84	1,376	11.33	67.47
103	GGRM	2015	2.78	10.16	63,505	9.08	77.73
104	HMSP	2015	13.66	27.26	38,010	33.93	99.89
105	ICBP	2015	4.79	11.01	26,560	6.63	49.75
106	INAI	2015	0.53	2.15	1,330	48.25	88.57
107	INCI	2015	0.36	10.00	169	14.56	10.67
108	INDF	2015	1.05	4.04	91,831	6.86	49.70
109	INKP	2015	0.14	3.16	103,162	27.24	4.19
110	ISSP	2015	0.53	2.92	5,448	0.10	22.60
111	JPFA	2015	1.11	3.06	17,159	9.08	34.15
112	KBLI	2015	0.46	7.43	1,551	16.04	24.31
113	KBLM	2015	0.50	1.95	654	1.03	26.29
114	KINO	2015	3.09	8.19	3,211	72.33	20.10

115	KLBF	2015	5.66	15.02	13,696	10.23	44.44
116	LION	2015	1.20	7.20	639	6.54	4.52
117	MYOR	2015	5.25	11.02	11,342	10.22	21.99
118	PBRX	2015	1.22	1.95	6,490	42.41	9.42
119	RICY	2015	0.26	1.12	1,198	2.34	17.43
120	SCCO	2015	0.83	8.97	1,773	7.07	29.11
121	SKLT	2015	1.68	5.32	377	13.73	20.30
122	SMBR	2015	0.97	10.84	3,268	11.70	25.00
123	SMCB	2015	0.90	1.15	17,321	0.73	65.63
124	SMGR	2015	2.46	11.86	38,153	11.19	40.00
125	SMSM	2015	4.76	20.78	2,220	26.91	62.28
126	SRIL	2015	1.89	7.11	11,481	32.11	6.84
127	TALF	2015	1.55	7.77	434	0.62	12.04
128	TCID	2015	1.93	26.15	2,082	12.35	15.14
129	TKIM	2015	0.10	0.05	39,337	16.68	125.52
130	TOTO	2015	4.81	11.69	2,439	20.34	43.42
131	TRIS	2015	0.95	6.52	574	9.63	37.13
132	TRST	2015	0.44	0.75	3,357	2.95	55.46
133	TSPC	2015	1.82	8.42	6,284	12.37	43.11
134	UNVR	2015	58.48	37.20	15,729	10.15	99.88
135	WIIM	2015	0.96	9.76	1,342	0.73	40.10
136	WTON	2015	3.18	3.86	4,456	17.19	31.38
137	AMFG	2016	0.83	4.73	5,504	28.91	13.33
138	ARNA	2016	4.15	5.92	1,543	7.86	3.25
139	ASII	2016	2.54	6.99	261,855	6.69	14.69
140	AUTO	2016	0.96	2.35	14,612	1.91	15.29
141	BATA	2016	1.81	3.66	804	1.19	80.76
142	BRNA	2016	1.31	0.61	2,088	14.71	24.29
143	CINT	2016	0.99	5.16	399	4.32	25.90
144	DLTA	2016	4.37	21.25	1,197	15.36	56.80
145	DPNS	2016	0.51	3.38	296	7.89	17.60
146	EKAD	2016	0.79	12.91	702	80.27	25.46
147	FASW	2016	3.31	9.06	8,583	22.73	55.74
148	GJTL	2016	0.65	3.35	18,697	6.79	2.78
149	HMSP	2016	14.51	30.02	42,508	11.83	196.32
150	ICBP	2016	5.61	12.56	28,901	8.82	49.88
151	IGAR	2016	1.38	15.77	439	14.46	8.31
152	IMPC	2016	4.16	5.53	2,276	35.86	1.89
153	INAI	2016	0.82	2.66	1,339	0.66	49.01

154	INTP	2016	2.23	12.84	30,150	9.09	88.36
155	ISSP	2016	0.63	1.70	6,041	10.89	10.47
156	JECC	2016	1.14	8.34	1,587	16.84	68.51
157	KAEF	2016	6.84	5.89	4,612	42.53	20.00
158	KBLI	2016	0.90	17.87	1,871	20.60	23.97
159	KINO	2016	2.25	5.51	3,284	2.28	19.78
160	KLBF	2016	6.01	15.44	15,226	11.17	44.84
161	MLBI	2016	47.54	43.17	2,275	8.29	100.00
162	MYOR	2016	6.38	10.75	12,922	13.93	34.65
163	PBRX	2016	1.01	2.56	6,980	7.54	13.23
164	PICO	2016	0.49	2.07	605	0.02	22.71
165	RICY	2016	0.24	1.09	1,288	7.55	16.78
166	ROTI	2016	5.97	9.58	2,919	7.88	24.82
167	SCCO	2016	1.33	13.90	2,449	38.17	18.11
168	SIDO	2016	2.99	16.08	2,987	6.85	81.16
169	SKLT	2016	1.27	3.63	568	50.68	16.74
170	SMBR	2016	9.08	5.93	4,368	33.66	25.00
171	SMSM	2016	3.62	22.27	2,254	1.56	20.66
172	SRIL	2016	1.07	6.27	12,726	10.84	6.99
173	TALF	2016	1.53	3.42	881	103.05	13.47
174	TCID	2016	1.44	7.42	2,185	4.95	50.87
175	TOTO	2016	3.26	6.53	2,581	5.82	79.59
176	TRIS	2016	0.98	3.94	639	11.38	79.14
177	TSPC	2016	1.94	8.28	6,585	4.79	41.96
178	ULTJ	2016	3.95	16.74	4,239	19.75	10.69
179	UNVR	2016	46.67	38.16	16,745	6.46	99.69
180	VOKS	2016	1.84	9.59	1,668	8.59	10.39
181	WIIM	2016	0.96	7.85	1,353	0.81	30.66
182	WTON	2016	3.02	6.04	4,662	4.63	31.35

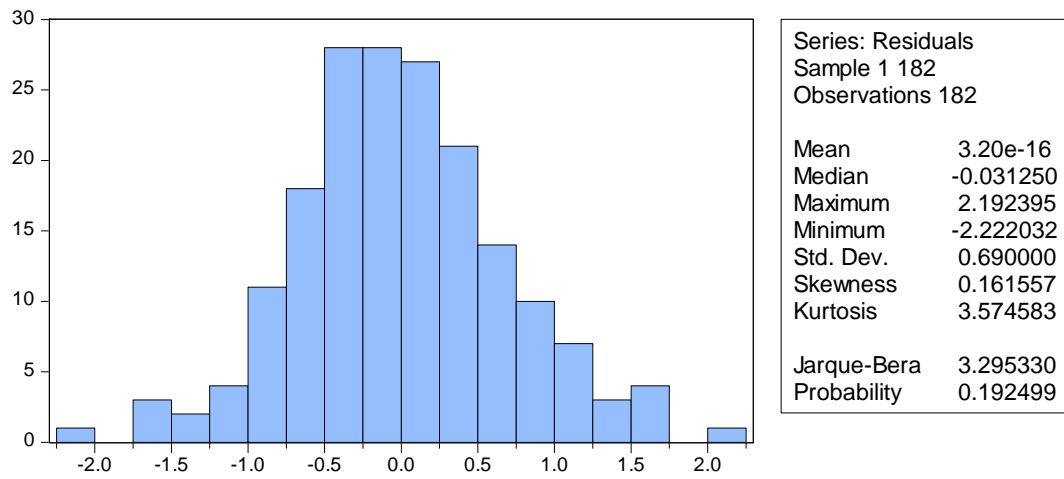
Lampiran 3

Hasil Analisis Deskriptif

	PBV	ROA	TA	PP	DPR
Mean	4.202473	10.09341	15387.51	19.67071	38.02819
Median	1.830000	7.845000	2876.000	14.61500	29.40500
Maximum	58.48000	65.72000	261855.0	259.0700	196.3200
Minimum	0.100000	0.050000	141.0000	0.010000	0.080000
Std. Dev.	8.464177	9.399734	38014.54	24.57509	31.31240
Skewness	4.554410	2.384884	4.818671	5.720896	1.971322
Kurtosis	24.60270	10.92003	28.16617	51.83953	8.660623
Jarque-Bera	4168.158	648.2047	5507.126	19081.29	360.8688
Probability	0.000000	0.000000	0.000000	0.000000	0.000000
Sum	764.8500	1837.000	2800526.	3580.070	6921.130
Sum Sq. Dev.	12967.25	15992.25	2.62E+11	109312.3	177464.5
Observations	182	182	182	182	182

Lampiran 4

Hasil Uji Normalitas



Lampiran 5

Hasil Uji Multikolonieritas

Variance Inflation Factors

Date: 03/18/19 Time: 20:10

Sample: 1 182

Included observations: 182

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.105572	39.46556	NA
LOG(ROA)	0.002742	4.770293	1.028175
LOG(TA)	0.001099	29.06746	1.038770
LOG(PP)	0.001657	4.704555	1.042102
LOG(DPR)	0.002764	12.13216	1.054820

Lampiran 6

Hasil Uji Heteroskedastisitas

Heteroskedasticity Test: Harvey

F-statistic	0.900681	Prob. F(4,177)	0.4648
Obs*R-squared	3.630597	Prob. Chi-Square(4)	0.4583
Scaled explained SS	3.979693	Prob. Chi-Square(4)	0.4088

Test Equation:

Dependent Variable: LRESID2

Method: Least Squares

Date: 03/18/19 Time: 20:22

Sample: 1 182

Included observations: 182

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.155465	1.087220	-2.902323	0.0042
LOG(ROA)	0.093896	0.175227	0.535851	0.5927
LOG(TA)	0.157494	0.110904	1.420086	0.1573
LOG(PP)	0.075286	0.136225	0.552656	0.5812
LOG(DPR)	-0.189015	0.175917	-1.074454	0.2841

R-squared	0.019948	Mean dependent var	-2.110777
Adjusted R-squared	-0.002200	S.D. dependent var	2.332207
S.E. of regression	2.334770	Akaike info criterion	4.560792
Sum squared resid	964.8539	Schwarz criterion	4.648814
Log likelihood	-410.0321	Hannan-Quinn criter.	4.596475
F-statistic	0.900681	Durbin-Watson stat	1.875619
Prob(F-statistic)	0.464832		

Lampiran 7

Hasil Uji Autokorelasi

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 03/18/19 Time: 20:28

Sample: 1 182

Included observations: 182

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.059367	0.328062	-0.180964	0.8566
LOG(ROA)	-0.004543	0.052985	-0.085750	0.9318
LOG(TA)	0.005316	0.033501	0.158685	0.8741
LOG(PP)	0.006452	0.040943	0.157592	0.8750
LOG(DPR)	0.002539	0.052664	0.048203	0.9616
RESID(-1)	-0.029068	0.076259	-0.381183	0.7035
RESID(-2)	0.106454	0.077040	1.381800	0.1688
R-squared	0.011912	Mean dependent var		3.20E-16
Adjusted R-squared	-0.021966	S.D. dependent var		0.690000
S.E. of regression	0.697537	Akaike info criterion		2.155181
Sum squared resid	85.14770	Schwarz criterion		2.278412
Log likelihood	-189.1215	Hannan-Quinn criter.		2.205137
F-statistic	0.351608	Durbin-Watson stat		1.994728
Prob(F-statistic)	0.908252			

Lampiran 8

Hasil Analisis Regresi Linier Berganda

Dependent Variable: LOG(PBV)

Method: Least Squares

Date: 03/18/19 Time: 20:33

Sample: 1 182

Included observations: 182

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.110862	0.301413	-7.003213	0.0000
LOG(ROA)	0.860698	0.052500	16.39436	0.0000
LOG(TA)	0.127104	0.032821	3.872629	0.0002
LOG(PP)	0.033574	0.040623	0.826466	0.4096
R-squared	0.621653	Mean dependent var	0.665278	
Adjusted R-squared	0.615276	S.D. dependent var	1.132766	
S.E. of regression	0.702611	Akaike info criterion	2.153705	
Sum squared resid	87.87180	Schwarz criterion	2.224123	
Log likelihood	-191.9872	Hannan-Quinn criter.	2.182252	
F-statistic	97.48920	Durbin-Watson stat	2.103084	
Prob(F-statistic)	0.000000			

Lampiran 9

Hasil Uji MRA (ROA*DPR)

Dependent Variable: LOG(PBV)

Method: Least Squares

Date: 03/18/19 Time: 22:16

Sample: 1 182

Included observations: 182

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.919876	0.408555	-4.699190	0.0000
LOG(ROA)	1.103566	0.169368	6.515786	0.0000
LOG(DPR)	0.279101	0.114204	2.443878	0.0155
LOG(ROA)*LOG(DPR)	-0.069071	0.044749	-1.543508	0.1245
R-squared	0.604561	Mean dependent var		0.665278
Adjusted R-squared	0.597897	S.D. dependent var		1.132766
S.E. of regression	0.718306	Akaike info criterion		2.197890
Sum squared resid	91.84140	Schwarz criterion		2.268307
Log likelihood	-196.0079	Hannan-Quinn criter.		2.226436
F-statistic	90.71097	Durbin-Watson stat		2.125992
Prob(F-statistic)	0.000000			

Lampiran 10

Hasil Uji MRA (TA*DPR)

Dependent Variable: LOG(PBV)

Method: Least Squares

Date: 03/18/19 Time: 22:28

Sample: 1 182

Included observations: 182

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	5.150419	1.381642	3.727751	0.0003
LOG(TA)	-0.632137	0.171481	-3.686330	0.0003
LOG(DPR)	-1.625298	0.403505	-4.027955	0.0001
LOG(TA)*LOG(DPR)	0.221742	0.049273	4.500250	0.0000
R-squared	0.146009	Mean dependent var	0.665278	
Adjusted R-squared	0.131616	S.D. dependent var	1.132766	
S.E. of regression	1.055592	Akaike info criterion	2.967814	
Sum squared resid	198.3409	Schwarz criterion	3.038232	
Log likelihood	-266.0711	Hannan-Quinn criter.	2.996360	
F-statistic	10.14439	Durbin-Watson stat	1.917640	
Prob(F-statistic)	0.000003			

Lampiran 11

Hasil Uji MRA (PP*DPR)

Dependent Variable: LOG(PBV)

Method: Least Squares

Date: 03/18/19 Time: 22:37

Sample: 1 182

Included observations: 182

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.733299	0.877043	-1.976300	0.0497
LOG(PP)	0.645641	0.302276	2.135930	0.0341
LOG(DPR)	0.606776	0.253315	2.395342	0.0176
LOG(PP)*LOG(DPR)	-0.148120	0.088565	-1.672438	0.0962
R-squared	0.071566	Mean dependent var	0.665278	
Adjusted R-squared	0.055918	S.D. dependent var	1.132766	
S.E. of regression	1.100640	Akaike info criterion	3.051393	
Sum squared resid	215.6305	Schwarz criterion	3.121811	
Log likelihood	-273.6768	Hannan-Quinn criter.	3.079939	
F-statistic	4.573557	Durbin-Watson stat	1.892106	
Prob(F-statistic)	0.004118			