

LAMPIRAN

Lampiran 1: Daftar Sampel Perusahaan

No	Kode Perusahaan	Nama Perusahaan
1	ADES	Akasha Wira International Tbk.
2	AISA	PT Tiga Pilar Sejahtera Food Tbk.
3	AKKU	Anugerah Kagum Karya Utama Tbk.
4	AKPI	PT Argha Karya Prima Industry Tbk.
5	ALDO	PT Alkindo Naratama Tbk.
6	ALMI	PT Alumindo Light Metal Industry Tbk.
7	AMFG	PT Asahimas Flat Glass Tbk.
8	APLI	Asiaplast Industries Tbk.
9	ARGO	PT. Argo Pantes Tbk.
10	ARNA	PT Arwana Citramulia Tbk.
11	ASII	PT Astra International Tbk.
12	AUTO	PT Astra Otoparts Tbk.
13	BIMA	Primarindo Asia Infrastructure Tbk.
14	BRNA	Berlina Tbk.
15	BTON	PT Betonjaya Manunggal Tbk.
16	BUDI	PT Budi Starch & Sweetener Tbk.
17	CEKA	PT Wilmar Cahaya Indonesia Tbk.
18	CPIN	PT Charoen Pokphand Indonesia Tbk.
19	DLTA	PT Delta Djakarta Tbk.
20	DPNS	PT Duta Pertiwi Nusantara Tbk.
21	DVLA	PT Darya-Varia Laboratoria Tbk.
22	EKAD	PT Ekadharma International Tbk.
23	FPNI	Lotte Chemical Titan Tbk.
24	GDST	Gunawan Dianjaya Steel Tbk.
25	GGRM	PT Gudang Garam Tbk.
26	HDTX	PT. Pania Indo Resources Tbk.
27	HMSP	PT H.M. Sampoerna Tbk.
28	ICBP	PT Indofood CBP Sukses Makmur Tbk.
29	IGAR	PT Champion Pacific Indonesia Tbk.
30	IMAS	Indomobil Sukses Internasional Tbk.
31	INAF	Indofarma (Persero) Tbk.
32	INAI	PT Indal Aluminium Industry Tbk.
33	INCI	PT Intanwijaya International Tbk.

34	INDF	PT Indofood Sukses Makmur Tbk.
35	INDS	PT Indospring Tbk.
36	INTP	PT Indocement Tunggul Prakasa Tbk.
37	JECC	PT Jembo Cable Company Tbk.
38	JPFA	PT Japfa Comfeed Indonesia Tbk.
39	KAEF	PT Kimia Farma Tbk.
40	KBLI	PT KMI Wire and Cable Tbk.
41	KBLM	PT Kabelindo Murni Tbk.
42	KBRI	Kertas Basuki Rachmat Indonesia Tbk.
43	KDSI	Kedawung Setia Industrial Tbk.
44	KIAS	PT Keramik Indonesia Asosiasi Tbk.
45	KICI	Kedaung Indah Can Tbk.
46	KLBF	PT Kalbe Farma Tbk.
47	LMPI	Langgeng Makmur Industri Tbk.
48	LMSH	PT Lionmesh Prima Tbk.
49	LPIN	Multi Prima Sejahtera Tbk.
50	MAIN	PT Malindo Feedmill Tbk.
51	MBTO	Martina Berto Tbk.
52	MERK	PT Merck Tbk.
53	MLBI	PT Multi Bintang Indonesia Tbk.
54	MLIA	Mulia Industrindo Tbk.
55	MYOR	PT Mayora Indah Tbk.
56	MYRX	Hanson International Tbk.
57	PRAS	Prima Alloy Steel Universal Tbk.
58	PSDN	PT Prasadha Aneka Niaga Tbk.
59	RICY	PT Ricky Putra Globalindo Tbk.
60	RMBA	Bentoel Internasional Investama Tbk.
61	ROTI	PT Nippon Indosari Corpindo Tbk.
62	SCCO	PT Supreme Cable Manufacturing & Commerce Tbk.
63	SIPD	Sierad Produce Tbk.
64	SMGR	PT Semen Indonesia (Persero) Tbk.
65	SMSM	PT Selamat Sempurna Tbk.
66	SPMA	Suparma Tbk.
67	SRSN	Indo Acidatama Tbk.
68	SSTM	Sunson Textile Manufacturer Tbk.
69	TCID	PT Mandom Indonesia Tbk.
70	TOTO	PT Surya Toto Indonesia Tbk.
71	TRST	PT Trias Sentosa Tbk.

72	TSPC	PT Tempo Scan Pacific Tbk.
73	ULTC	PT Ultra Jaya Milk Industry & Trading Company Tbk.
74	UNIT	Nusantara Inti Corpora Tbk.
75	UNVR	Unilever Indonesia Tbk.
76	VOKS	PT Voksel Electric Tbk.
77	YPAS	Yanaprima Hastapersada Tbk.
78	ALKA	Alakasa Industrindo Tbk.

Lampiran 2: Daftar Sampel

		PBV	DAR	FAR	SIZE	IOS
1	ADES 15	1.823401	0.49731	0.435348	11.8259	1.336604
2	ADES 16	1.534647	0.499155	0.48754	11.94825	1.191961
3	ADES 17	1.234156	0.496557	0.569107	11.91089	1.066653
4	AISA 15	0.981749	0.562298	0.252777	12.77894	0.85721
5	AISA 16	1.468009	0.546409	0.279564	12.81595	1.106947
6	AISA 17	0.449958	0.609744	0.364365	12.69202	0.734329
7	AKKU 15					
8	AKKU 16	0.024004	0.271179	0.001169	11.00593	0.20545
9	AKKU 17	0.01747	0.319456	0.000963	10.17831	0.148534
10	AKPI 15	0.537217	0.615849	0.587015	12.30481	0.810653
11	AKPI 16	0.546411	0.571835	0.620199	12.31116	0.804473
12	AKPI 17	0.437592	0.589623	0.578518	12.31489	0.786468
13	ALDO 15	2.365017	0.533009	0.321335	11.73108	1.596884
14	ALDO 16	1.642706	0.510425	0.270811	11.82376	1.21752
15	ALDO 17	1.440274	0.53996	0.295988	11.85049	1.116244
16	ALKA 15	1.473106	0.571093	0.108955	11.87457	1.072772
17	ALKA 16	1.329292	0.552734	0.176081	12.0613	1.021381
18	ALKA 17	0.847294	0.742831	0.074058	12.28618	0.78032
19	ALMI 15	0.21583	0.741845	0.361898	12.52288	1.174184
20	ALMI 16	0.279241	0.812499	0.326024	12.39125	1.24403
21	ALMI 17	0.357694	0.840561	0.271321	12.54219	0.879663
22	AMFG 15	0.838499	0.206088	0.42688	12.56419	0.795501
23	AMFG 16	0.807887	0.34617	0.639469	12.57102	0.856644
24	AMFG 17	0.736811	0.433794	0.64914	12.58948	0.831004
25	APLI 15	0.440059	0.282091	0.554433	11.41609	0.73014
26	APLI 16	0.632206	0.305196	0.606039	11.54059	0.80894
27	APLI 17	0.475386	0.430187	0.654963	11.58233	0.744619
28	ARGO 15					
29	ARGO 16					
30	ARGO 17					
31	ARNA 15	4.102605	0.374657	0.618399	12.11124	2.762242
32	ARNA 16	4.026571	0.385641	0.556434	12.17955	2.695729
33	ARNA 17	2.439061	0.357166	0.520627	12.23879	1.759521
34	ASII 15	1.919668	0.484454	0.169911	14.26528	1.344409
35	ASII 16	2.394475	0.465712	0.165118	14.25788	1.620786
36	ASII 17	2.1494	0.471229	0.163716	14.3142	1.47851
37	AUTO 15	0.760253	0.292604	0.244591	13.06907	0.72133

38	AUTO 16	0.937731	0.278924	0.246356	13.10744	0.819227
39	AUTO 17	0.922816	0.271179	0.23891	13.13193	0.806408
40	BIMA 15					
41	BIMA 16					
42	BIMA 17					
43	BRNA 15	0.669236	0.545298	0.660205	12.10665	0.854612
44	BRNA 16	1.047326	0.507658	0.572997	12.13508	0.975773
45	BRNA 17	1.423277	0.565861	0.573273	12.11742	1.156896
46	BTON 15	0.525137	0.18574	0.071867	10.83045	0.488975
47	BTON 16	0.63205	0.190406	0.067031	10.79768	0.557596
48	BTON 17	0.526129	0.15729	0.059988	10.94454	0.476614
49	BUDI 15	0.256434	0.661359	0.52429	12.37636	0.803711
50	BUDI 16	0.335977	0.602633	0.604332	12.39227	0.796077
51	BUDI 17	0.353985	0.59357	0.634065	12.39978	0.79517
52	CEKA 15	0.313822	0.569334	0.148741	12.54229	0.627082
53	CEKA 16	0.904642	0.377314	0.151458	12.61443	0.785051
54	CEKA 17	0.849959	0.351558	0.152454	12.62918	0.750156
55	CPIN 15	3.394105	0.486817	0.453893	13.47597	2.29797
56	CPIN 16	3.579074	0.415111	0.464113	13.54847	2.458365
57	CPIN 17	3.132812	0.359659	0.448948	13.69344	2.651807
58	DLTA 15	4.900334	0.181736	0.101427	11.84479	3.553416
59	DLTA 16	3.954469	0.154803	0.080377	11.88928	2.920342
60	DLTA 17	3.210624	0.146324	0.067106	11.89059	2.393799
61	DPNS 15	0.531079	0.120907	0.044899	11.07363	0.462758
62	DPNS 16	0.503115	0.110982	0.04028	11.06424	0.438706
63	DPNS 17	0.432712	0.13179	0.035696	11.04648	0.392519
64	DVLA 15	1.490167	0.292644	0.187655	12.11598	1.146601
65	DVLA 16	1.814086	0.295021	0.264208	12.16177	1.500131
66	DVLA 17	1.959342	0.319697	0.241326	12.19746	1.316806
67	EKAD 15	0.957354	0.250788	0.247878	11.72553	1.759818
68	EKAD 16	0.696408	0.157523	0.505727	11.75484	0.715601
69	EKAD 17	0.732703	0.168117	0.457914	11.80861	0.703926
70	FPNI 15	0.363621	0.040106	0.505072	11.66023	0.920453
71	FPNI 16	0.545654	0.038817	0.520046	11.64525	0.845371
72	FPNI 17	0.805435	0.036916	0.000498	11.63683	0.680532
73	GDST 15	0.601435	0.320562	0.601274	11.96085	0.819597
74	GDST 16	1.113537	0.33833	0.599392	11.87926	1.024513
75	GDST 17	0.795476	0.343194	0.62447	12.08939	0.894318
76	GGRM 15	2.784285	0.401501	0.316611	13.82985	1.912919
77	GGRM 16	3.107586	0.371514	0.32563	13.86532	2.133595
78	GGRM 17	3.821937	0.368069	0.32068	13.90618	2.574204

79	HDTX 15	2.282931	0.713847	0.841396	12.14661	1.534789
80	HDTX 16	1.772286	0.751566	0.820878	12.21672	1.303768
81	HDTX 17	5.355048	0.917341	0.91669	12.11172	2.590966
82	HMSP 15	13.66052	0.157718	0.167688	13.94973	9.884716
83	HMSP 16	13.03579	0.196034	0.164393	13.97985	9.226802
84	HMSP 17	16.12829	0.209267	0.159732	13.99603	11.30218
85	ICBP 15	4.79485	0.383037	0.246819	13.50162	3.143184
86	ICBP 16	5.405261	0.359876	0.246153	13.53625	3.563142
87	ICBP 17	5.106784	0.357223	0.256812	13.55153	3.382537
88	IGAR 15	0.701446	0.191365	0.17318	11.8308	0.641018
89	IGAR 16	1.352636	0.149538	0.160629	11.89916	1.073485
90	IGAR 17	0.831533	0.138543	0.168392	11.88191	0.71542
91	IMAS 15	0.976539	0.730622	0.184763	13.25768	0.861793
92	IMAS 16	0.539883	0.738239	0.15078	13.17752	0.662345
93	IMAS 17	0.250272	0.704186	0.147842	13.18638	0.55021
94	INAF 15	0.87847	0.613545	0.25978	12.21002	0.863794
95	INAF 16	25.19218	0.583278	0.308119	12.22394	13.49204
96	INAF 17	34.73657	0.655913	0.318545	12.21254	17.3872
97	INAI 15	0.535007	0.819719	0.174401	12.14135	0.778621
98	INAI 16	0.791959	0.807312	0.179285	12.10877	0.86253
99	INAI 17	0.863362	0.771479	0.186997	11.99135	0.884305
100	INCI 15	0.358426	0.091391	0.285958	11.13567	0.48065
101	INCI 16	0.228134	0.098477	0.477217	11.24568	0.654072
102	INCI 17	0.275216	0.116558	0.447414	11.43089	0.609614
103	INDF 15	1.053734	0.530427	0.273287	13.8066	0.895683
104	INDF 16	1.583584	0.465267	0.312772	13.82386	1.188314
105	INDF 17	1.431869	0.420492	0.30414	13.84625	1.100726
106	INDS 15	0.119689	0.248593	0.566764	12.21998	0.919191
107	INDS 16	0.257034	0.165185	0.549555	12.21406	0.562968
108	INDS 17	0.385522	0.119032	0.508837	12.29402	0.570923
109	INTP 15	3.443539	0.136479	0.499815	13.25037	2.603003
110	INTP 16	2.168827	0.133064	0.485679	13.18645	1.695759
111	INTP 17	3.290428	0.149217	0.446337	13.1593	2.47662
112	JECC 15	0.554976	0.72926	0.291645	12.22097	0.853087
113	JECC 16	1.125239	0.703692	0.257497	12.30916	0.98012
114	JECC 17	1.29821	0.716084	0.294401	12.33935	1.065277
115	JPFA 15	1.10587	0.643977	0.396818	13.39834	0.95736
116	JPFA 16	1.768143	0.513116	0.390213	13.43238	1.291673
117	JPFA 17	1.511083	0.535492	0.395751	13.47134	1.151358
118	KAEF 15	2.594913	0.401272	0.388356	12.68667	1.391569
119	KAEF 16	6.724246	0.507561	0.369822	12.76429	4.013305

120	KAEF 17	5.829224	0.578009	0.399278	12.78728	3.367412
121	KBLI 15	0.464161	0.337955	0.355787	12.42521	0.623747
122	KBLI 16	0.837023	0.293935	0.299524	12.44905	0.773652
123	KBLI 17	0.955414	0.407137	0.346345	12.50334	0.872493
124	KBLM 15	0.498659	0.54694	0.445011	11.98575	0.893726
125	KBLM 16	0.838284	0.498264	0.38201	11.9945	0.879397
126	KBLM 17	0.398572	0.35927	0.552665	12.08475	0.854034
127	KBRI 15	0.833375	0.64198	0.782612	11.38239	0.952096
128	KBRI 16	1.036363	0.668318	0.87247	11.20781	1.08525
129	KBRI 17	1.482285	0.749784	0.907349	11.15845	1.231052
130	KDSI 15	0.204145	0.678088	0.342373	12.234	0.75463
131	KDSI 16	0.337674	0.632501	0.339445	12.30002	0.739786
132	KDSI 18	0.458768	0.634463	0.331571	12.35128	0.778057
133	KIAS 15	0.740904	0.152365	0.673463	11.9033	0.803927
134	KIAS 16	0.785727	0.182634	0.710635	11.93637	0.841393
135	KIAS 17	1.046386	0.192845	0.69342	11.90852	0.977193
136	KICI 15	0.369498	0.302324	0.366958	10.96251	0.544455
137	KICI 16	0.372093	0.36335	0.333846	10.9973	0.539593
138	KICI 17	0.515803	0.387632	0.30184	11.05465	0.594877
139	KLBF 15	5.656736	0.201376	0.28752	13.25255	4.054848
140	KLBF 16	5.697729	0.181411	0.299225	13.28722	4.126188
141	KLBF 17	5.701639	0.163828	0.321553	13.30497	4.167196
142	LMPI 15	0.284046	0.494117	0.330038	11.6558	0.741101
143	LMPI 16	0.333119	0.496311	0.322832	11.61484	0.729332
144	LMPI 17	0.447627	0.54915	0.302143	11.61399	0.690424
145	LMSH 15	0.490924	0.15952	0.207799	11.24204	0.513807
146	LMSH 16	0.482799	0.27951	0.380131	11.19826	0.642131
147	LMSH 17	0.473994	0.195709	0.346587	11.38805	0.584062
148	LPIN 15	0.980494	0.640521	0.213988	10.89092	0.883269
149	LPIN 16	2.224053	0.264196	0.286183	11.15151	1.363581
150	LPIN 17					
151	MAIN 15	2.204654	1.239312	0.93559	12.67897	1.718038
152	MAIN 16	1.620362	0.544098	0.511372	12.71914	1.244577
153	MAIN17	0.973854	0.582257	0.500704	12.73571	1.210456
154	MBTO 15	0.344991	0.330847	0.223885	11.84185	0.512683
155	MBTO 16	0.448941	0.378924	0.206714	11.83597	0.548417
156	MBTO 17	0.349976	0.471296	0.193547	11.86426	0.537683
157	MERK 15	6.409555	0.261988	0.172656	11.99275	4.425873
158	MERK 16	7.073607	0.216769	0.174736	12.01486	4.995041
159	MERK 17	6.187473	0.273397	0.209832	12.0632	4.252135
160	MLBI 15	22.54123	0.635158	0.602647	12.43077	11.60229

161	MLBI 16	30.16822	0.639285	0.561755	12.51366	15.36602
162	MLBI 17	27.05708	0.575748	0.543444	12.53017	14.56365
163	MLIA 15	0.065254	0.84351	0.774744	12.75694	0.678007
164	MLIA 16	0.053311	0.791146	0.782401	12.76296	0.674616
165	MLIA 17	0.049021	0.66177	0.750634	12.79776	0.720291
166	MYOR 15	5.251287	0.542044	0.332433	13.17081	3.126683
167	MYOR 16	5.87048	0.515164	0.298661	13.26364	4.257183
168	MYOR 17	6.141209	0.506944	0.267417	13.31841	3.049365
169	MYRX 15	1.539991	0.240641	0.000244	10.91306	1.157849
170	MYRX 16	2.24363	0.284932	0.000385	11.86925	1.611039
171	MYRX 17	1.286332	0.304352	0.000437	11.94701	0.976424
172	PRAS 15	0.121606	0.529578	0.561155	11.67177	1.050319
173	PRAS 16	0.171962	0.565915	0.561906	11.56432	0.902576
174	PRAS 17	0.227999	0.561415	0.55986	11.64184	0.867591
175	PSDN 15	0.541693	0.477241	0.463134	11.9469	0.784377
176	PSDN 16	0.626795	0.571297	0.431567	11.96984	0.862172
177	PSDN 17	1.230922	0.566825	0.39079	12.146	1.045872
178	RICY 15	0.255145	0.666098	0.289365	12.04573	0.827392
179	RICY 16	0.239681	0.679907	0.267519	12.0869	0.896899
180	RICY 17	0.223816	0.686953	0.244916	12.20424	0.842093
181	RMBA 15					
182	RMBA 16	1.866132	0.299161	0.329226	13.28396	1.40785
183	RMBA 17	1.725424	0.366373	0.354161	13.30662	1.308037
184	ROTI 15	5.387564	0.56083	0.673008	12.33736	3.188009
185	ROTI 16	5.613609	0.505846	0.631147	12.40173	3.415157
186	ROTI 17	2.288541	0.381498	0.437248	12.39639	1.642606
187	SCCO 15	0.835714	0.479821	0.179336	12.54815	0.779919
188	SCCO 16	1.231665	0.501856	0.131643	12.52873	0.963977
189	SCCO 17	0.679814	0.320363	0.42034	12.64742	0.771956
190	SIPD 15	1.088348	0.673202	0.385488	12.32493	0.976454
191	SIPD 16	0.796785	0.554836	0.325457	12.38511	0.819949
192	SIPD 17	1.573802	0.646689	0.40884	12.38916	1.193137
193	SMGR 15	2.46419	0.280772	0.659649	13.43053	1.521249
194	SMGR 16	1.779976	0.308692	0.697466	13.41721	1.404623
195	SMGR 17	1.929168	0.378332	0.66442	13.44426	1.46384
196	SMSM 15	4.758367	0.351351	0.322072	12.44762	3.179453
197	SMSM 16	3.571433	0.299335	0.291796	12.45939	2.494776
198	SMSM 17	3.953129	0.25174	0.279984	12.52375	2.803741
199	SPMA 15	0.198226	0.63601	0.658751	12.20992	0.786671
200	SPMA 16	0.370359	0.485131	0.662498	12.2861	0.694074
201	SPMA 17	0.382434	0.450476	0.640438	12.32079	0.853128

202	SRSN 15	0.885088	0.413224	0.218835	11.72556	0.79994
203	SRSN 16	0.748656	0.439373	0.306862	11.69944	0.777605
204	SRSN 17	0.72442	0.358487	0.324418	11.71724	0.748556
205	SSTM 15	0.249464	0.615963	0.476078	11.7043	0.77166
206	SSTM 16	1.602768	0.633744	0.490039	11.64017	1.22411
207	SSTM 17	2.094359	0.649191	0.484104	11.53636	1.425327
208	TCID 15	1.934606	0.176373	0.433551	12.36453	1.507839
209	TCID 16	1.409484	0.183947	0.428056	12.40257	1.152003
210	TCID 17	1.936739	0.213176	0.408434	12.43239	1.491648
211	TOTO 15	4.808712	0.380399	0.358724	12.35768	3.149779
212	TOTO 16	3.37256	0.40968	0.341574	12.31576	2.255065
213	TOTO 17	2.485878	0.400744	0.285298	12.33683	1.728324
214	TRST 15	0.495043	0.417125	0.625837	12.37198	0.781201
215	TRST 16	0.462101	0.412764	0.61553	12.39047	0.783247
216	TRST 17	0.596972	0.407253	0.597735	12.35207	0.813087
217	TSPC 15	1.815712	0.309892	0.257221	12.91283	1.360993
218	TSPC 16	1.912509	0.296172	0.274339	12.96086	1.429593
219	TSPC 17	1.593858	0.316466	0.266874	12.98071	1.222778
220	ULTJ 15	4.072612	0.209743	0.327885	12.64285	2.94477
221	ULTJ 16	3.782538	0.176912	0.245818	12.6708	2.780137
222	ULTJ 17	3.554457	0.188586	0.257647	12.68838	2.606968
223	UNIT 15	0.080729	0.472414	0.71085	11.07284	3.165279
224	UNIT 16	0.111298	0.436326	0.709826	11.01749	2.315035
225	UNIT 17	0.070134	0.424794	0.674721	11.01387	3.486791
226	UNVR 15	58.4856	0.693134	0.528984	13.5621	28.09556
227	UNVR 16	62.93452	0.719097	0.56906	13.60265	29.47834
228	UNVR 17					
229	VOKS 15	1.598142	0.668248	0.186358	12.20351	1.150993
230	VOKS 16	1.819898	0.598946	0.176671	12.30586	1.263855
231	VOKS 17	1.592572	0.614191	0.144857	12.35378	1.140692
232	YPAS 15	3.553192	0.461299	0.597052	11.44311	2.331798
233	YPAS 16	3.951522	0.493317	0.548102	11.44456	2.515225
234	YPAS 17	5.072035	0.581301	0.480248	11.48086	2.977258

Lampiran 3: Hasil Uji IOS

No	Kode Perusahaan	MV/BA	MV/BE	PPEMVA	IOS
1	ADES 15	1.413915	1.823401	0.39266	1.336604
2	ADES 16	1.267775	1.534647	0.481241	1.191961
3	ADES 17	1.117884	1.234156	0.688631	1.066653
4	AISA 15	0.99201	0.981749	0.367163	0.85721
5	AISA 16	1.215654	1.468009	0.29582	1.106947
6	AISA 17	0.785343	0.449958	1.077915	0.734329
7	AKKU 15	10.58508	29.2888	0.000953	14.63502
8	AKKU 16	0.36007	0.121965	0.004558	0.20545
9	AKKU 17	0.312148	0.01747	0.004135	0.148534
10	AKPI 15	0.822222	0.537217	1.222026	0.810653
11	AKPI 16	0.80579	0.546411	1.213464	0.804473
12	AKPI 17	0.769201	0.437592	1.380548	0.786468
13	ALDO 15	1.63747	2.365017	0.283323	1.596884
14	ALDO 16	1.314653	1.642706	0.329069	1.21752
15	ALDO 17	1.202279	1.440274	0.413209	1.116244
16	ALKA 15	1.202919	1.473106	0.15264	1.072772
17	ALKA 16	1.147281	1.329292	0.257922	1.021381
18	ALKA 17	0.960729	0.847294	0.283579	0.78032
19	ALMI 15	0.797563	0.21583	3.517474	1.174184
20	ALMI 16	0.864857	0.279241	3.603106	1.24403
21	ALMI 17	0.897592	0.357694	1.673926	0.879663
22	AMFG 15	0.871783	0.838499	0.562037	0.795501
23	AMFG 16	0.874391	0.807887	0.896105	0.856644
24	AMFG 17	0.85098	0.736811	0.938159	0.831004
25	APLI 15	0.598014	0.440059	1.478596	0.73014
26	APLI 16	0.744456	0.632206	1.230338	0.80894
27	APLI 17	0.701068	0.475386	1.268399	0.744619
28	ARGO 15				
29	ARGO 16				
30	ARGO 17				
31	ARNA 15	2.940193	4.102605	0.238623	2.762242
32	ARNA 16	2.8594	4.026571	0.218163	2.695729
33	ARNA 17	1.925077	2.439061	0.317292	1.759521
34	ASII 15	1.474131	1.919668	0.146035	1.344409
35	ASII 16	1.745051	2.394475	0.117533	1.620786
36	ASII 17	1.607769	2.1494	0.128521	1.47851

37	AUTO 15	0.830404	0.760253	0.423508	0.72133
38	AUTO 16	0.955099	0.937731	0.336493	0.819227
39	AUTO 17	0.943747	0.922816	0.323852	0.806408
40	BIMA 15				
41	BIMA 16				
42	BIMA 17				
43	BRNA 15	0.849601	0.669236	1.161279	0.854612
44	BRNA 16	1.023301	1.047326	0.758878	0.975773
45	BRNA 17	1.183761	1.423277	0.673726	1.156896
46	BTON 15	0.613338	0.525137	0.162521	0.488975
47	BTON 16	0.70211	0.63205	0.126487	0.557596
48	BTON 17	0.600664	0.526129	0.129526	0.476614
49	BUDI 15	0.748358	0.256434	1.796722	0.803711
50	BUDI 16	0.736139	0.335977	1.659868	0.796077
51	BUDI 17	0.73744	0.353985	1.624006	0.79517
52	CEKA 15	0.704487	0.313822	0.959741	0.627082
53	CEKA 16	0.940623	0.904642	0.25801	0.785051
54	CEKA 17	0.902707	0.849959	0.261225	0.750156
55	CPIN 15	2.30566	3.589919	0.219544	2.29797
56	CPIN 16	2.582994	3.706484	0.197185	2.458365
57	CPIN 17	2.867244	3.916015	0.168719	2.651807
58	DLTA 15	4.191501	4.900334	0.025005	3.553416
59	DLTA 16	3.497041	3.954469	0.023766	2.920342
60	DLTA 17	2.887156	3.210624	0.024113	2.393799
61	DPNS 15	0.587775	0.531079	0.08357	0.462758
62	DPNS 16	0.558262	0.503115	0.077564	0.438706
63	DPNS 17	0.507475	0.432712	0.07996	0.392519
64	DVLA 15	1.346722	1.490167	0.165856	1.146601
65	DVLA 16	1.723299	2.025988	0.178665	1.500131
66	DVLA 17	1.513228	1.754411	0.193978	1.316806
67	EKAD 15	2.04394	2.393385	0.134739	1.759818
68	EKAD 16	0.708935	0.655096	0.826564	0.715601
69	EKAD 17	0.711864	0.653634	0.767033	0.703926
70	FPNI 15	0.737708	0.363621	2.204001	0.920453
71	FPNI 16	0.782616	0.545654	1.459299	0.845371
72	FPNI 17	0.902745	0.805435	0.001008	0.680532
73	GDST 15	0.729199	0.601435	1.363104	0.819597
74	GDST 16	1.075124	1.113537	0.773072	1.024513
75	GDST 17	0.865667	0.795476	1.11397	0.894318
76	GGRM 15	2.067892	2.784285	0.187425	1.912919
77	GGRM 16	2.324588	3.107586	0.166485	2.133595

78	GGRM 17	2.783269	3.821937	0.13118	2.574204
79	HDTX 15	1.367115	2.282931	0.703171	1.534789
80	HDTX 16	1.191862	1.772286	0.797889	1.303768
81	HDTX 17	1.359983	5.355048	0.839897	2.590966
82	HMSP 15	11.66375	13.66052	0.014526	9.884716
83	HMSP 16	10.67637	13.03579	0.015619	9.226802
84	HMSP 17	12.96244	16.12829	0.012467	11.30218
85	ICBP 15	3.341281	4.79485	0.079228	3.143184
86	ICBP 16	3.819913	5.405261	0.068451	3.563142
87	ICBP 17	3.639748	5.106784	0.075007	3.382537
88	IGAR 15	0.758579	0.701446	0.290537	0.641018
89	IGAR 16	1.299903	1.352636	0.13871	1.073485
90	IGAR 17	0.854873	0.831533	0.228767	0.71542
91	IMAS 15	0.99368	0.976539	0.393667	0.861793
92	IMAS 16	0.879559	0.539883	0.388389	0.662345
93	IMAS 17	0.77822	0.250272	0.536158	0.55021
94	INAF 15	0.953034	0.87847	0.647527	0.863794
95	INAF 16	11.08141	25.19218	0.029147	13.49204
96	INAF 17	12.60831	34.73657	0.026491	17.3872
97	INAI 15	0.91617	0.535007	0.870165	0.778621
98	INAI 16	0.959913	0.791959	0.764711	0.86253
99	INAI 17	0.968775	0.863362	0.735191	0.884305
100	INCI 15	0.41706	0.358426	0.813121	0.48065
101	INCI 16	0.304145	0.228134	2.090001	0.654072
102	INCI 17	0.359693	0.275216	1.683343	0.609614
103	INDF 15	1.025232	1.053734	0.363499	0.895683
104	INDF 16	1.312061	1.583584	0.290094	1.188314
105	INDF 17	1.20618	1.431869	0.344379	1.100726
106	INDS 15	0.338528	0.119689	3.449898	0.919191
107	INDS 16	0.379761	0.257034	1.447107	0.562968
108	INDS 17	0.458665	0.385522	1.109388	0.570923
109	INTP 15	3.110048	3.443539	0.165896	2.603003
110	INTP 16	2.013299	2.168827	0.254606	1.695759
111	INTP 17	2.948657	3.290428	0.157821	2.47662
112	JECC 15	0.879514	0.554976	1.27173	0.853087
113	JECC 16	1.037109	1.125239	0.625376	0.98012
114	JECC 17	1.084669	1.29821	0.651637	1.065277
115	JPFA 15	1.037696	1.10587	0.546748	0.95736
116	JPFA 16	1.373995	1.768143	0.353385	1.291673
117	JPFA 17	1.237393	1.511083	0.39136	1.151358
118	KAEF 15	1.492729	1.908902	0.347361	1.391569

119	KAEF 16	3.818844	6.724246	0.10716	4.013305
120	KAEF 17	3.03789	5.829224	0.150716	3.367412
121	KBLI 15	0.64525	0.464161	0.831962	0.623747
122	KBLI 16	0.884928	0.837023	0.432059	0.773652
123	KBLI 17	0.973567	0.955414	0.521743	0.872493
124	KBLM 15	0.772863	0.498659	1.785386	0.893726
125	KBLM 16	0.918861	0.838284	0.859729	0.879397
126	KBLM 17	0.61416	0.398572	2.099257	0.854034
127	KBRI 15	0.940345	0.833375	1.166958	0.952096
128	KBRI 16	1.012061	1.036363	1.321425	1.08525
129	KBRI 17	1.120675	1.482285	1.068631	1.231052
130	KDSI 15	0.743805	0.204145	1.656534	0.75463
131	KDSI 16	0.756596	0.337674	1.345186	0.739786
132	KDSI 18	0.802159	0.458768	1.235523	0.778057
133	KIAS 15	0.774512	0.740904	0.968068	0.803927
134	KIAS 16	0.82486	0.785727	0.965957	0.841393
135	KIAS 17	1.037441	1.046386	0.736579	0.977193
136	KICI 15	0.560114	0.369498	0.789829	0.544455
137	KICI 16	0.600243	0.372093	0.675842	0.539593
138	KICI 17	0.703494	0.515803	0.486353	0.594877
139	KLBF 15	4.718981	5.656736	0.063244	4.054848
140	KLBF 16	4.845511	5.697729	0.063755	4.126188
141	KLBF 17	4.931378	5.701639	0.067027	4.167196
142	LMPI 15	0.637811	0.284046	1.693715	0.741101
143	LMPI 16	0.663655	0.333119	1.50357	0.729332
144	LMPI 17	0.750963	0.447627	0.94708	0.690424
145	LMSH 15	0.572135	0.490924	0.424278	0.513807
146	LMSH 16	0.627361	0.482799	0.928324	0.642131
147	LMSH 17	0.576938	0.473994	0.775113	0.584062
148	LPIN 15	0.992988	0.980494	0.491012	0.883269
149	LPIN 16	1.132168	2.224053	0.490437	1.363581
150	LPIN 17	1.515878	406.6166	0.387128	137.1871
151	MAIN 15	1.95793	2.204654	0.423055	1.718038
152	MAIN 16	1.297884	1.620362	0.529668	1.244577
153	MAIN17	1.225474	1.539742	0.652497	1.210456
154	MBTO 15	0.561698	0.344991	0.674383	0.512683
155	MBTO 16	0.657774	0.448941	0.470856	0.548417
156	MBTO 17	0.65633	0.349976	0.58085	0.537683
157	MERK 15	4.992315	6.409555	0.036076	4.425873
158	MERK 16	5.757038	7.073607	0.031231	4.995041
159	MERK 17	4.769233	6.187473	0.04612	4.252135

160	MLBI 15	8.859151	22.54123	0.072777	11.60229
161	MLBI 16	11.52141	30.16822	0.051356	15.36602
162	MLBI 17	12.05476	27.05708	0.047112	14.56365
163	MLIA 15	0.853721	0.065254	1.276182	0.678007
164	MLIA 16	0.80228	0.053311	1.390272	0.674616
165	MLIA 17	0.67835	0.049021	1.882198	0.720291
166	MYOR 15	2.946901	5.251287	0.124551	3.126683
167	MYOR 16	4.010219	7.208736	0.080509	4.257183
168	MYOR 17	2.972782	5.001133	0.100049	3.049365
169	MYRX 15	1.411349	1.539991	0.000188	1.157849
170	MYRX 16	1.88928	2.24363	0.000228	1.611039
171	MYRX 17	1.199186	1.286332	0.000464	0.976424
172	PRAS 15	0.586785	0.121606	3.53412	1.050319
173	PRAS 16	0.640562	0.171962	2.634758	0.902576
174	PRAS 17	0.661412	0.227999	2.333855	0.867591
175	PSDN 15	0.760416	0.541693	1.223452	0.784377
176	PSDN 16	0.840006	0.626795	1.28571	0.862172
177	PSDN 17	1.10013	1.230922	0.633306	1.045872
178	RICY 15	0.751292	0.255145	1.905085	0.827392
179	RICY 16	0.756627	0.239681	2.248868	0.896899
180	RICY 17	0.757018	0.223816	2.012639	0.842093
181	RMBA 15				
182	RMBA 16	1.607019	1.866132	0.246087	1.40785
183	RMBA 17	1.459648	1.725424	0.314308	1.308037
184	ROTI 15	2.926884	5.387564	0.242038	3.188009
185	ROTI 16	3.279833	5.613609	0.199096	3.415157
186	ROTI 17	1.796965	2.288541	0.278203	1.642606
187	SCCO 15	0.915099	0.835714	0.398756	0.779919
188	SCCO 16	1.114824	1.231665	0.2108	0.963977
189	SCCO 17	0.782911	0.679814	0.895334	0.771956
190	SIPD 15	1.028872	1.088348	0.684611	0.976454
191	SIPD 16	0.909536	0.796785	0.663321	0.819949
192	SIPD 17	1.20273	1.573802	0.564905	1.193137
193	SMGR 15	1.695514	1.967029	0.433254	1.521249
194	SMGR 16	1.539204	1.779976	0.514777	1.404623
195	SMGR 17	1.577634	1.929168	0.47532	1.46384
196	SMSM 15	3.43786	4.758367	0.101272	3.179453
197	SMSM 16	2.801713	3.571433	0.113271	2.494776
198	SMSM 17	3.20971	3.953129	0.092164	2.803741
199	SPMA 15	0.723864	0.198226	1.86149	0.786671
200	SPMA 16	0.685267	0.370359	1.229722	0.694074

201	SPMA 17	0.667274	0.382434	2.005928	0.853128
202	SRSN 15	0.931927	0.885088	0.378835	0.79994
203	SRSN 16	0.859089	0.748656	0.64772	0.777605
204	SRSN 17	0.824574	0.72442	0.622804	0.748556
205	SSTM 15	0.746214	0.249464	1.660015	0.77166
206	SSTM 16	1.244038	1.602768	0.576753	1.22411
207	SSTM 17	1.383913	2.094359	0.447122	1.425327
208	TCID 15	1.769767	1.934606	0.260752	1.507839
209	TCID 16	1.33416	1.409484	0.347457	1.152003
210	TCID 17	1.737049	1.936739	0.251028	1.491648
211	TOTO 15	3.328658	4.808712	0.115752	3.149779
212	TOTO 16	2.400569	3.37256	0.157237	2.255065
213	TOTO 17	1.890421	2.485878	0.169066	1.728324
214	TRST 15	0.705673	0.495043	1.401088	0.781201
215	TRST 16	0.684127	0.462101	1.509954	0.783247
216	TRST 17	0.761106	0.596972	1.27031	0.813087
217	TSPC 15	1.562929	1.815712	0.198935	1.360993
218	TSPC 16	1.642249	1.912509	0.199373	1.429593
219	TSPC 17	1.405922	1.593858	0.234807	1.222778
220	ULTJ 15	3.428153	4.072612	0.100286	2.94477
221	ULTJ 16	3.290273	3.782538	0.078031	2.780137
222	ULTJ 17	3.072722	3.554457	0.088401	2.606968
223	UNIT 15	0.515005	0.080729	13.81501	3.165279
224	UNIT 16	0.499061	0.111298	9.756203	2.315035
225	UNIT 17	0.465138	0.070134	15.46907	3.486791
226	UNVR 15	18.64037	58.4856	0.028687	28.09556
227	UNVR 16	18.39759	62.93452	0.030972	29.47834
228	UNVR 17	23.28626	82.45061	0.024367	38.2453
229	VOKS 15	1.198435	1.598142	0.334871	1.150993
230	VOKS 16	1.328824	1.819898	0.236075	1.263855
231	VOKS 17	1.22862	1.592572	0.229531	1.140692
232	YPAS 15	2.375408	3.553192	0.288346	2.331798
233	YPAS 16	2.495476	3.951522	0.265729	2.515225
234	YPAS 17	2.704955	5.072035	0.222661	2.977258

Lampiran 4: Hasil Communalities**Tabel 4.2****Communalities**

	Initial	Extraction
mbva	1.000	.631
mbve	1.000	.466
ppemva	1.000	.292

Extraction Method: Principal
Component Analysis.

Lampiran 5: Hasil Analisis Deskriptif

Tabel 4.3

	NP?	SM?	TA?	SZ?	IOS?
Mean	2.931806	0.434043	0.382781	12.30994	2.039882
Median	1.046856	0.422643	0.340509	12.28614	1.035193
Maximum	62.93452	1.239312	0.93559	14.3142	29.47834
Minimum	0.01747	0.036916	0.000244	10.17831	0.148534
Std. Dev.	7.093409	0.202167	0.202922	0.773646	3.488111
Skewness	5.990713	0.296887	0.359562	0.288522	5.312822
Kurtosis	44.217	2.991484	2.607123	2.933815	35.88515
Jarque-Bera	17195.69	3.291308	6.267255	3.148701	11147.15
Probability	0	0.192886	0.04356	0.207142	0
Sum	656.7246	97.22555	85.743	2757.426	456.9336
Sum Sq. Dev.	11220.57	9.11435	9.18252	133.4719	2713.223
Observations	224	224	224	224	224
Cross sections	76	76	76	76	76

Lampiran 6: Hasil Uji Chow

Tabel 4.4

Redundant Fixed Effects Tests

Pool: BARAKALLAH

Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	20.06839	-75,144	0
Cross-section Chi-square	546.1545	75	0

Cross-section fixed effects test equation:

Dependent Variable: NP?

Method: Panel Least Squares

Date: 03/27/19 Time: 17:06

Sample: 2015 2017

Included observations: 3

Cross-sections included: 76

Total pool (unbalanced) observations: 224

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.333623	1.123132	0.297047	0.7667
SM?	0.93475	0.352745	2.64993	0.0086
TA?	-0.4995	0.349003	-1.431212	0.1538
SZ?	-0.14063	0.091516	-1.536697	0.1258
IOS?	2.017196	0.020246	99.63542	0
R-squared	0.980069	Mean dependent var	2.931806	
Adjusted R-squared	0.979705	S.D. dependent var	7.093409	
S.E. of regression	1.010524	Akaike info criterion	2.880883	
Sum squared resid	223.6336	Schwarz criterion	2.957036	
Log likelihood	-317.659	Hannan-Quinn criter.	2.911622	
F-statistic	2692.27	Durbin-Watson stat	0.300626	
Prob(F-statistic)	0			

Lampiran 7: Hasil Uji Hausman

Tabel 4.5

Correlated Random Effects - Hausman Test

Pool: BARAKALLAH

Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	5.836103	4	0.2117

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
SM?	0.048695	0.392214	0.069713	0.1932
TA?	-0.22011	-0.34317	0.095225	0.69
SZ?	-0.07933	-0.07639	0.070418	0.9912
IOS?	1.96872	2.004762	0.000345	0.0522

Cross-section random effects test equation:

Dependent Variable: NP?

Method: Panel Least Squares

Date: 03/27/19 Time: 17:11

Sample: 2015 2017

Included observations: 3

Cross-sections included: 76

Total pool (unbalanced) observations: 224

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.04451	3.67081	-0.012126	0.9903
SM?	0.048695	0.446869	0.108968	0.9134
TA?	-0.22011	0.48948	-0.449673	0.6536
SZ?	-0.07933	0.296529	-0.267521	0.7895
IOS?	1.96872	0.027977	70.36914	0

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.99826	Mean dependent var	2.931806
Adjusted R-squared	0.997305	S.D. dependent var	7.093409
S.E. of regression	0.368249	Akaike info criterion	1.112336
Sum squared resid	19.52742	Schwarz criterion	2.330781
Log likelihood	-44.5817	Hannan-Quinn criter.	1.60416
F-statistic	1045.56	Durbin-Watson stat	3.19638
Prob(F-statistic)	0		

Lampiran 8: Hasil Regresi Linier Berganda

Tabel 4.6

Dependent Variable: NP?
 Method: Pooled EGLS (Cross-section random effects)
 Date: 03/27/19 Time: 17:27
 Sample: 2015 2017
 Included observations: 3
 Cross-sections included: 76
 Total pool (unbalanced) observations: 224
 Swamy and Arora estimator of component variances
 Cross sections without valid observations dropped

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.23362	1.633326	-0.143032578	0.886396
SM?	0.392214	0.360527	1.087890994	0.277839
TA?	-0.34317	0.379954	-0.903187641	0.367419
SZ?	-0.07639	0.13233	-0.577295308	0.564333
IOS?	2.004762	0.020931	95.77758007	0.000000
Random Effects (Cross)				
_ADES--C	0.234512			
_AISA--C	0.238106			
_AKKU--C	0.552595			
_AKPI--C	0.045901			
_ALDO--C	0.208868			
_ALKA--C	0.237091			
_ALMI--C	-0.89179			
_AMFG--C	0.378067			
_APLI--C	0.169275			
_ARNA--C	-0.08455			
_ASII--C	0.36287			
_AUTO--C	0.489151			
_BRNA--C	0.195265			
_BTON--C	0.533166			
_BUDI--C	-0.13927			
_CEKA--C	0.30732			
_CPIN--C	-0.305			
_DLTA--C	-0.76055			
_DPNS--C	0.637904			

_DVLA--C	0.218287
_EKAD--C	-0.12742
_FPNI--C	0.154777
_GDST--C	0.222265
_GGRM--C	0.064398
_HDTX--C	0.623799
_HMSP--C	-4.5426
_ICBP--C	-0.41036
_IGAR--C	0.451167
_IMAS--C	0.206346
_INAF--C	0.078784
_INAI--C	-0.05031
_INCI--C	0.299941
_INDF--C	0.414358
_INDS--C	0.159409
_INTP--C	-0.19935
_JECC--C	0.041846
_JPFA--C	0.346298
_KAEF--C	0.317147
_KBLI--C	0.380822
_KBLM--C	-0.04852
_KBRI--C	0.04768
_KDSI--C	-0.14351
_KIAS--C	0.39821
_KICI--C	0.332196
_KLBF--C	-1.22561
_LMPI--C	-0.0564
_LMSH--C	0.418259
_LPIN--C	0.311157
_MAIN--C	-0.06755
_MBTO--C	0.351348
_MERK--C	-1.39428
_MLBI--C	-0.02259
_MLIA--C	-0.14895
_MYOR--C	-0.07009
_MYRX--C	0.18757
_PRAS--C	-0.58463
_PSDN--C	0.084247
_RICY--C	-0.46767
_RMBA--C	0.288259
_ROTI--C	0.103674
_SCCO--C	0.326188

_SIPD--C	0.206411
_SMGR--C	0.465845
_SMSM--C	-0.38139
_SPMA--C	-0.05009
_SRSN--C	0.285059
_SSTM--C	0.065625
_TCID--C	0.226127
_TOTO--C	-0.07429
_TRST--C	0.149277
_TSPC--C	0.27247
_ULTJ--C	-0.51799
_UNIT--C	-4.54035
_UNVR--C	3.895286
_VOKS--C	0.265626
_YPAS--C	0.054875

Effects Specification

	S.D.	Rho
Cross-section		
random	0.960174565	0.871771
Idiosyncratic		
random	0.368248673	0.128229

Weighted Statistics

R-squared	0.977304	Mean dependent var	0.659908
Adjusted R-squared	0.97689	S.D. dependent var	2.45428
S.E. of regression	0.372016	Sum squared resid	30.30873
F-statistic	2357.591	Durbin-Watson stat	2.139762
Prob(F-statistic)	1.02E-178		

Unweighted Statistics

R-squared	0.979787	Mean dependent var	2.931806
Sum squared resid	226.8013	Durbin-Watson stat	0.285948

Lampiran 9: Uji Determinasi R²

Tabel 4.7

Dependent Variable: NP?
 Method: Pooled EGLS (Cross-section random effects)
 Date: 03/27/19 Time: 17:27
 Sample: 2015 2017
 Included observations: 3
 Cross-sections included: 76
 Total pool (unbalanced) observations: 224
 Swamy and Arora estimator of component variances
 Cross sections without valid observations dropped

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.23362	1.633326	-0.143032578	0.886396
SM?	0.392214	0.360527	1.087890994	0.277839
TA?	-0.34317	0.379954	-0.903187641	0.367419
SZ?	-0.07639	0.13233	-0.577295308	0.564333
IOS?	2.004762	0.020931	95.77758007	0.000000
Random Effects (Cross)				
_ADES--C	0.234512			
_AISA--C	0.238106			
_AKKU--C	0.552595			
_AKPI--C	0.045901			
_ALDO--C	0.208868			
_ALKA--C	0.237091			
_ALMI--C	-0.89179			
_AMFG--C	0.378067			
_APLI--C	0.169275			
_ARNA--C	-0.08455			
_ASII--C	0.36287			
_AUTO--C	0.489151			
_BRNA--C	0.195265			
_BTON--C	0.533166			
_BUDI--C	-0.13927			
_CEKA--C	0.30732			
_CPIN--C	-0.305			
_DLTA--C	-0.76055			
_DPNS--C	0.637904			
_DVLA--C	0.218287			

_EKAD--C	-0.12742
_FPNI--C	0.154777
_GDST--C	0.222265
_GGRM--C	0.064398
_HDTX--C	0.623799
_HMSP--C	-4.5426
_ICBP--C	-0.41036
_IGAR--C	0.451167
_IMAS--C	0.206346
_INAF--C	0.078784
_INAI--C	-0.05031
_INCI--C	0.299941
_INDF--C	0.414358
_INDS--C	0.159409
_INTP--C	-0.19935
_JECC--C	0.041846
_JPFA--C	0.346298
_KAEF--C	0.317147
_KBLI--C	0.380822
_KBLM--C	-0.04852
_KBRI--C	0.04768
_KDSI--C	-0.14351
_KIAS--C	0.39821
_KICI--C	0.332196
_KLBF--C	-1.22561
_LMPI--C	-0.0564
_LMSH--C	0.418259
_LPIN--C	0.311157
_MAIN--C	-0.06755
_MBTO--C	0.351348
_MERK--C	-1.39428
_MLBI--C	-0.02259
_MLIA--C	-0.14895
_MYOR--C	-0.07009
_MYRX--C	0.18757
_PRAS--C	-0.58463
_PSDN--C	0.084247
_RICY--C	-0.46767
_RMBA--C	0.288259
_ROTI--C	0.103674
_SCCO--C	0.326188
_SIPD--C	0.206411

_SMGR--C	0.465845
_SMSM--C	-0.38139
_SPMA--C	-0.05009
_SRSN--C	0.285059
_SSTM--C	0.065625
_TCID--C	0.226127
_TOTO--C	-0.07429
_TRST--C	0.149277
_TSPC--C	0.27247
_ULTJ--C	-0.51799
_UNIT--C	-4.54035
_UNVR--C	3.895286
_VOKS--C	0.265626
_YPAS--C	0.054875

Effects Specification

	S.D.	Rho
Cross-section random	0.960174565	0.871771
Idiosyncratic random	0.368248673	0.128229

Weighted Statistics

R-squared	0.977304	Mean dependent var	0.659908
Adjusted R-squared	0.97689	S.D. dependent var	2.45428
S.E. of regression	0.372016	Sum squared resid	30.30873
F-statistic	2357.591	Durbin-Watson stat	2.139762
Prob(F-statistic)	1.02E-178		

Unweighted Statistics

R-squared	0.979787	Mean dependent var	2.931806
Sum squared resid	226.8013	Durbin-Watson stat	0.285948

Lampiran 10: Uji F

Tabel 4.8

Dependent Variable: NP?
 Method: Pooled EGLS (Cross-section random effects)
 Date: 03/27/19 Time: 17:27
 Sample: 2015 2017
 Included observations: 3
 Cross-sections included: 76
 Total pool (unbalanced) observations: 224
 Swamy and Arora estimator of component variances
 Cross sections without valid observations dropped

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.23362	1.633326	-0.143032578	0.886396
SM?	0.392214	0.360527	1.087890994	0.277839
TA?	-0.34317	0.379954	-0.903187641	0.367419
SZ?	-0.07639	0.13233	-0.577295308	0.564333
IOS?	2.004762	0.020931	95.77758007	0.000000
Random Effects (Cross)				
_ADES--C	0.234512			
_AISA--C	0.238106			
_AKKU--C	0.552595			
_AKPI--C	0.045901			
_ALDO--C	0.208868			
_ALKA--C	0.237091			
_ALMI--C	-0.89179			
_AMFG--C	0.378067			
_APLI--C	0.169275			
_ARNA--C	-0.08455			
_ASII--C	0.36287			
_AUTO--C	0.489151			
_BRNA--C	0.195265			
_BTON--C	0.533166			
_BUDI--C	-0.13927			
_CEKA--C	0.30732			
_CPIN--C	-0.305			
_DLTA--C	-0.76055			
_DPNS--C	0.637904			
_DVLA--C	0.218287			
_EKAD--C	-0.12742			

_FPNI--C	0.154777
_GDST--C	0.222265
_GGRM--C	0.064398
_HDTX--C	0.623799
_HMSP--C	-4.5426
_ICBP--C	-0.41036
_IGAR--C	0.451167
_IMAS--C	0.206346
_INAF--C	0.078784
_INAI--C	-0.05031
_INCI--C	0.299941
_INDF--C	0.414358
_INDS--C	0.159409
_INTP--C	-0.19935
_JECC--C	0.041846
_JPFA--C	0.346298
_KAEF--C	0.317147
_KBLI--C	0.380822
_KBLM--C	-0.04852
_KBRI--C	0.04768
_KDSI--C	-0.14351
_KIAS--C	0.39821
_KICI--C	0.332196
_KLBF--C	-1.22561
_LMPI--C	-0.0564
_LMSH--C	0.418259
_LPIN--C	0.311157
_MAIN--C	-0.06755
_MBTO--C	0.351348
_MERK--C	-1.39428
_MLBI--C	-0.02259
_MLIA--C	-0.14895
_MYOR--C	-0.07009
_MYRX--C	0.18757
_PRAS--C	-0.58463
_PSDN--C	0.084247
_RICY--C	-0.46767
_RMBA--C	0.288259
_ROTI--C	0.103674
_SCCO--C	0.326188
_SIPD--C	0.206411
_SMGR--C	0.465845

_SMSM--C	-0.38139
_SPMA--C	-0.05009
_SRSN--C	0.285059
_SSTM--C	0.065625
_TCID--C	0.226127
_TOTO--C	-0.07429
_TRST--C	0.149277
_TSPC--C	0.27247
_ULTJ--C	-0.51799
_UNIT--C	-4.54035
_UNVR--C	3.895286
_VOKS--C	0.265626
_YPAS--C	0.054875

Effects Specification			
		S.D.	Rho
Cross-section			
random		0.960174565	0.871771
Idiosyncratic			
random		0.368248673	0.128229
Weighted Statistics			
R-squared	0.977304	Mean dependent var	0.659908
Adjusted R-squared	0.97689	S.D. dependent var	2.45428
S.E. of regression	0.372016	Sum squared resid	30.30873
F-statistic	2357.591	Durbin-Watson stat	2.139762
Prob(F-statistic)	1.02E-178		
Unweighted Statistics			
R-squared	0.979787	Mean dependent var	2.931806
Sum squared resid	226.8013	Durbin-Watson stat	0.285948

Lampiran 11: Hasil Uji T

Tabel 4.9

Dependent Variable: NP?
 Method: Pooled EGLS (Cross-section random effects)
 Date: 03/27/19 Time: 17:27
 Sample: 2015 2017
 Included observations: 3
 Cross-sections included: 76
 Total pool (unbalanced) observations: 224
 Swamy and Arora estimator of component variances
 Cross sections without valid observations dropped

Variable	Coefficient	Std. Error	t-Statistic	Prob.
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_APLI--C	0.169275			
_ARNA--C	-0.08455			
_ASII--C	0.36287			
_AUTO--C	0.489151			
_BRNA--C	0.195265			
_BTON--C	0.533166			
_BUDI--C	-0.13927			
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_CPIN--C	-0.305			
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_DPNS--C	0.637904			
_DVLA--C	0.218287			
_EKAD--C	-0.12742			

_FPNI--C	0.154777
_GDST--C	0.222265
_GGRM--C	0.064398
_HDTX--C	0.623799
_HMSP--C	-4.5426
_ICBP--C	-0.41036
_IGAR--C	0.451167
_IMAS--C	0.206346
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_INAI--C	-0.05031
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_INDF--C	0.414358
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_JECC--C	0.041846
_JPFA--C	0.346298
_KAEF--C	0.317147
_KBLI--C	0.380822
_KBLM--C	-0.04852
_KBRI--C	0.04768
_KDSI--C	-0.14351
_KIAS--C	0.39821
_KICI--C	0.332196
_KLBF--C	-1.22561
_LMPI--C	-0.0564
_LMSH--C	0.418259
_LPIN--C	0.311157
_MAIN--C	-0.06755
_MBTO--C	0.351348
_MERK--C	-1.39428
_MLBI--C	-0.02259
_MLIA--C	-0.14895
_MYOR--C	-0.07009
_MYRX--C	0.18757
_PRAS--C	-0.58463
_PSDN--C	0.084247
_RICY--C	-0.46767
_RMBA--C	0.288259
_ROTI--C	0.103674
_SCCO--C	0.326188
_SIPD--C	0.206411
_SMGR--C	0.465845

_SMSM--C	-0.38139
_SPMA--C	-0.05009
_SRSN--C	0.285059
_SSTM--C	0.065625
_TCID--C	0.226127
_TOTO--C	-0.07429
_TRST--C	0.149277
_TSPC--C	0.27247
_ULTJ--C	-0.51799
_UNIT--C	-4.54035
_UNVR--C	3.895286
_VOKS--C	0.265626
_YPAS--C	0.054875

Effects Specification

	S.D.	Rho
Cross-section		
random	0.960174565	0.871771
Idiosyncratic		
random	0.368248673	0.128229

Weighted Statistics

R-squared	0.977304	Mean dependent var	0.659908
Adjusted R-squared	0.97689	S.D. dependent var	2.45428
S.E. of regression	0.372016	Sum squared resid	30.30873
F-statistic	2357.591	Durbin-Watson stat	2.139762
Prob(F-statistic)	1.02E-178		

Unweighted Statistics

R-squared	0.979787	Mean dependent var	2.931806
Sum squared resid	226.8013	Durbin-Watson stat	0.285948



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UNIVERSITAS MUHAMMADIYAH YOGYAKARTA
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NIM : 20150410287
Prodi : Manajemen
Judul : PENGARUH *TANGIBILITY ASSETS*, *SIZE*, *INVESTMENT OPPORTUNITY SET (IOS)*, DAN STRUKTUR MODAL TERHADAP NILAI PERUSAHAAN

Dosen Pembimbing : Wihandaru SP. Drs., M.S

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