LAMPIRAN

Lampiran 1 : Daftar Perusahaan Manufaktur yang Menjadi Sample Penelitian

NO	KODE	NAMA PERUSAHAAN
1	AISA	Tiga Pilar Sejahtera Food TBK
2	AKPI	Argha Karya Prima Industry Tbk
3	ALDO	Alkindo Naratama Tbk
4	ALMI	Alumindo Light Metal Industry Tbk
5	AMFG	Asahimas Flat Glass Tbk
6	ARNA	Arwana Citra Mulia Tbk
7	ASII	Astra Internasional Tbk
8	AUTO	Astra Auto Part Tbk
9	BATA	Sepatu Bata Tbk
10	BELL	Trisula Textile Industries Tbk
11	BOLT	Garuda Metalindo Tbk
12	BRNA	Berlina Tbk
13	BUDI	Budi starch & Sweetener Tbk
14	CEKA	Wilmar Cahaya Indonesia Tbk
15	CINT	Chitose Internasional Tbk
16	CPIN	Charoen pokphand Indonesia Tbk
17	DLTA	Delta Djakarta Tbk
18	DPNS	Duta Pertiwi Nusantara
19	DVLA	Darya Varia Laboratoria Tbk
20	EKAD	Ekadharma International Tbk
21	FASW	Fajar Surya Wises Tbk
22	GGRM	Gudang Garam Tbk
23	GJTL	Gajah Tunggal Tbk
24	HMSP	Hanjaya Mandala Smpoerna Tbk
25	ICBP	Indofood CBP Sukses Makmur Tbk
26	IGAR	Champion Pasific Indonesia Tbk
27	IMAS	Indomobil Sukses Internasional Tbk
28	IMPC	Impack Pratama Industry Tbk
29	INAI	Indal Aluminium Industry Tbk
30	INDF	Indofood Sukses Makmur Tbk
31	INDS	Indospring Tbk
32	INTP	Indocement Tunggal Prakasa Tbk
33	ISSP	Steel Pipe Industry Tbk
34	JECC	Jembo Cable Company Tbk
35	JPFA	Japfa Comfeed Indonesia Tbk

36	KAEF	Kimia Farma Tbk
37	KBLI	KMI Wire and Cable Tbk
38	KBLM	Kabelindo Murni Tbk
39	KIAS	Keramik Indonesia Assosiasi Tbk
40	KLBF	Kalbe Farma Tbk
41	KMTR	Kirana Megatara Tbk
42	KRAH	Grand Kartech Tbk
43	LION	Lion Metal Works Tbk
44	LMSH	Lionmesh Prima Tbk
45	MAIN	Malindo Feedmil Tbk
46	MDKI	Emdeki Utama Tbk
47	MERK	Merck Tbk
48	MYOR	Mayora Indah Tbk
49	PICO	Pelangi Indah Canindo Tbk
50	PYFA	Pyridam Farma Tbk
51	RICY	Ricky Putra Globalindo Tbk
52	ROTI	Nippon Indosari Corporindo Tbk
53	SCCO	Supreme Cable Manufacturing and Commerce Tbk
54	SIDO	Industri Jamu dan Farmasi Sido Muncul Tbk
55	SKBM	Sekar Bumi Tbk
56	SKLT	Sekar Laut Tbk
57	SMBR	Semen Baturaja (Persero) Tbk
58	SMCB	Holcim Indonesia Tbk
59	SMGR	Semen Gresik Tbk
60	SMSM	Selamat Sempurna Tbk
61	TALF	Tunas Alfin Tbk
62	TCID	Mandom Indonesia Tbk
63	TOTO	Surya Toto Indonesia Tbk
64	TRIS	Trisula International Tbk
65	TRST	Trias Sentosa Tbk
66	TSPC	Tempo Scan Pasific Tbk
67	ULTJ	Ultrajaya Milk Industry and Trading Comany Tbk
68	VOKS	Voksel Electric Tbk
69	WIIM	Wismilak Inti Makmur Tbk
70	WTON	Wijaya Karya Beton

Lampiran 2 : Tabulasi Data Perhitungan Variabel-Variabel

NO	Kode	Tahun	PBV	SIZE	ROA	DER	SG	DPR
1	AISA	2013	1.77539	29.24462	0.06906	1.13038	0.47645	0.06751
2	AKPI	2014	0.54487	28.43170	0.01558	1.14998	0.16953	0.30003
3	AKPI	2015	0.53721	28.68990	0.00959	1.60313	0.03705	0.17718
4	AKPI	2016	0.54641	28.59263	0.02003	1.33556	0.01475	0.10517
5	ALDO	2014	2.53571	26.60048	0.05903	1.23817	0.23673	0.03917
6	ALMI	2014	0.25753	28.79805	0.00061	4.01133	0.16187	6.32131
7	AMFG	2013	1.10043	28.89498	0.09560	0.28205	0.12570	0.10261
8	AMFG	2014	1.09705	28.99670	0.11705	0.23040	0.14168	0.07570
9	AMFG	2016	0.80789	29.33666	0.04731	0.52945	0.01584	0.13331
10	AMFG	2017	0.81324	29.46645	0.00615	0.76614	0.04342	0.90020
11	ARNA	2013	3.70607	28.53602	0.08724	0.52180	0.16438	0.14269
12	ARNA	2014	7.00157	27.86148	0.20780	0.38033	0.13552	0.45064
13	ARNA	2016	4.02657	28.06489	0.05921	0.62771	0.17033	0.40156
14	ARNA	2017	1.56786	28.10187	0.07630	0.35715	0.14617	0.30043
15	ASII	2013	2.59246	32.99697	0.10419	1.01524	0.03099	0.44975
16	AUTO	2013	1.84041	30.16612	0.08385	0.32001	0.29290	0.49654
17	AUTO	2014	1.99702	30.29692	0.06651	0.41872	0.14515	0.43087
18	AUTO	2016	0.93773	30.31288	0.03308	0.38682	0.09238	0.25922
19	BATA	2014	3.34758	27.37599	0.09134	0.80579	0.11775	0.54420
20	BATA	2015	2.13821	27.40193	0.16286	0.45336	0.01995	0.05641
21	BELL	2017	1.43267	26.86738	0.03209	0.93443	0.07201	0.01427
22	BOLT	2016	2.31691	27.56717	0.11564	0.15205	0.03528	0.54025
23	BRNA	2013	1.02638	27.74892	0.01086	2.67833	0.14817	1.29875
24	BUDI	2017	0.35398	28.70925	0.01554	1.46041	0.01744	0.24615
25	CEKA	2014	0.83015	27.88112	0.03193	1.38889	0.46210	0.72558
26	CEKA	2017	0.84996	27.96222	0.07713	0.54216	0.03455	0.83084
27	CINT	2015	1.07277	26.67080	0.09555	0.21498	0.10041	0.16404
28	CINT	2016	0.96805	26.71307	0.05163	0.22335	0.03869	0.38799
29	CINT	2017	0.87372	26.88990	0.06221	0.24669	0.14211	0.05302
30	CPIN	2013	5.56163	30.38609	0.16084	0.57395	0.20422	0.29830
31	CPIN	2014	5.66415	30.66897	0.08372	0.90641	0.13589	0.43186
32	CPIN	2015	3.39410	30.83721	0.07424	0.96514	0.03285	0.16106
33	CPIN	2016	0.00358	30.81758	0.09194	0.70973	0.27861	0.21369
34	CPIN	2017	3.13281	30.83062	0.10182	0.56167	0.29042	0.10412
35	DLTA	2013	8.99407	27.48835	0.31198	0.28155	0.16371	0.68079
36	DLTA	2014	8.16921	27.62294	0.29041	0.29756	0.05510	0.66705
37	DLTA	2016	3.95436	27.81150	0.21248	0.18316	0.10788	0.37751

38	DLTA	2017	3.21062	27.92432	0.20865	0.17140	0.00302	0.51513
39	DPNS	2014	0.49512	26.31752	0.05400	0.13891	0.01099	0.45611
40	DVLA	2013	2.69377	27.80502	0.10571	0.30103	0.01315	0.41845
41	DVLA	2014	1.96669	27.84310	0.06546	0.28450	0.00194	0.30446
42	DVLA	2015	0.46019	27.95040	0.07840	0.41372	0.18325	0.72399
43	DVLA	2016	1.82071	28.05718	0.09931	0.41848	0.11122	0.04579
44	DVLA	2017	1.96650	28.12626	0.09888	0.46993	0.08564	0.68778
45	EKAD	2013	1.14646	26.56275	0.11482	0.44548	0.08735	0.14170
46	EKAD	2015	0.95735	26.68862	0.12071	0.33474	0.00943	0.13369
47	EKAD	2016	0.69641	27.27792	0.12909	0.18666	0.06980	0.07705
48	EKAD	2017	0.73270	27.40383	0.09563	0.20209	0.13181	0.14673
49	FASW	2016	3.21657	29.78083	0.09064	1.71755	0.18442	0.07644
50	FASW	2017	4.06913	29.86852	0.06359	1.84945	0.24894	0.75684
51	GGRM	2013	2.74718	31.55833	0.08635	0.72592	0.13070	0.35112
52	GGRM	2014	3.51480	31.69526	0.09267	0.75212	0.17586	0.28530
53	GGRM	2015	2.78428	31.78215	0.10161	0.67085	0.07946	0.23854
54	GGRM	2016	3.10759	31.77339	0.10600	0.59113	0.08397	0.74972
55	GGRM	2017	3.82194	31.83212	0.11617	0.58245	0.09219	0.64506
56	GJTL	2014	0.82995	30.40629	0.01682	1.68128	0.05811	0.12913
57	GJTL	2016	0.63759	30.55943	0.03351	2.19720	0.05114	0.05561
58	HMSP	2014	4.25373	30.97673	0.35873	1.10256	0.07551	1.04613
59	ICBP	2013	4.48341	30.68820	0.10509	0.60319	0.15554	0.48525
60	ICBP	2014	5.07884	30.84630	0.10163	0.65627	0.19637	0.43761
61	ICBP	2015	4.79481	30.91045	0.11006	0.62084	0.05724	0.44283
62	ICBP	2016	5.40521	30.99493	0.12564	0.56220	0.08585	0.41107
63	ICBP	2017	5.10674	31.08480	0.11206	0.55575	0.03582	0.50687
64	IGAR	2013	2.64261	26.47503	0.11130	0.39427	0.15627	1.11013
65	IGAR	2014	1.16243	26.58090	0.15690	0.32812	0.14681	0.17709
66	IGAR	2016	1.35264	26.80883	0.15770	0.17583	0.17047	0.07014
67	IMAS	2013	2.03455	30.73628	0.02784	2.35067	0.01587	0.12911
68	IMPC	2014	4.53934	28.18301	0.16687	0.76326	0.13823	0.81091
69	IMPC	2017	3.86224	28.46161	0.03979	0.78017	0.05088	0.21176
70	INAI	2013	0.75239	27.36429	0.00655	5.06313	0.09963	1.57783
71	INAI	2014	0.76027	27.52264	0.02458	5.15242	0.45694	0.11489
72	INAI	2015	0.53500	27.91639	0.02151	4.54689	0.48338	0.38748
73	INDF	2013	1.51019	31.98892	0.04375	1.03509	0.15000	0.47543
74	INDF	2014	1.43755	32.08466	0.05988	1.08446	0.14330	0.24227
75	INDF	2015	1.05373	32.15098	0.04039	1.12959	0.00735	0.52074
76	INDF	2016	4.99549	30.99493	0.12564	0.56220	0.08585	0.41107
77	INDF	2017	1.43190	32.10767	0.05851	0.88079	0.05291	0.40104
78	INDS	2013	0.80119	28.41789	0.06720	0.25310	0.15265	1.01366

79	INDS	2014	0.93323	28.45637	0.05592	0.24851	0.09664	0.41126
80	INDS	2017	0.38552	28.52081	0.04668	0.13512	0.20216	0.28874
81	INTP	2013	3.20418	30.91220	0.18838	0.15796	0.08102	0.33050
82	INTP	2014	3.71319	30.99434	0.18259	0.16543	0.06982	0.62820
83	ISSP	2017	0.53118	29.46670	0.00138	1.20679	0.12384	1.22863
84	JECC	2013	2.91832	27.84599	0.01819	7.39644	0.20671	0.80449
85	JECC	2015	0.55504	27.93738	0.00181	2.69393	0.11408	3.68082
86	JECC	2016	1.12515	28.09300	0.08343	2.37461	0.22512	0.22836
87	JECC	2017	1.29830	28.28750	0.04323	2.52233	0.07201	1.08835
88	JPFA	2013	2.47956	30.33356	0.04295	1.84403	0.20072	0.33218
89	JPFA	2014	1.91446	30.38662	0.02447	1.97362	0.14229	0.27648
90	JPFA	2016	1.77130	30.58859	0.11280	1.05389	0.08154	0.07350
91	JPFA	2017	1.41478	30.67977	0.05253	1.15289	0.09383	0.51433
92	KAEF	2013	2.01733	28.53602	0.08724	0.52180	0.16438	0.14269
93	KAEF	2015	2.59491	28.80543	0.07817	0.73795	0.07506	0.18550
94	KAEF	2017	5.82922	29.43868	0.05441	1.36972	0.05437	0.16124
95	KBLI	2013	0.64177	27.92147	0.05500	0.50795	0.13160	0.43598
96	KBLI	2015	0.46416	28.07044	0.07435	0.51047	0.11659	0.13893
97	KBLI	2016	0.83702	28.25772	0.17865	0.41630	0.05641	0.08390
98	KBLI	2017	0.95541	28.73421	0.11911	0.68673	0.13317	0.11163
99	KBLM	2013	0.65622	27.20683	0.01173	1.42634	0.01234	0.47668
100	KBLM	2015	0.49866	27.20696	0.01950	1.20722	0.05239	0.43886
101	KBLM	2016	0.83828	27.18331	0.03324	0.99308	0.02036	0.15815
102	KIAS	2013	1.13038	28.45120	0.03319	0.10933	0.16740	0.04754
103	KLBF	2013	6.89343	30.05716	0.17414	0.33119	0.17349	0.48964
104	KLBF	2014	8.73763	30.15073	0.17071	0.26560	0.08539	0.37569
105	KLBF	2015	5.65675	30.24816	0.15024	0.25215	0.02988	0.43283
106	KLBF	2016	5.69774	30.35403	0.15440	0.22161	0.08312	0.37885
107	KLBF	2017	5.70165	30.44140	0.14764	0.19593	0.04170	0.42036
108	KMTR	2017	1.69733	28.89990	0.11898	1.24510	0.57410	0.94558
109	KRAH	2013	1.81777	26.52002	0.09648	1.12489	0.26277	0.53170
110	LION	2014	1.08958	27.12037	0.08166	0.35165	0.13171	0.42461
111	LION	2015	1.20055	27.18369	0.07198	0.40618	0.03079	0.45213
112	LMSH	2013	0.69522	25.67696	0.10150	0.28270	0.14852	0.10012
113	LMSH	2017	0.47399	25.80568	0.08046	0.24333	0.42137	0.07403
114	MAIN	2013	6.23969	21.51825	0.10912	1.56747	0.25183	0.25253
115	MAIN	2017	1.53974	29.03522	0.01196	1.39382	0.03889	1.74693
116	MDKI	2017	0.60205	27.48882	0.05430	0.13770	0.08291	0.78558
117	MERK	2013	8.26522	27.26997	0.25173	0.36064	0.28399	0.45580
118	MERK	2014	6.47293	27.29778	0.25324	0.29422	0.07131	0.77147
119	MERK	2015	6.40955	27.18730	0.22216	0.35499	0.13929	1.54000

120	MERK	2017	6.18747	27.46497	0.17081	0.37627	0.11774	0.85155
121	MYOR	2013	5.90365	29.90416	0.10900	1.46520	0.14340	0.16658
122	MYOR	2014	4.55838	29.96230	0.03982	1.50969	0.17900	0.50192
123	MYOR	2015	5.25129	30.05960	0.11022	1.18362	0.04585	0.11446
124	MYOR	2016	5.87048	30.18999	0.10746	1.06255	0.23829	0.19321
125	MYOR	2017	6.14121	30.33345	0.10934	1.02817	0.13443	0.28789
126	PICO	2017	0.46334	27.30285	0.02336	1.57519	0.05857	0.16891
127	PYFA	2017	0.88718	25.79571	0.04467	0.46708	0.02789	0.21771
128	RICY	2014	0.28174	27.78867	0.01291	1.95411	0.20449	0.16986
129	RICY	2016	0.23958	27.88464	0.01089	2.12409	0.09943	0.13718
130	RICY	2017	0.22372	27.94907	0.01205	2.19441	0.31020	0.11626
131	ROTI	2013	6.55759	28.23133	0.08669	1.31500	0.26427	0.23596
132	ROTI	2014	7.30177	28.39318	0.08800	1.23190	0.24891	0.08375
133	ROTI	2015	5.38745	28.62661	0.09997	1.27702	0.15649	0.10347
134	ROTI	2016	5.61350	28.70248	0.09583	1.02366	0.15977	0.19193
135	SCCO	2013	1.27834	28.19749	0.05957	1.49011	0.05875	0.48967
136	SCCO	2016	1.22549	28.52708	0.13902	1.00745	0.05931	0.13581
137	SCCO	2017	0.67819	29.02087	0.06719	0.47137	0.31428	0.22865
138	SIDO	2015	3.17514	28.65925	0.15646	0.07613	0.00939	0.82290
139	SKBM	2014	2.85752	27.19952	0.13720	1.04314	0.14202	0.13077
140	SKLT	2013	0.89032	26.43366	0.03788	1.16247	0.41154	0.18114
141	SKLT	2014	1.35114	26.52712	0.04970	1.16195	0.20170	0.16765
142	SKLT	2015	1.68091	26.65580	0.05321	1.48026	0.09346	0.17211
143	SKLT	2016	0.71838	27.06581	0.03633	0.91875	0.11910	0.20074
144	SKLT	2017	2.47038	27.17891	0.03610	1.06875	0.09635	0.13532
145	SMBR	2013	1.31597	28.62849	0.11514	0.09909	0.06462	0.19124
146	SMBR	2014	1.37939	28.70478	0.11220	0.07696	0.03963	0.23770
147	SMBR	2015	0.97064	28.81540	0.10836	0.10827	0.20276	0.23176
148	SMBR	2016	8.79502	29.10553	0.05930	0.39994	0.04213	0.34173
149	SMBR	2017	6.97934	29.25245	0.02898	0.48273	0.01886	0.44166
150	SMCB	2013	1.98714	30.33205	0.06393	0.69783	0.07493	0.68384
151	SMGR	2013	3.84934	31.05830	0.17388	0.41226	0.25018	0.40739
152	SMGR	2014	3.84325	31.16659	0.16243	0.37245	0.10146	0.43358
153	SMGR	2017	1.92917	31.52210	0.04173	0.60858	0.06426	0.88527
154	SMSM	2013	4.93332	28.16230	0.20621	0.68962	0.04569	0.24625
155	SMSM	2014	5.96286	28.19029	0.24033	0.52541	0.10537	0.34242
156	SMSM	2015	4.75809	28.42858	0.20779	0.54148	0.06459	0.15604
157	SMSM	2016	3.57016	28.44406	0.22273	0.42682	0.02745	0.41568
158	SMSM	2017	3.95318	28.52439	0.22731	0.33649	0.15976	0.32832
159	TALF	2016	0.75601	27.50509	0.03418	0.17260	0.19530	0.13473
160	TALF	2017	0.63594	27.54899	0.02330	0.20241	0.13464	0.18915

161	TCID	2013	2.02258	28.01353	0.10925	0.23919	0.09489	0.53938
162	TCID	2014	2.74537	28.24795	0.09406	0.44389	0.13822	0.42678
163	TCID	2015	1.93461	28.36440	0.26150	0.21414	0.00290	0.14402
164	TCID	2016	1.40948	28.41268	0.07417	0.22541	0.09153	0.50869
165	TCID	2017	1.62297	28.49045	0.07584	0.27093	0.07109	0.46022
166	TOTO	2013	3.68297	28.18845	0.13547	0.68607	0.08533	0.20940
167	TOTO	2015	6.06680	28.52283	0.11692	0.63558	0.10958	0.24313
168	TRIS	2013	1.41690	26.83031	0.10734	0.59050	0.19933	0.18684
169	TRIS	2015	0.95269	27.07650	0.06520	0.74463	0.15119	0.26518
170	TRIS	2016	1.01348	27.18427	0.03941	0.84550	0.04904	0.33172
171	TRST	2013	0.41060	28.81303	0.01011	0.90733	0.04309	0.85180
172	TRST	2017	0.44062	28.83487	0.01146	0.68706	0.04691	0.36754
173	TSPC	2013	3.78596	29.31889	0.11807	0.39995	0.03379	0.52855
174	TSPC	2015	1.81571	29.46914	0.08421	0.44905	0.08910	0.54420
175	TSPC	2016	1.91251	29.51594	0.08283	0.42080	0.11694	0.41247
176	TSPC	2017	1.59386	29.63721	0.07496	0.46298	0.04675	0.40370
177	ULTJ	2013	6.45001	28.66478	0.11564	0.39524	0.23146	0.08884
178	ULTJ	2016	3.78304	29.07540	0.16744	0.21494	0.06647	0.01151
179	ULTJ	2017	3.55493	29.27717	0.13721	0.23242	0.04131	0.10552
180	VOKS	2013	1.02292	28.30184	0.01999	2.25295	0.01073	1.06301
181	VOKS	2017	5.87006	28.37779	0.07876	1.59195	0.11668	0.10001
182	WIIM	2013	1.80060	27.83723	0.10767	0.57291	0.41907	0.05713
183	WIIM	2015	0.95681	27.92570	0.09763	0.42279	0.10706	0.21657
184	WTON	2016	2.88710	29.17053	0.06039	0.87206	0.31256	0.18538
185	WTON	2017	1.58582	29.58660	0.04817	1.57210	0.54011	0.24002

Lampiran 3 : Statistik Deskriptif

	PBV	SIZE	ROA	DER	SG	DPR
Mean	2.638321	28.72055	0.092956	0.893151	0.129911	0.431027
Median	1.820709	28.46161	0.084207	0.590501	0.107062	0.300000
Maximum	8.994068	32.99697	0.358734	7.396443	0.574099	6.320000
Minimum	0.003579	21.51825	0.000607	0.076125	0.001940	0.010000
Std. Dev.	2.144391	1.609741	0.064559	0.946476	0.106552	0.585392
Skewness	0.998111	-0.051755	1.162337	3.373267	1.728001	6.652961
Kurtosis	3.068215	4.231277	4.750080	18.80012	6.573384	61.57643
Jarque-Bera	30.75280	11.76875	65.26563	2275.188	190.4963	27813.56
Probability	0.000000	0.002783	0.000000	0.000000	0.000000	0.000000
Sum	488.0893	5313.301	17.19687	165.2329	24.03352	79.74000
Sum Sq. Dev.	846.1077	476.7929	0.766889	164.8303	2.089009	63.05390
Observations	185	185	185	185	185	185

Lampiran 4 : Uji Model (Uji *Fixed* dan Uji *Random*)

1. Uji *Fixed*

Redundant Fixed Effects Tests			
Pool: PANEL			
Test cross-section fixed effects			
Effects Test	Statistic	d.f.	Prob.
Cross-section F	3,109549	(69,110)	0.0000
Cross-section Chi-square	200,167507	69	0.0000

2. Uji *Random*

Correlated Random Effects - Hausman Test			
Pool: PANEL			
Test cross-section random effects			
Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	16,339376	5	0,0059

Lampiran 5 : Hasil Analisis Regresi Linier Berganda

Dependent Variable: PBV?
Method: Pooled Least Squares
Date: 03/01/19 Time: 06:18
Sample: 2013 2017
Included observations: 5
Cross-sections included: 70
Total pool (unbalanced) observations: 185

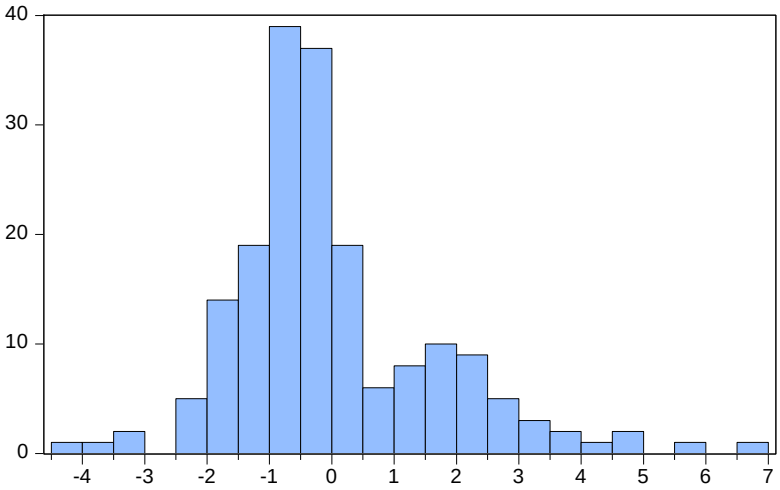
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	15.18819	6.789445	2.237030	0.0273
SIZE?	0.490870	0.231027	2.124732	0.0358
ROA?	9.913220	3.762067	2.635046	0.0096
DER?	0.624684	0.278737	2.241122	0.0270
SG?	-0.051773	1.406804	-0.036802	0.9707
DPR?	0.175077	0.366320	0.477935	0.6336

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.792747	Mean dependent var	2.638321
Adjusted R-squared	0.653323	S.D. dependent var	2.144391
S.E. of regression	1.262603	Akaike info criterion	3.595163
Sum squared resid	175.3582	Schwarz criterion	4.900712
Log likelihood	-257.5526	Hannan-Quinn criter.	4.124270
F-statistic	5.685848	Durbin-Watson stat	2.136199
Prob(F-statistic)	0.000000		

Lampiran 6 : Hasil Uji Asumsi Klasik Uji Normalitas



Series: Residuals	
Sample 1 350	
Observations 185	
Mean	-2.09e-15
Median	-0.400578
Maximum	6.914370
Minimum	-4.474444
Std. Dev.	1.676890
Skewness	1.052697
Kurtosis	5.057892
Jarque-Bera	66.81278
Probability	0.000000

Lampiran 7 : Hasil Uji Asumsi Klasik Uji Multikolenieritas

Variance Inflation Factors
Date: 03/01/19 Time: 06:30
Sample: 1 350
Included observations: 185

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	5.225668	334.4566	NA
SIZE	0.006146	325.5094	1.013868
ROA	4.651772	3.806771	1.234176
DER	0.025831	2.791817	1.472996
SG	1.532047	2.762091	1.107232
DPR	0.052192	1.759117	1.138520

Lampiran 8 : Hasil Uji Asumsi Klasik Heterokedastisitas

Heteroskedasticity Test: White

F-statistic	1.558463	Prob. F(20,164)	0.0688
Obs*R-squared	29.54519	Prob. Chi-Square(20)	0.0776
Scaled explained SS	56.12029	Prob. Chi-Square(20)	0.0000

R-squared	0.159704	Mean dependent var	2.796760
Adjusted R-squared	0.057229	S.D. dependent var	5.649140
S.E. of regression	5.485112	Akaike info criterion	6.348490
Sum squared resid	4934.179	Schwarz criterion	6.714044
Log likelihood	-566.2353	Hannan-Quinn criter.	6.496640
F-statistic	1.558463	Durbin-Watson stat	1.813845
Prob(F-statistic)	0.068842		

Lampiran 9 : Hasil Uji Asumsi Klasik Uji Autokorelasi

R-squared	0.792747	Mean dependent var	2.638321
Adjusted R-squared	0.653323	S.D. dependent var	2.144391
S.E. of regression	1.262603	Akaike info criterion	3.595163
Sum squared resid	175.3582	Schwarz criterion	4.900712
Log likelihood	-257.5526	Hannan-Quinn criter.	4.124270
F-statistic	5.685848	Durbin-Watson stat	2.136199
Prob(F-statistic)	0.000000		