

Lampiran 1

Sampel perusahaan manufaktur 2013-2017

No.	Kode Emiten	Nama Perusahaan
1	AISA	Tiga Pilar Sejahtera Food Tbk.
2	AKPI	Argha Karya Prima Tbk.
3	ALDO	Alkindo Naratama Tbk.
4	ALMI	Alumindo Light Metal Industry Tbk.
5	AMFG	Asahimas Flat Glass Tbk.
6	ARNA	Arwana Citramulia Tbk.
7	ASII	Astra International Tbk.
8	AUTO	Astra Otoparts Tbk.
9	BATA	Sepatu Bata Tbk.
10	BELL	PT Trisula Textile Industries Tbk.
11	BOLT	PT Garuda Metalindo Tbk.
12	BRNA	Berlina Tbk.
13	BUDI	PT Budi Starch & Sweetener Tbk.
14	CAMP	Campina Ice Cream Industry Tbk.
15	CEKA	PT Wilmar Cahaya Indonesia Tbk.
16	CINT	PT Chitose International Tbk.
17	CPIN	Charoen Pokphand Indonesia Tbk.
18	DLTA	Delta Djakarta Tbk.
19	DPNS	Duta Pertiwi Nusantara Tbk.
20	DVLA	Darya-Varia Laboratoria Tbk.
21	EKAD	Ekadharma International Tbk.
22	ETWA	Eterindo Wahanatama Tbk.
23	FASW	Fajar Surya Wisesa Tbk.
24	GGRM	Gudang Garam Tbk.
25	GJTL	Gajah Tunggal Tbk.
26	HMSP	HM Sampoerna Tbk.
27	HOKI	PT Buyung Poetra Sembada Tbk.
28	ICBP	Indofood CBP Sukses Makmur Tbk.
29	IGAR	Champion Pacific Indonesia Tbk.
30	IMAS	Indomobil Sukses Internasional Tbk.
31	IMPC	PT Impack Pratama Industri Tbk.
32	INAI	Indal Aluminium Industry Tbk.
33	INCI	Intanwijaya Internasional Tbk.
34	INDF	Indofood Sukses Makmur Tbk.
35	INDS	Indospring Tbk.

36	INTP	Indocement Tunggal Prakarsa Tbk.
37	ISSP	PT Steel Pipe Industry of Indonesia Tbk
38	JECC	Jembo Cable Company Tbk.
39	JPFA	JAPFA Comfeed Indonesia Tbk.
40	KAEF	Kimia Farma (Persero) Tbk.
41	KBLI	KMI Wire and Cable Tbk.
42	KBLM	Kabelindo Murni Tbk.
43	KIAS	Keramika Indonesia Assosiasi Tbk.
44	KINO	PT Kino Indonesia Tbk.
45	KLBF	Kalbe Farma Tbk.
46	LION	Lion Metal Works Tbk.
47	LMSH	Lionmesh Prima Tbk.
48	MAIN	Malindo Feedmill Tbk.
49	MARK	PT Mark Dynamics Indonesia Tbk.
50	MDKI	PT Emdeki Utama Tbk.
51	MERK	Merck Tbk.
52	MLBI	Merck Tbk.Multi Bintang Indonesia Tbk.
53	MYOR	Mayora Indah Tbk.
54	PBID	PT Panca Budi Idaman Tbk.
55	PICO	Pelangi Indah Canindo Tbk.
56	RICY	Ricky Putra Globalindo Tbk.
57	ROTI	Nippon Indosari Corpindo Tbk.
58	SCCO	Supreme Cable Manufacturing Corporation Tbk.
59	SIDO	Sidomulyo Selaras Tbk.
60	SKBM	Sekar Bumi Tbk.
61	SKLT	Sekar Laut Tbk.
62	SMBR	PT Semen Baturaja (Persero) Tbk.
63	SMCB	PT Solusi Bangun Indonesia Tbk.
64	SMGR	Semen Indonesia (Persero) Tbk.
65	SMSM	Selamat Sempurna Tbk.
66	SQBB	PT Taisho Pharmaceutical Indonesia Tbk.
67	SRIL	Sri Rejeki Isman Tbk.
68	TALF	PT Tunas Alfin Tbk.
69	TCID	Mandom Indonesia Tbk.
70	TOTO	Surya Toto Indonesia Tbk.
71	TRIS	Trisula International Tbk.
72	TRST	Trias Santosa Tbk.
73	TSPC	Tempo Scan Pasific Tbk.
74	ULTJ	Ultra Jaya Milk Industry Tbk.

75	UNVR	Unilever Indonesia Tbk.
76	VOKS	Voksel Electric Tbk.
77	WIIM	Wismilak Inti Makmur Tbk.
78	WSBP	PT Waskita Beton Precast Tbk.
79	WTON	Wijaya Karya Beton Tbk.

LAMPIRAN 2

Tabulasi Data 2013-2017

No	PERU	TAHUN	Y = PBV	X1 = SIZE	X2 = DER	X3 = ROE	X4 = DPR
1	AISA	13	1.775385241	12.700775	1.130380822	0.147119812	0.080128205
2	AKPI	13	0.535102123	12.3190159	1.025156733	0.033633652	0.596491228
3	AKPI	14	0.544868821	12.34772852	1.149975321	0.033490225	0.140350877
4	AKPI	15	0.537214087	12.4598662	1.603134631	0.024959882	0.2
5	AKPI	16	0.546411414	12.41762266	1.335559867	0.046778761	0.139534884
6	ALDO	13	2.595020293	11.4792574	1.15521963	0.161485336	0.060753341
7	ALDO	17	1.438392203	11.69784081	1.173722954	0.126558443	0.066805846
8	ALMI	13	0.140566193	12.43966077	3.186679212	0.039733883	0.235849057
9	AMFG	13	1.100434777	12.54892879	0.282051068	0.122561195	0.102564103
10	AMFG	15	16.83851069	12.63045584	0.259585284	0.100685412	0.10178117
11	AMFG	16	16.22376859	11.74074865	0.529448798	0.072360349	0.133333333
12	AMFG	17	14.79642328	12.79711624	0.766140669	0.010867945	0.337078652
13	ARNA	13	66.87142919	12.05508952	0.477241049	0.309305196	0.5
14	ARNA	15	63.80293876	12.1555727	0.599121423	0.079588328	0.525762355
15	ARNA	16	61.59092175	12.1884268	0.627713853	0.096379125	0.405844156
16	ARNA	17	51.01097421	12.20448533	0.555611895	0.118694321	0.729040097
17	ASII	13	2.592460178	14.3304016	1.015237127	0.209976645	0.45
18	ASII	14	2.498174779	14.37296537	0.961611981	0.183878528	0.455696203
19	ASII	15	1.919667745	14.38993649	0.939691622	0.123390736	0.495798319
20	ASII	16	2.394474878	14.41806087	0.871649536	0.130816405	0.449197861
21	ASII	17	2.149399606	14.47077201	0.89117822	0.14818108	0.396995708

22	AUTO	13	3.905356393	12.79600424	0.387870902	0.159054466	0.475225225
23	AUTO	14	1.997017192	13.15778685	0.418718999	0.094352451	0.53038674
24	AUTO	15	1.543935692	12.88906667	0.550789729	0.126949097	0.409090909
25	AUTO	16	1.88328058	12.89910886	0.510939396	0.06943974	0.103448276
26	AUTO	17	1.696372887	12.91516632	0.405391885	0.141012529	1.137931034
27	BATA	13	3.472317022	11.83294622	0.715206328	0.111813847	0.836507471
28	BATA	14	3.347582757	11.88924067	0.805786315	0.164947252	0.4
29	BATA	15	2.13820788	11.90050803	0.453356296	0.236700427	0.064739536
30	BATA	16	1.772802567	8.932317081	0.477090176	0.092617931	0.731609726
31	BATA	17	1.329970347	11.90565716	0.444378161	0.075798731	0.514659559
32	BELL	17	1.26411828	11.66835344	0.934433732	0.062068248	0.328587076
33	BOLT	15	3.682674187	11.96313465	0.207865989	0.128437292	0.423898305
34	BOLT	17	2.717809571	12.07008267	0.383420412	0.113377393	0.808080808
35	BRNA	16	1.400464505	12.15759855	0.869160005	0.015739844	0.2
36	BUDI	17	0.353984893	12.46826696	1.460413493	0.038244748	0.438116101
37	CAMP	17	8.322745689	12.08321031	0.445480108	0.05182138	0.406504065
38	CEKA	13	0.326629164	12.02923248	1.024754973	0.123172527	0.456621005
39	CEKA	16	0.904642194	12.15410861	0.605959962	0.281215629	0.357432207
40	CEKA	17	0.849958408	12.14383776	0.542157587	0.118954187	0.249252243
41	CINT	14	1.24123157	11.56240213	0.251832921	0.087007232	0.206896552
42	CINT	15	1.072766201	11.58298043	0.214979118	0.093182797	0.281096275
43	CINT	16	0.968048757	11.60133914	0.223345966	0.063166131	0.258933195
44	CINT	17	0.8737194	11.67813385	0.246692532	0.077557667	0.28922632
45	CPIN	13	5.561632616	13.19651323	0.579977389	0.254116713	0.298701299
46	CPIN	14	5.664150878	13.31936508	0.906413968	0.159608688	0.168224299

47	CPIN	15	3.394104826	13.39243164	0.965136206	0.145890909	0.258928571
48	CPIN	16	3.579073976	13.38390498	0.709725121	0.157191764	0.414814815
49	CPIN	17	3.13281209	13.38956639	0.561667598	0.159002409	0.368421053
50	DLTA	13	8.994068273	11.93803954	0.281546905	0.399815041	0.726612171
51	DLTA	15	4.900331681	12.01633202	0.222099416	0.226036186	0.010088179
52	DLTA	16	3.954363919	12.07838309	0.183156265	0.251398461	0.568002524
53	DLTA	17	3.210623187	12.12737785	0.171404501	0.244418609	0.744154097
54	DPNS	13	0.696560422	11.40887172	0.147451123	0.299037009	0.114403386
55	DPNS	15	0.531079046	11.43851563	0.137536555	0.040859247	0.151057402
56	DPNS	16	0.5031139	11.47148177	0.124837091	0.038020298	0.176056338
57	DPNS	17	0.432711616	11.48924274	0.151793932	0.022265243	0.140778977
58	DVLA	13	2.693770688	12.07556677	0.301028148	0.137527131	0.308035714
59	DVLA	15	1.495607679	12.13870624	0.413717238	0.11082949	0.670103093
60	DVLA	17	1.96649634	12.21507845	0.469932855	0.145345591	0.979310345
61	EKAD	13	1.146460165	11.53605506	0.445479909	0.16596297	0.160714286
62	EKAD	14	1.317240617	11.61421022	0.505673305	0.149180794	0.155172414
63	EKAD	15	0.957352527	11.59072104	0.334736624	0.161118058	0.149253731
64	EKAD	16	0.696408618	11.84665166	0.186660347	0.153184265	0.253968254
65	EKAD	17	0.732703134	11.90133169	0.202091639	0.114957194	0.166666667
66	ETWA	13	0.79304416	12.11116545	1.898420343	0.017751634	0.199507389
67	FASW	14	2.485907124	12.74671208	2.393370055	0.05274337	0.428449015
68	FASW	16	3.216567706	12.93365044	1.717549532	0.246327983	0.557360341
69	FASW	17	4.069132362	12.97173457	1.849448562	0.181207619	0.486547178
70	GGRM	13	2.747176758	13.70560931	0.725924098	0.149030854	0.355555556
71	GGRM	14	3.514795081	13.76507668	0.752116844	0.162368367	0.286718826

72	GGRM	15	2.784284713	13.80281074	0.670847323	0.169776085	0.777330647
73	GGRM	16	3.107585549	13.79900701	0.591125044	0.168654422	0.749223401
74	GGRM	17	3.821936536	13.82451587	0.582451448	0.183829733	0.645055648
75	GJTL	13	1.40016767	13.18612971	1.681662158	0.021020753	0.285714286
76	GJTL	14	0.838687465	13.2052828	1.681282645	0.045103598	0.129132231
77	GJTL	16	0.744847497	13.27179002	2.197197862	0.107137831	0.027808676
78	HMSP	13	19.18173173	13.43782337	0.936031525	0.764285359	1.377228525
79	HMSP	14	22.13009899	13.45302203	1.102562625	0.754259669	0.864451581
80	HMSP	15	13.66051816	13.57990614	0.187239279	0.323690923	0.956018837
81	HMSP	16	13.03578792	13.6284735	0.243840807	0.373437418	0.979803493
82	HMSP	17	16.1283014	13.63489084	0.264652243	0.371428475	0.985036262
83	HOKI	17	1.698388863	11.76114837	0.212157911	0.100769069	0.293973542
84	ICBP	13	4.483411491	13.32771583	0.603188697	0.168482234	0.497382199
85	ICBP	14	5.078840863	13.39637741	0.656269866	0.168330447	0.497066858
86	ICBP	15	4.794808805	13.42423827	0.620843855	0.178383101	0.497454432
87	ICBP	16	5.405211492	13.46092712	0.562197963	0.196277809	0.249412908
88	ICBP	17	5.106735681	13.49995519	0.55574693	0.174331602	0.497619413
89	IGAR	16	1.352635838	11.64292496	0.175830923	0.185433602	0.08312552
90	IGAR	17	0.831532988	11.71013649	0.160824449	0.163767882	0.074766355
91	IMAS	13	2.034553827	13.34859733	2.350669328	0.093266047	0.098675669
92	IMPC	15	5.998870437	11.99476075	0.325643591	0.06380425	0.125881168
93	IMPC	16	6.193520816	12.18438733	0.911346159	0.083267486	0.188501414
94	IMPC	17	6.287982908	12.16658399	0.751487813	0.073920159	0.443213296
95	INAI	13	0.376194003	11.88416153	5.063131169	0.039737397	0.252445566
96	INAI	15	0.534999237	12.1239363	4.546886371	0.119321014	0.885641537

97	INAI	16	0.791949037	12.12679109	4.189714149	0.137793362	0.490065045
98	INAI	17	0.863362536	12.08418883	3.375977311	0.139333287	0.491803279
99	INCI	15	0.358425027	11.22928772	0.100581796	0.110097474	0.106382979
100	INCI	17	0.275216316	11.48257117	0.131934527	0.061682252	0.131868132
101	INDF	13	1.510192586	13.89261093	1.035090467	0.089037175	0.498245614
102	INDF	14	1.437550654	13.93418971	1.084459621	0.124824781	0.497175141
103	INDF	15	1.053734428	13.9629918	1.129594934	0.086024211	0.497012011
104	INDF	16	1.583582762	13.91473715	0.870092259	0.119861981	0.49786026
105	INDF	17	1.4318957	13.94418393	0.880788055	0.110038997	0.499210111
106	INDS	13	0.640950447	12.34173484	0.253101405	0.084209792	1.101479129
107	INDS	14	0.574297917	12.35844239	0.24850567	0.069822269	0.284944565
108	INDS	17	0.385521886	12.38643071	0.135115565	0.052983279	0.575539568
109	INTP	13	3.204179515	13.42499984	0.157959937	0.218137448	0.661268754
110	INTP	14	3.713194731	13.46067197	0.165430903	0.212792066	0.942855946
111	INTP	15	3.443546043	13.44151227	0.158066618	0.182547144	0.350660763
112	INTP	16	2.168851613	13.47929567	0.153484165	0.148068517	0.883609005
113	INTP	17	3.290493872	13.46035164	0.175398276	0.07573626	1.385535014
114	ISSP	13	0.534921057	12.64281824	1.271217431	0.105228904	0.064082025
115	ISSP	15	0.529069798	12.73627273	1.133738141	0.062267694	0.225326724
116	ISSP	16	0.570520154	12.78116714	1.284189339	0.038912205	0.103092784
117	JECC	16	1.125147479	12.20063455	2.374614473	0.281548726	0.685080097
118	JECC	17	1.298301074	12.28510373	2.522325584	0.15228578	0.725570934
119	JPFA	13	2.479559102	13.17369867	1.844034056	0.122137252	0.178571429
120	JPFA	15	1.107982538	13.23450377	1.808564818	0.085844589	0.340909091
121	JPFA	17	1.514316365	13.32405331	1.152885961	0.11309229	0.568181818

122	KAEF	13	2.017330342	12.39303785	0.521797897	0.132755692	0.250064717
123	KAEF	14	4.492525291	12.47249091	0.638845232	0.13059761	0.200047348
124	KAEF	16	6.724245038	12.66394227	1.030706831	0.119572538	0.2
125	KAEF	17	5.829224106	12.78505557	1.369718091	0.128942757	0.301674069
126	KBLI	13	1.049202841	12.12613865	0.507948732	0.082930475	0.217983651
127	KBLI	15	0.758833819	12.1908357	0.510470453	0.112298398	0.243139979
128	KBLI	16	1.368408508	12.27217183	0.416300229	0.253029017	0.239721923
129	KBLI	17	1.561959872	12.47910875	0.686731056	0.200909348	0.088672135
130	KBLM	15	0.498658607	11.81583381	1.207217736	0.04304022	0.262927257
131	KBLM	16	0.838283412	11.80556295	0.993079211	0.066255023	0.564971751
132	KBLM	17	0.399075809	12.09173688	0.560720554	0.055589286	0.254452926
133	KIAS	13	0.03217966	12.35619895	0.109327482	0.046044234	0.321276596
134	KIAS	14	1.036744514	12.3715375	0.111369006	0.043574987	0.264054514
135	KINO	15	3.087709241	12.50667204	0.807487215	0.148050648	0.201086957
136	KINO	16	2.217423637	12.51646985	0.682572993	0.092778396	0.198412698
137	KINO	17	1.473634922	12.51022255	0.575341131	0.053375611	0.350649351
138	KLBF	13	9.07175967	13.05365691	0.331190262	0.231819082	0.414634146
139	KLBF	14	8.737630351	13.09429753	0.26560358	0.216052543	0.431818182
140	KLBF	15	5.656751091	13.13660698	0.252153893	0.18811853	0.444340505
141	KLBF	16	5.697743978	13.18258609	0.221613924	0.188616316	0.448430493
142	KLBF	17	5.701653602	13.22053274	0.1959264	0.17656872	0.487519501
143	LION	13	0.150123981	11.69772431	0.199102159	0.155757071	0.321285141
144	LION	15	1.20109416	11.80572519	0.406359127	0.101228967	0.454545455
145	LION	17	0.879761584	11.83374486	0.507687953	0.020523541	0.833333333
146	LMSH	13	0.069522336	11.15136249	0.282701576	0.130199577	0.133511348

147	LMSH	15	0.490922482	11.12640012	0.189800005	0.017292953	0.25
148	LMSH	17	0.473993601	11.20726649	0.243333871	0.100037907	0.074074074
149	MAIN	13	6.239686835	12.34525582	1.567468816	0.280159252	0.14084507
150	MAIN	16	1.583812539	12.59325997	1.133117607	0.157942076	0.294573643
151	MARK	17	7.288251769	11.35717145	0.364147099	0.282044487	0.242248062
152	MDKI	17	0.658937548	11.93824495	0.137695862	0.061772178	0.586206897
153	MERK	13	8.265220783	11.84319933	0.360642288	0.342519287	0.000798008
154	MERK	14	6.472926112	11.85527652	0.294223154	0.327750101	0.802370078
155	MERK	15	6.409551387	11.80729604	0.354990858	0.301018867	0.534285409
156	MERK	17	6.187468858	11.92788677	0.376267493	0.235080423	0.790297577
157	MLBI	13	0.334839963	12.16501688	0.936459336	1.551076867	1
158	MLBI	14	62.69147071	12.26649323	3.599061818	1.97915235	0.681697613
159	MLBI	15	22.54122743	12.32239567	1.740910396	0.648300021	1.457627119
160	MLBI	16	33.01032687	12.27703841	1.523398468	1.309531524	1.00004292
161	MLBI	17	34.54578753	12.33221762	1.576444832	1.585100095	0.999458029
162	MYOR	13	5.971660033	12.98722922	1.493701214	0.260293846	0.197424893
163	MYOR	15	5.251289652	13.05471705	1.183617902	0.240685874	0.219917165
164	MYOR	16	5.870480172	13.11134391	1.062552893	0.221647149	0.346534653
165	MYOR	17	6.141208368	13.173648	1.028167978	0.22176734	0.378628523
166	PBID	17	1.242978309	12.26094977	0.381668937	0.174915861	0.288978495
167	PICO	16	0.474638469	11.80520631	1.402045898	0.051735268	0.220945647
168	PICO	17	0.463342972	11.85747661	1.575190576	0.060155015	0.068143101
169	RICY	13	0.298430745	11.93913286	1.336611095	0.013011201	0.164880462
170	RICY	15	0.255032314	12.07852709	1.994892853	0.03095062	0.174317257
171	RICY	16	0.239575077	12.11014641	2.124089285	0.032194021	0.167785235

172	RICY	17	0.22371688	12.1381273	2.194411818	0.033532101	0.153217569
173	ROTI	13	6.557588097	12.26071258	1.315003033	0.200695688	0.099935939
174	ROTI	16	5.613495098	12.46532943	1.023661253	0.193919269	0.248237208
175	ROTI	17	2.79697789	12.65892424	0.616809499	0.047999627	0.201803051
176	SCCO	13	1.27833908	12.24601387	1.490113888	0.148333329	0.294695481
177	SCCO	15	0.830266261	12.24874409	0.922415043	0.172515004	0.291103866
178	SCCO	16	1.225494838	12.38915465	1.007451648	0.279078877	0.181135356
179	SCCO	17	0.678187802	12.60360383	0.471374588	0.098866499	0.267173533
180	SIDO	17	2.822990713	12.49943935	0.090588822	0.184331452	0.807799443
181	SKBM	13	2.066153348	11.69692624	1.474354264	0.28970647	0.185671642
182	SKBM	14	2.857524476	11.81260191	1.04313953	0.280318508	0.149569986
183	SKLT	13	0.890318476	11.47999183	1.162468485	0.081918978	0.241545894
184	SKLT	15	1.680913827	11.57646891	1.480262893	0.131979583	0.203045685
185	SKLT	16	0.718376306	11.75453176	0.918748788	0.069714775	0.167336011
186	SKLT	17	2.470381077	11.80365115	1.068747528	0.074684567	0.207961973
187	SMBR	13	1.315967092	12.43319621	0.099093582	0.126546132	0.214324324
188	SMBR	14	1.379394422	12.46632788	0.076957942	0.120834176	0.252727273
189	SMBR	15	0.970641645	12.5143708	0.108266252	0.120087393	0.25
190	SMBR	16	8.795018914	12.64036982	0.399941108	0.083021673	0.253076923
191	SMBR	17	11.05062359	12.70417946	0.482726352	0.042969368	0.246
192	SMCB	13	1.98714269	13.17304022	0.697831983	0.108550183	0.725806452
193	SMCB	14	1.911658461	13.23541107	0.963255281	0.076367183	0.390804598
194	SMCB	15	0.902333081	13.23858713	1.04992404	0.020725439	0.652173913
195	SMGR	13	0.38493442	13.48845037	0.412260051	0.245565238	0.450187845
196	SMGR	14	0.384324802	13.53547978	0.372452034	0.222921228	0.400149254

197	SMGR	15	0.246418953	13.58153005	0.390379331	0.164916522	0.400144357
198	SMGR	16	0.177997642	13.64568646	0.446533974	0.148327951	0.40015748
199	SMGR	17	0.192916808	13.68987248	0.608575145	0.067118578	0.3995
200	SMSM	13	4.933315901	12.23073067	0.689615532	0.335938741	0.654205607
201	SMSM	14	5.962858789	12.24288788	0.52540858	0.366604844	0.426985482
202	SMSM	15	4.75808595	12.3463741	0.54147619	0.320296921	0.622832711
203	SMSM	16	3.571712334	12.35309647	0.427000959	0.317831974	0.206624706
204	SMSM	17	3.953178497	12.38798408	0.336485277	0.303792178	0.714862216
205	SQBB	13	0.309809236	11.62447597	0.213615393	0.430831627	0.944541897
206	SQBB	14	0.291477738	11.66214629	0.245266852	0.446780745	0.980752728
207	SQBB	15	0.303682929	11.66654374	0.310614184	0.424250198	1.101245784
208	SRIL	13	1.963812176	12.74748808	1.41032213	0.133472449	0.103466115
209	TALF	15	1.545890555	11.6377002	0.239885403	0.096280786	0.12
210	TALF	16	0.756012919	11.94530755	0.172600501	0.040082309	0.136363636
211	TALF	17	0.738399632	11.96437325	0.202405736	0.028017257	0.1875
212	TCID	13	2.022580023	12.16611989	0.239191883	0.135375931	0.464824121
213	TCID	14	2.745369025	12.26793057	0.443886973	0.13581129	0.44982699
214	TCID	15	1.934605624	12.31850093	0.214141628	0.317501507	0.15140325
215	TCID	16	1.409483973	12.33947152	0.225410433	0.09088345	0.508684864
216	TOTO	13	1.836224864	12.24208843	0.686068638	0.228414444	0.418410042
217	TOTO	14	3.188960236	12.3069156	0.646606023	0.238633643	0.572390572
218	TOTO	15	4.808711776	12.3873081	0.635582073	0.191236053	0.425531915
219	TOTO	16	3.372561149	12.41186219	0.693998361	0.11061579	0.796080833
220	TOTO	17	2.485878433	12.45124758	0.668735883	0.164681301	0.481125093
221	TRIS	13	1.420580984	11.65225487	0.590501361	0.170719565	0.30216285

222	TRIS	14	1.200540009	11.71924893	0.692675324	0.113468639	0.405982906
223	TRIS	15	0.952691989	11.75917393	0.744630443	0.11375312	0.371402043
224	TRIS	16	1.013476762	11.80597714	0.845502028	0.069790769	0.791139241
225	TRIS	17	0.905750795	11.73637126	0.529814705	0.039858592	0.36900369
226	TRST	13	0.410603841	12.51334008	0.907330588	0.019281741	0.416666667
227	TRST	14	0.605758802	12.51338882	0.851432368	0.017078963	0.454545455
228	TRST	15	0.444821297	12.52599785	0.715633913	0.012935682	0.555555556
229	TRST	16	0.435944699	12.5172746	0.702894091	0.017488952	0.416666667
230	TSPC	13	3.785964866	12.7330333	0.399954781	0.165297196	0.531914894
231	TSPC	15	1.81571225	12.79828656	0.44904884	0.122020164	0.431034483
232	TSPC	16	1.912508654	12.81860902	0.420802431	0.117683148	0.420168067
233	TSPC	17	1.593858047	12.87127515	0.462984653	0.109669158	0.330578512
234	ULTJ	13	6.450011838	12.44895678	0.395243936	0.161341826	0.10619469
235	ULTJ	16	3.783038813	12.62728387	0.21493722	0.203433114	0.106921084
236	ULTJ	17	3.554927469	12.71491122	0.232416712	0.169095374	0.164311535
237	UNVR	13	46.62641286	13.12542231	2.137302776	1.258058792	1
238	UNVR	14	53.59005928	13.15474858	2.105315712	1.247835405	0.446749103
239	UNVR	15	58.48124026	13.1967272	2.258498434	1.212216408	0.998800396
240	UNVR	16	62.93107223	13.22390318	2.559688903	1.358486716	0.996420048
241	UNVR	17	82.4444252	13.27660914	2.654551524	1.353960306	0.995647443
242	VOKS	16	1.819898805	12.22225074	1.493425263	0.239215927	0.103858337
243	WIIM	13	1.800599815	12.08955586	0.572914348	0.169348733	0.300333704
244	WIIM	14	1.536028263	12.12480007	0.560005292	0.131439049	0.252761655
245	WIIM	15	0.95680526	12.127979	0.422790365	0.13889993	0.401026628
246	WIIM	16	0.932247619	12.1315013	0.365798767	0.107245501	0.306566456

247	WSBP	16	1.975618172	13.1378055	0.85460341	0.085722697	0.355686854
248	WSBP	17	1.469981935	13.17375569	1.039121217	0.13671958	0.791925466
249	WTON	14	5.09040406	12.58005014	0.708316766	0.144849994	0.294029851
250	WTON	15	3.176716451	12.64895468	0.968740818	0.075895605	0.313784461
251	WTON	16	2.887103944	12.66860206	0.872060529	0.113057805	0.31349968
252	WTON	17	1.585820906	12.84929507	1.572104229	0.123896241	0.313598759

Lampiran 3

Statistik Deskriptif

	PBV	SIZE	DER	ROE	DPR
Mean	5.189743	12.49502	0.831574	0.194785	0.412022
Median	1.774094	12.36499	0.604574	0.131128	0.353108
Maximum	82.44443	14.47077	5.063131	1.979152	1.457627
Minimum	0.032180	8.932317	0.076958	0.010868	0.000798
Std. Dev.	11.78971	0.741768	0.753800	0.264611	0.278495
Skewness	4.227266	0.066208	2.346184	4.112321	1.146880
Kurtosis	21.24619	4.382579	10.63024	21.47571	4.120775
Jarque-Bera	4246.228	20.25512	842.5080	4294.466	68.43347
Probability	0.000000	0.000040	0.000000	0.000000	0.000000
Sum	1307.815	3148.745	209.5566	49.08570	103.8297
Sum Sq. Dev.	34888.29	138.1050	142.6217	17.57481	19.46736
Observations	252	252	252	252	252
Cross sections	79	79	79	79	79

Lampiran 4

Analisis Regresi Linear Berganda

Dependent Variable: PBV?

Method: Pooled Least Squares

Date: 12/09/19 Time: 22:48

Sample: 2013 2017

Included observations: 5

Cross-sections included: 79

Total pool (unbalanced) observations: 252

Cross sections without valid observations dropped

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-12.21237	14.75755	-0.827534	0.4091
SIZE	0.683847	1.172746	0.583116	0.5606
DER	7.569934	1.060077	7.140931	0.0000
ROE	13.27133	2.991277	4.436677	0.0000
DPR	-0.054799	1.522737	-0.035987	0.9713

Lampiran 5

Uji Chow

Redundant Fixed Effects Tests

Pool: A_DATA

Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	15.660527	(78,169)	0.0000
Cross-section Chi-square	531.098848	78	0.0000

Lampiran 6

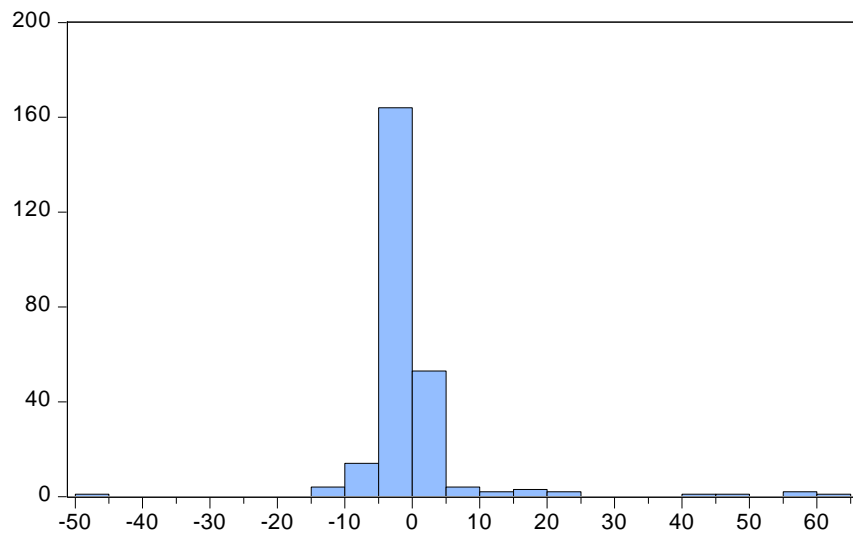
Uji Hausman

Correlated Random Effects - Hausman Test
Pool: A_DATA
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	27.414047	4	0.0000

Lampiran 7

Uji Normalitas



Series: Residuals	
Sample 1 252	
Observations 252	
Mean	-5.16e-15
Median	-1.062608
Maximum	61.88382
Minimum	-45.81484
Std. Dev.	9.130409
Skewness	3.891000
Kurtosis	29.67163
Jarque-Bera	8105.323
Probability	0.000000

Lampiran 8

Uji Multikolinieritas

Variance Inflation Factors

Date: 12/09/19 Time: 23:12

Sample: 1 252

Included observations: 252

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	98.30948	292.4413	NA
SIZE	0.654269	304.9266	1.066617
DER	0.652897	2.442233	1.099191
ROE	6.619021	2.120223	1.373179
DPR	5.812485	4.270971	1.335709

Lampiran 9

Uji Heterokedastisitas

Heteroskedasticity Test: White

F-statistic	1.639661	Prob. F(14,237)	0.0697
Obs*R-squared	22.25276	Prob. Chi-Square(14)	0.0736
Scaled explained SS	306.4779	Prob. Chi-Square(14)	0.0000

Lampiran 10

Uji Autokorelasi

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.939688	Mean dependent var	5.189743
Adjusted R-squared	0.910423	S.D. dependent var	11.78971
S.E. of regression	3.528581	Akaike info criterion	5.618868
Sum squared resid	2104.199	Schwarz criterion	6.781339
Log likelihood	-624.9774	Hannan-Quinn criter.	6.086622
F-statistic	32.11065	Durbin-Watson stat	1.999214
Prob(F-statistic)	0.000000		

Lampiran 11

Uji Koefisien Determinasi (R^2)

Effects Specification			
Cross-section fixed (dummy variables)			
R-squared	0.939688	Mean dependent var	5.189743
Adjusted R-squared	0.910423	S.D. dependent var	11.78971
S.E. of regression	3.528581	Akaike info criterion	5.618868
Sum squared resid	2104.199	Schwarz criterion	6.781339
Log likelihood	-624.9774	Hannan-Quinn criter.	6.086622
F-statistic	32.11065	Durbin-Watson stat	1.999214
Prob(F-statistic)	0.000000		

Lampiran 12

Uji Statistik F

Effects Specification

Cross-section fixed (dummy variables)			
R-squared	0.939688	Mean dependent var	5.189743
Adjusted R-squared	0.910423	S.D. dependent var	11.78971
S.E. of regression	3.528581	Akaike info criterion	5.618868
Sum squared resid	2104.199	Schwarz criterion	6.781339
Log likelihood	-624.9774	Hannan-Quinn criter.	6.086622
F-statistic	32.11065	Durbin-Watson stat	1.999214
Prob(F-statistic)	0.000000		

Lampiran 13

Uji T

Dependent Variable: PBV?

Method: Panel Least Squares

Date: 12/09/19 Time: 22:40

Sample: 2013 2017

Included observations: 5

Cross-sections included: 79

Total pool (unbalanced) observations: 252

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-12.21237	14.75755	-0.827534	0.4091
SIZE	0.683847	1.172746	0.583116	0.5606
DER	7.569934	1.060077	7.140931	0.0000
ROE	13.27133	2.991277	4.436677	0.0000
DPR	-0.054799	1.522737	-0.035987	0.9713