

Lampiran 1

Daftar Perusahaan dan Kode Perusahaan

NO	KODE	NAMA PERUSAHAAN
1	AISA	Tiga Pilar Sejahtera Food Tbk
2	AKPI	Argha Karya Prima Industry Tbk
3	ALMI	Alumindo Light Metal Industry Tbk
4	AMFG	Asahimas Flat Glass Tbk
5	ARNA	Arwana Citra Mulia Tbk
6	ASII	Astra International Tbk
7	AUTO	Astra Auto Part Tbk
8	BRAM	Indo Kordsa Tbk
9	BRNA	Berlina Tbk
10	BUDI	Budi Acid Jaya Tbk
11	CEKA	Cahaya Kalbar Tbk
12	CPIN	Charoen Pokphan Indonesia Tbk
13	CTBN	Citra Turbindo Tbk
14	DLTA	Delta Djakarta Tbk
15	DVLA	Darya Varia Laboratoria Tbk
16	EKAD	Ekadharma International Tbk
17	FASW	Fajar Surya Wisesa Tbk
18	GDYR	Goodyear Indonesia Tbk
19	GGRM	Gudang Garam Tbk
20	GJTL	Gajah Tunggal Tbk
21	HMSP	Hanjaya Mandala Sampoerna Tbk
22	ICBP	Indofood CBP Sukses Makmur Tbk
23	IGAR	Champion Pasific Indonesia Tbk
24	IKBI	Sumi Indo Kabel Tbk
25	INAF	Indofarma Tbk
26	INAI	Indal Alumunium Industry Tbk
27	INDF	Indofood Sukses MakmurTbk
28	INDS	Indospring Tbk
29	INKP	Indah Kiat Pulp dan Paper Tbk
30	INTP	Indocement Tunggal PrakasaTbk
31	IPOL	Indopoly Swakarsa Industry Tbk
32	JECC	Jembo Cable Company Tbk
33	JPFA	Japfa Comfeed Indonesia Tbk
34	KAEF	Kimia FarmaTbk
35	KBLI	Kmi Wire and Cable Tbk
36	KBLM	Kabelindo MurniTbk
37	KIAS	Keramika Indonesia Assosiasi
38	KLBF	Kalbe FarmaTbk

39	KRAS	Krakatau Steel Tbk
40	LION	Lion Metal Works Tbk
41	LMSH	Lionmesh Prima Tbk
42	MASA	Multistrada Arah SaranaTbk
43	MERK	Merck Tbk
44	MLBI	Multi Bintang Indonesia Tbk
45	MRAT	Mustika Ratu Tbk
46	MYOR	Mayra Indah Tbk
47	NIKL	Pelat Timah Indonesia Tbk
48	PTSN	Sat Nusa PersadaTbk
49	ROTI	Nippon Indosari Corporindo Tbk
50	SCCO	Supreme Cable Manufacturing and Commerce Tbk
51	SKLT	Sekar Laut Tbk
52	SMCB	Holcim indonesiaTbk
53	SMGR	Semen Gresik Tbk
54	SMSM	Selamat Sempurna Tbk
55	SQBI	Taisho Pharmaceutical Indonesia Tbk
56	TBMS	Tembaga Mulia Semanan Tbk
57	TCID	Mandom Indonesia Tbk
58	TKIM	PabrikKertas Tjiwi Kimia Tbk
59	TOTO	Surya Toto Indonesia Tbk
60	TPIA	CahndraAsri Petrochemical
61	TRST	Trias SentosaTbk
62	TSPC	Tempo Scan Pasific Tbk
63	UNIC	Unggul Indah Cahaya Tbk
64	UNVR	Unilever Indonesia Tbk
65	VOKS	Voksel Electric Tbk

Data Rasio Perusahaan Manufaktur

No	KODE	TAHUN	ROA	INST	DPR	PBV
1	AISA	2012	0,065587334	0,4848	0,091954023	1,553956835
2	AKPI	2013	0,089260743	0,751	0,062043796	0,535006605
3	AKPI	2014	0,00759662	0,7509	0,32	0,544977019
4	ALMI	2010	0,029068167	0,8383	0,492957746	0,511571255
5	AMFG	2010	0,139494668	0,8467	0,104849279	1,365991521
6	AMFG	2012	0,111255911	0,847	0,100125156	1,466172054
7	ARNA	2010	0,090522405	0,6992	0,348837209	1,30044843
8	ARNA	2011	0,115387391	0,6916	0,384615385	1,3878327
9	ARNA	2012	0,169288214	0,6137	0,465116279	4,96969697
10	ARNA	2013	0,209380354	0,6137	0,123076923	1,957040573
11	ASII	2010	0,127293832	0,5011	0,169061708	4,478285855
12	ASII	2012	0,123221085	0,5011	0,27027027	3,424966201
13	ASII	2013	0,110788153	0,5011	0,259385666	2,592451392
14	ASII	2014	0,093848637	0,5011	0,277879342	2,498317631
15	AUTO	2010	0,204298109	0,9565	0,293243243	2,786099461
16	AUTO	2011	0,158761195	0,9565	0,052301255	0,555192685
17	AUTO	2012	0,121197297	0,9565	0,311827957	2,600140548
18	AUTO	2013	0,087156211	0,8	0,368421053	1,840645487
19	AUTO	2014	0,079979133	0,8	0,30125523	1,407506702
20	BRAM	2011	0,033117505	0,6582	0,409836066	0,804941969
21	BRAM	2014	0,055288283	0,6582	0,6582	1,303441084
22	BRNA	2010	0,063097764	0,5966	0,357142857	1,096641535
23	BRNA	2014	0,045344903	0,5142	0,193181818	1,327683616
24	BUDI	2010	0,023444413	0,526	0,416666667	1,089108911
25	CEKA	2013	0,06064918	0,9201	0,458715596	0,653153153
26	CPIN	2010	0,339087513	0,5553	0,059347181	1,353936718
27	CPIN	2012	0,217098792	0,5553	0,282208589	7,314629259
28	CPIN	2013	0,160835664	0,6136	0,298701299	5,560131796
29	CPIN	2014	0,084819676	0,5553	0,168224299	5,667166417
30	CTBN	2010	0,067116933	0,8092	0,878640777	1,985702939
31	CTBN	2012	0,128626242	0,8092	0,714628297	2,552204176
32	CTBN	2013	0,139173848	0,8245	0,032478632	1,944684529
33	DLTA	2010	0,196966062	0,846	1,204681046	3,326403326
34	DLTA	2012	0,28635314	0,8167	0,862845138	6,826029927
35	DLTA	2013	0,311978326	0,8167	0,710395453	8,99408284
36	DVLA	2010	0,129820515	0,9266	0,303030303	2,045454545
37	DVLA	2012	0,138559828	0,9266	0,263157895	2,250332889
38	DVLA	2013	0,105706128	0,9266	0,196428571	2,692778458
39	EKAD	2012	0,179719818	0,7545	0,114285714	1,272727273

40	EKAD	2013	0,149358851	0,7545	0,123287671	1,147058824
41	EKAD	2014	0,101570686	0,7545	0,15	1,31713555
42	FASW	2014	0,01554309	0,7474	0,428571429	2,484939759
43	GDYR	2010	0,058079279	0,9432	2,631578947	21,18644068
44	GDYR	2011	0,016486597	0,9416	9,285714286	15,96989967
45	GDYR	2012	0,053859718	0,9402	0,174603175	0,988269323
46	GDYR	2013	0,041733177	0,9402	0,274223035	1,431693166
47	GGRM	2010	0,134874936	0,7555	0,408352668	3,630752473
48	GGRM	2011	0,126842319	0,7555	0,388048118	4,862852665
49	GGRM	2012	0,098019204	0,7555	0,378250591	4,071449233
50	GGRM	2014	0,092669828	0,7555	0,285306705	3,514765489
51	GJTL	2010	0,080086645	0,5981	0,050420168	2,272727273
52	GJTL	2011	0,081879374	0,5981	0,036900369	2,360346184
53	GJTL	2012	0,0843925	0,5981	0,086538462	1,415394402
54	GJTL	2013	0,022180539	0,5981	0,102040816	1,022519781
55	GJTL	2014	0,018313214	0,5961	0,119047619	0,829935935
56	HMSP	2010	0,312857029	0,9818	0,184300341	12,08154506
57	HMSP	2012	0,373575042	0,9818	0,581135449	19,72990777
58	HMSP	2013	0,394384861	0,9818	0,375912409	19,31888545
59	ICBP	2010	0,127535894	0,8058	0,397260274	3,055555556
60	ICBP	2012	0,128353361	0,8053	0,474489796	3,795620438
61	ICBP	2013	0,107518149	0,8053	0,484693878	4,483516484
62	ICBP	2014	0,10125679	0,8053	0,512702079	5,079488174
63	IGAR	2011	0,155582429	0,9222	1,41509434	1,714801444
64	IGAR	2012	0,142497191	0,9222	0,952380952	1,623376623
65	IKBI	2014	0,024365951	0,9306	0,341772152	0,395738204
66	INAF	2012	0,03565903	0,8066	0,071428571	1,571428571
67	INAI	2014	0,024584244	0,672	0,5	0,760869565
68	INDF	2010	0,062460039	0,5007	0,395833333	2,549686192
69	INDF	2012	0,082120693	0,5007	0,333333333	1,50462963
70	INDF	2013	0,066091211	0,5007	0,241496599	1,510297483
71	INDF	2014	0,056000471	0,5007	0,401459854	1,437699681
72	INDS	2012	0,080532011	0,8811	1,115023474	1,164079823
73	INDS	2013	0,187245905	0,8811	0,127713921	0,801138065
74	INDS	2014	0,05603886	0,8811	0,282051282	0,574300072
75	INKP	2014	0,019350929	0,5272	0,034843206	0,190902448
76	INTP	2010	0,210146704	0,6403	0,300228311	4,490427928
77	INTP	2012	0,209332213	0,6403	0,347758887	4,255924171
78	INTP	2013	0,196110262	0,6403	0,635144672	3,20410125
79	INTP	2014	0,178424124	0,6403	0,964285714	3,713055102
80	IPOL	2010	0,076716335	0,6429	0,115384615	1,575757576

81	IPOL	2012	0,026676588	0,6429	0,1	0,546391753
82	JECC	2011	0,045903119	0,9015	0,578947368	0,711743772
83	JECC	2012	0,045152372	0,9015	0,566037736	2,010582011
84	JPFA	2011	0,078651851	0,577	0,238853503	2,107279693
85	JPFA	2012	0,098292801	0,577	0,03992016	2,775270758
86	JPFA	2013	0,044356964	0,577	0,032467532	0,5
87	KAEF	2010	0,083700398	0,9003	135,04	0,791044776
88	KAEF	2012	0,099098995	0,9003	0,162162162	2,846153846
89	KAEF	2014	0,079688766	0,9003	0,11627907	4,549689441
90	KBLI	2012	0,107785328	0,7372	0,256	0,886255924
91	KBLM	2010	0,009727303	0,7523	0,5	0,539215686
92	KBLM	2011	0,029555723	0,7472	0,176470588	0,518181818
93	KBLM	2012	0,032966729	0,7472	0,142857143	0,567226891
94	KIAS	2014	0,03920821	0,9824	0,333333333	1,020833333
95	KLBF	2011	0,186079032	0,6432	0,625	5,295950156
96	KLBF	2012	0,188154926	0,6432	0,542857143	7,310344828
97	KLBF	2013	0,17713064	0,5671	0,395348837	6,906077348
98	KLBF	2014	0,171364951	0,5671	0,422222222	8,755980861
99	KRAS	2011	0,047548523	0,8	0,230769231	1,280487805
100	LION	2011	0,143610449	0,577	0,297029703	0,904081281
101	LION	2013	0,129894016	0,577	0,321285141	1,501313649
102	LMSH	2011	0,111172324	0,3222	0,088105727	0,839066958
103	LMSH	2013	0,101504608	0,3222	0,133511348	0,695228991
104	MASA	2010	0,057951983	0,478	0,034770515	1,240601504
105	MASA	2011	0,030142204	0,478	0,085763293	1,730103806
106	MERK	2010	0,273235381	0,74	0,841787667	5,954584722
107	MERK	2011	0,395556727	0,74	0,000775194	6,005801831
108	MERK	2012	0,189325836	0,8665	0,000831082	8,169846815
109	MERK	2013	0,251733994	0,8665	0,000766088	8,265185639
110	MERK	2014	0,253240301	0,8665	0,802370078	6,473015616
111	MLBI	2010	0,389519841	0,8253	0,000999001	12,29376258
112	MLBI	2011	0,415609926	0,8253	0,288609277	14,26471173
113	MLBI	2012	0,393564331	0,8253	0,000697058	47,26924305
114	MLBI	2013	0,669090895	0,8367	0,814164296	26,04392742
115	MLBI	2014	0,353222315	0,8367	0,003689642	0,454649216
116	MRAT	2011	0,061040065	0,8022	0,266666667	0,597371565
117	MRAT	2012	0,07558077	0,8022	0,2125	0,543237251
118	MYOR	2011	0,07330868	0,3307	0,206022187	4,505216567
119	MYOR	2012	0,08947142	0,3307	0,237358101	4,997501249
120	NIKL	2010	0,081267395	0,8	0,333333333	2,227979275
121	NIKL	2013	0,002234329	0,8011	1	1,025

122	PTSN	2012	0,010633264	0,8854	0,112	0,401606426
123	ROTI	2010	0,175578295	0,8075	0,252525253	5,888888889
124	ROTI	2012	0,123781583	0,7575	0,25170068	10,48632219
125	ROTI	2013	0,086693342	0,7075	0,019230769	1,311053985
126	SCCO	2010	0,052490772	0,6726	0,304054054	0,946601942
127	SCCO	2011	0,075449585	0,6726	0,31835206	1,237133808
128	SCCO	2012	0,114156704	0,6726	0,302663438	1,273184533
129	SCCO	2013	0,059568725	0,6726	0,293542074	1,278326554
130	SKLT	2012	0,031884395	0,9609	0,25	0,962566845
131	SMCB	2010	0,079371681	0,8065	0,212962963	2,528089888
132	SMCB	2011	0,096341437	0,8065	0,224637681	2,214867617
133	SMCB	2012	0,11352279	0,8065	0,444444444	2,638762511
134	SMCB	2013	0,067563859	0,8065	0,404580153	1,986899563
135	SMGR	2010	0,233452434	0,5101	0,4045677	4,668972332
136	SMGR	2011	0,201167372	0,5101	0,496251874	4,646915584
137	SMGR	2012	0,18535778	0,5101	0,442839952	5,176355323
138	SMGR	2013	0,159992809	0,5101	0,48977136	3,849292709
139	SMGR	2014	0,162826763	0,5101	0,398089172	3,84341637
140	SMSM	2011	0,192864896	0,5813	0,657894737	2,918454936
141	SMSM	2014	0,240332229	0,5813	0,085616438	5,959849435
142	SQBI	2011	0,331878393	0,99	0,000938166	4,316035341
143	SQBI	2012	0,340554056	0,99	0,000984252	7,490636704
144	SQBI	2013	0,354998243	0,98	0,000958773	8,969668358
145	TBMS	2011	0,014358012	0,8623	0,174672489	0,781974818
146	TCID	2010	0,125515881	0,7378	0,519877676	1,526393894
147	TCID	2011	0,123833526	0,7378	0,531609195	1,517241379
148	TCID	2012	0,119535691	0,7378	0,493333333	2,016498625
149	TCID	2013	0,109528825	0,7378	0,463078849	2,022433719
150	TCID	2014	0,094379828	0,7378	0,425287356	2,745574181
151	TKIM	2010	0,019990101	0,6	0,047923323	0,65992081
152	TKIM	2014	0,008140372	0,6	0,048780488	0,098027909
153	TOTO	2011	0,163279261	0,962	0,226500566	3,256692503
154	TOTO	2012	0,155448608	0,962	0,209205021	3,667953668
155	TOTO	2013	0,135471871	0,962	0,209205021	3,682448589
156	TOTO	2014	0,145324125	0,962	0,404040404	3,197908286
157	TPIA	2013	0,004357667	0,9535	0,434782609	1,252104377
158	TRST	2014	0,020193267	0,5971	0,217391304	0,606060606
159	TSPC	2010	0,136196107	0,9503	0,366972477	2,953367876
160	TSPC	2011	0,137707646	0,7729	0,576923077	3,76661743
161	TSPC	2012	0,138910012	0,7726	0,524475524	5
162	UNIC	2011	0,022121847	0,7622	0,612244898	0,591540964

163	UNIC	2012	0,008418938	0,7622	0,716981132	0,567375887
164	UNIC	2013	0,026724145	0,7901	0,452173913	0,410311493
165	UNVR	2010	0,389250433	0,85	0,774774775	31,13207547
166	UNVR	2012	0,403767499	0,85	0,52681388	40,09615385
167	UNVR	2013	0,401000121	0,85	0,528490028	46,59498208
168	VOKS	2012	0,086580828	0,4865	0,282485876	1,418732782

Data Setelah Outlier

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1	AISA	2012	0,065587334	0,4848	0,091954023	1,553956835
2	AKPI	2013	0,089260743	0,751	0,062043796	0,535006605
3	AKPI	2014	0,00759662	0,7509	0,32	0,544977019
4	ALMI	2010	0,029068167	0,8383	0,492957746	0,511571255
5	AMFG	2010	0,139494668	0,8467	0,104849279	1,365991521
6	AMFG	2012	0,111255911	0,847	0,100125156	1,466172054
7	ARNA	2010	0,090522405	0,6992	0,348837209	1,30044843
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22	BRNA	2010	0,063097764	0,5966	0,357142857	1,096641535
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25	CEKA	2013	0,06064918	0,9201	0,458715596	0,653153153
26	CPIN	2010	0,339087513	0,5553	0,059347181	1,353936718
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35	DLTA	2013	0,311978326	0,8167	0,710395453	8,99408284
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38	DVLA	2013	0,105706128	0,9266	0,196428571	2,692778458
39	EKAD	2012	0,179719818	0,7545	0,114285714	1,272727273

40	EKAD	2013	0,149358851	0,7545	0,123287671	1,147058824
41	EKAD	2014	0,101570686	0,7545	0,15	1,31713555
42	FASW	2014	0,01554309	0,7474	0,428571429	2,484939759
43	GDYR	2010	0,058079279	0,9432	2,631578947	21,18644068
44	GDYR	2011	0,016486597	0,9416	9,285714286	15,96989967
45	GDYR	2012	0,053859718	0,9402	0,174603175	0,988269323
46	GDYR	2013	0,041733177	0,9402	0,274223035	1,431693166
47	GGRM	2010	0,134874936	0,7555	0,408352668	3,630752473
48	GGRM	2011	0,126842319	0,7555	0,388048118	4,862852665
49	GGRM	2012	0,098019204	0,7555	0,378250591	4,071449233
50	GGRM	2014	0,092669828	0,7555	0,285306705	3,514765489
51	GJTL	2010	0,080086645	0,5981	0,050420168	2,272727273
52	GJTL	2011	0,081879374	0,5981	0,036900369	2,360346184
53	GJTL	2012	0,0843925	0,5981	0,086538462	1,415394402
54	GJTL	2013	0,022180539	0,5981	0,102040816	1,022519781
55	GJTL	2014	0,018313214	0,5961	0,119047619	0,829935935
56	HMSP	2010	0,312857029	0,9818	0,184300341	12,08154506
57	HMSP	2012	0,373575042	0,9818	0,581135449	19,72990777
58	HMSP	2013	0,394384861	0,9818	0,375912409	19,31888545
59	ICBP	2010	0,127535894	0,8058	0,397260274	3,055555556
60	ICBP	2012	0,128353361	0,8053	0,474489796	3,795620438
61	ICBP	2013	0,107518149	0,8053	0,484693878	4,483516484
62	ICBP	2014	0,10125679	0,8053	0,512702079	5,079488174
63	IGAR	2011	0,155582429	0,9222	1,41509434	1,714801444
64	IGAR	2012	0,142497191	0,9222	0,952380952	1,623376623
65	IKBI	2014	0,024365951	0,9306	0,341772152	0,395738204
66	INAF	2012	0,03565903	0,8066	0,071428571	1,571428571
67	INAI	2014	0,024584244	0,672	0,5	0,760869565
68	INDF	2010	0,062460039	0,5007	0,395833333	2,549686192
69	INDF	2012	0,082120693	0,5007	0,333333333	1,50462963
70	INDF	2013	0,066091211	0,5007	0,241496599	1,510297483
71	INDF	2014	0,056000471	0,5007	0,401459854	1,437699681
72	INDS	2012	0,080532011	0,8811	1,115023474	1,164079823
73	INDS	2013	0,187245905	0,8811	0,127713921	0,801138065
74	INDS	2014	0,05603886	0,8811	0,282051282	0,574300072
75	INKP	2014	0,019350929	0,5272	0,034843206	0,190902448
76	INTP	2010	0,210146704	0,6403	0,300228311	4,490427928
77	INTP	2012	0,209332213	0,6403	0,347758887	4,255924171
78	INTP	2013	0,196110262	0,6403	0,635144672	3,20410125
79	INTP	2014	0,178424124	0,6403	0,964285714	3,713055102
80	IPOL	2010	0,076716335	0,6429	0,115384615	1,575757576

81	IPOL	2012	0,026676588	0,6429	0,1	0,546391753
82	JECC	2011	0,045903119	0,9015	0,578947368	0,711743772
83	JECC	2012	0,045152372	0,9015	0,566037736	2,010582011
84	JPFA	2011	0,078651851	0,577	0,238853503	2,107279693
85	JPFA	2012	0,098292801	0,577	0,03992016	2,775270758
86	JPFA	2013	0,044356964	0,577	0,032467532	0,5
87	KAEF	2010	0,083700398	0,9003	135,04	0,791044776
88	KAEF	2012	0,099098995	0,9003	0,162162162	2,846153846
89	KAEF	2014	0,079688766	0,9003	0,11627907	4,549689441
90	KBLI	2012	0,107785328	0,7372	0,256	0,886255924
91	KBLM	2010	0,009727303	0,7523	0,5	0,539215686
92	KBLM	2011	0,029555723	0,7472	0,176470588	0,518181818
93	KBLM	2012	0,032966729	0,7472	0,142857143	0,567226891
94	KIAS	2014	0,03920821	0,9824	0,333333333	1,020833333
95	KLBF	2011	0,186079032	0,6432	0,625	5,295950156
96	KLBF	2012	0,188154926	0,6432	0,542857143	7,310344828
97	KLBF	2013	0,17713064	0,5671	0,395348837	6,906077348
98	KLBF	2014	0,171364951	0,5671	0,422222222	8,755980861
99	KRAS	2011	0,047548523	0,8	0,230769231	1,280487805
100	LION	2011	0,143610449	0,577	0,297029703	0,904081281
101	LION	2013	0,129894016	0,577	0,321285141	1,501313649
102	LMSH	2011	0,111172324	0,3222	0,088105727	0,839066958
103	LMSH	2013	0,101504608	0,3222	0,133511348	0,695228991
104	MASA	2010	0,057951983	0,478	0,034770515	1,240601504
105	MASA	2011	0,030142204	0,478	0,085763293	1,730103806
106	MERK	2010	0,273235381	0,74	0,841787667	5,954584722
107	MERK	2011	0,395556727	0,74	0,000775194	6,005801831
108	MERK	2012	0,189325836	0,8665	0,000831082	8,169846815
109	MERK	2013	0,251733994	0,8665	0,000766088	8,265185639
110	MERK	2014	0,253240301	0,8665	0,802370078	6,473015616
111	MLBI	2010	0,389519841	0,8253	0,000999001	12,29376258
112	MLBI	2011	0,415609926	0,8253	0,288609277	14,26471173
113	MLBI	2012	0,393564331	0,8253	0,000697058	47,26924305
114	MLBI	2013	0,669090895	0,8367	0,814164296	26,04392742
115	MLBI	2014	0,353222315	0,8367	0,003689642	0,454649216
116	MRAT	2011	0,061040065	0,8022	0,266666667	0,597371565
117	MRAT	2012	0,07558077	0,8022	0,2125	0,543237251
118	MYOR	2011	0,07330868	0,3307	0,206022187	4,505216567
119	MYOR	2012	0,08947142	0,3307	0,237358101	4,997501249
120	NIKL	2010	0,081267395	0,8	0,333333333	2,227979275
121	NIKL	2013	0,002234329	0,8011	1	1,025

122	PTSN	2012	0,010633264	0,8854	0,112	0,401606426
123	ROTI	2010	0,175578295	0,8075	0,252525253	5,888888889
124	ROTI	2012	0,123781583	0,7575	0,25170068	10,48632219
125	ROTI	2013	0,086693342	0,7075	0,019230769	1,311053985
126	SCCO	2010	0,052490772	0,6726	0,304054054	0,946601942
127	SCCO	2011	0,075449585	0,6726	0,31835206	1,237133808
128	SCCO	2012	0,114156704	0,6726	0,302663438	1,273184533
129	SCCO	2013	0,059568725	0,6726	0,293542074	1,278326554
130	SKLT	2012	0,031884395	0,9609	0,25	0,962566845
131	SMCB	2010	0,079371681	0,8065	0,212962963	2,528089888
132	SMCB	2011	0,096341437	0,8065	0,224637681	2,214867617
133	SMCB	2012	0,11352279	0,8065	0,444444444	2,638762511
134	SMCB	2013	0,067563859	0,8065	0,404580153	1,986899563
135	SMGR	2010	0,233452434	0,5101	0,4045677	4,668972332
136	SMGR	2011	0,201167372	0,5101	0,496251874	4,646915584
137	SMGR	2012	0,18535778	0,5101	0,442839952	5,176355323
138	SMGR	2013	0,159992809	0,5101	0,48977136	3,849292709
139	SMGR	2014	0,162826763	0,5101	0,398089172	3,84341637
140	SMSM	2011	0,192864896	0,5813	0,657894737	2,918454936
141	SMSM	2014	0,240332229	0,5813	0,085616438	5,959849435
142	SQBI	2011	0,331878393	0,99	0,000938166	4,316035341
143	SQBI	2012	0,340554056	0,99	0,000984252	7,490636704
144	SQBI	2013	0,354998243	0,98	0,000958773	8,969668358
145	TBMS	2011	0,014358012	0,8623	0,174672489	0,781974818
146	TCID	2010	0,125515881	0,7378	0,519877676	1,526393894
147	TCID	2011	0,123833526	0,7378	0,531609195	1,517241379
148	TCID	2012	0,119535691	0,7378	0,493333333	2,016498625
149	TCID	2013	0,109528825	0,7378	0,463078849	2,022433719
150	TCID	2014	0,094379828	0,7378	0,425287356	2,745574181
151	TKIM	2010	0,019990101	0,6	0,047923323	0,65992081
152	TKIM	2014	0,008140372	0,6	0,048780488	0,098027909
153	TOTO	2011	0,163279261	0,962	0,226500566	3,256692503
154	TOTO	2012	0,155448608	0,962	0,209205021	3,667953668
155	TOTO	2013	0,135471871	0,962	0,209205021	3,682448589
156	TOTO	2014	0,145324125	0,962	0,404040404	3,197908286
157	TPIA	2013	0,004357667	0,9535	0,434782609	1,252104377
158	TRST	2014	0,020193267	0,5971	0,217391304	0,606060606
159	TSPC	2010	0,136196107	0,9503	0,366972477	2,953367876
160	TSPC	2011	0,137707646	0,7729	0,576923077	3,76661743
161	TSPC	2012	0,138910012	0,7726	0,524475524	5
162	UNIC	2011	0,022121847	0,7622	0,612244898	0,591540964

163	UNIC	2012	0,008418938	0,7622	0,716981132	0,567375887
164	UNIC	2013	0,026724145	0,7901	0,452173913	0,410311493
165	UNVR	2010	0,389250433	0,85	0,774774775	31,13207547
166	UNVR	2012	0,403767499	0,85	0,52681388	40,09615385
167	UNVR	2013	0,401000121	0,85	0,528490028	46,59498208
168	VOKS	2012	0,086580828	0,4865	0,282485876	1,418732782

Lampiran 2

Statistik Deskriptif Persamaan ke-1

	B_PBV	C_ROA	D_INST	E_DPR
Mean	4.270255	0.131534	0.736132	1.205332
Median	2.033944	0.106612	0.755500	0.300742
Maximum	47.26924	0.669091	0.990000	135.0400
Minimum	0.098028	0.002234	0.322200	0.000697
Std. Dev.	7.083117	0.107753	0.160464	10.41481
Skewness	4.129953	1.658293	-0.381034	12.74687
Kurtosis	22.16324	6.581358	2.387447	164.2673
Jarque-Bera	3048.191	166.7811	6.691779	186599.4
Probability	0.000000	0.000000	0.035229	0.000000
Sum	717.4029	22.09764	123.6702	202.4958
Sum Sq. Dev.	8378.482	1.938974	4.300030	18114.21
Observations	168	168	168	168

Statistik Deskriptif Persamaan ke-2

	E_DPR	C_ROA	D_INST
Mean	1.205332	0.131534	0.736132
Median	0.300742	0.106612	0.755500
Maximum	135.0400	0.669091	0.990000
Minimum	0.000697	0.002234	0.322200
Std. Dev.	10.41481	0.107753	0.160464
Skewness	12.74687	1.658293	-0.381034
Kurtosis	164.2673	6.581358	2.387447
Jarque-Bera	186599.4	166.7811	6.691779
Probability	0.000000	0.000000	0.035229
Sum	202.4958	22.09764	123.6702
Sum Sq. Dev.	18114.21	1.938974	4.300030
Observations	168	168	168

Statistik Deskriptif Persamaan ke-1 setelah outlier

	B_PBV	C_ROA	D_INST	E_DPR
Mean	3.141277	0.120396	0.730286	0.398943
Median	2.010582	0.101505	0.754500	0.297030
Maximum	21.18644	0.415610	0.990000	9.285714
Minimum	0.098028	0.002234	0.322200	0.000766
Std. Dev.	3.356641	0.089699	0.161056	0.769334
Skewness	2.659153	1.254508	-0.322233	9.833547
Kurtosis	11.97685	4.461445	2.354096	112.4684
Jarque-Bera	730.3238	56.55784	5.584879	82982.92
Probability	0.000000	0.000000	0.061272	0.000000
Sum	505.7455	19.38369	117.5761	64.22974
Sum Sq. Dev.	1802.726	1.287359	4.150262	94.69989
Observations	161	161	161	161

Statistik Deskriptif Persamaan ke-2 setelah outlier

	E_DPR	C_ROA	D_INST
Mean	0.401456	0.128583	0.734537
Median	0.299465	0.106612	0.755000
Maximum	9.285714	0.415610	0.990000
Minimum	0.000697	0.002234	0.322200
Std. Dev.	0.759047	0.099887	0.160728
Skewness	9.917643	1.249080	-0.361875
Kurtosis	114.9412	4.048915	2.378129
Jarque-Bera	89392.85	50.77542	6.297887
Probability	0.000000	0.000000	0.042897
Sum	66.64166	21.34485	121.9332
Sum Sq. Dev.	95.06502	1.646273	4.262543
Observations	166	166	166

Regresi Linear Berganda persamaan ke-1

Dependent Variable: B_PBV

Method: Least Squares

Sample: 1 168

Included observations: 168

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.558638	1.944933	-1.829697	0.0691
C_ROA	42.62779	3.916609	10.88385	0.0000
D_INST	3.024051	2.639094	1.145867	0.2535
E_DPR	-0.003478	0.039857	-0.087265	0.9306
R-squared	0.443340	Mean dependent var		4.270255
Adjusted R-squared	0.433157	S.D. dependent var		7.083117
S.E. of regression	5.332806	Akaike info criterion		6.209154
Sum squared resid	4663.966	Schwarz criterion		6.283534
Log likelihood	-517.5689	Hannan-Quinn criter.		6.239341
F-statistic	43.53809	Durbin-Watson stat		1.229550
Prob(F-statistic)	0.000000			

Regresi Linear Berganda persamaan ke-2

Dependent Variable: E_DPR

Method: Least Squares

Sample: 1 168

Included observations: 168

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.972366	3.791868	-0.783879	0.4342
C_ROA	-5.730701	7.637060	-0.750380	0.4541
D_INST	6.699175	5.128336	1.306306	0.1933
R-squared	0.011703	Mean dependent var		1.205332
Adjusted R-squared	-0.000277	S.D. dependent var		10.41481
S.E. of regression	10.41625	Akaike info criterion		7.542308
Sum squared resid	17902.22	Schwarz criterion		7.598093
Log likelihood	-630.5538	Hannan-Quinn criter.		7.564948
F-statistic	0.976902	Durbin-Watson stat		2.021088
Prob(F-statistic)	0.378642			

Asumsi Klasik

Persamaan ke-1

Heteroskedastisitas

Heteroskedasticity Test: Glejser

F-statistic	18.61118	Prob. F(3,164)	0.0000
Obs*R-squared	42.66881	Prob. Chi-Square(3)	0.0000
Scaled explained SS	84.43046	Prob. Chi-Square(3)	0.0000

Test Equation:

Dependent Variable: ARESID

Method: Least Squares

Sample: 1 168

Included observations: 168

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.097904	1.441741	-1.455119	0.1475
C_ROA	19.88002	2.903306	6.847372	0.0000
D_INST	2.966153	1.956309	1.516198	0.1314
E_DPR	0.003176	0.029545	0.107497	0.9145
R-squared	0.253981	Mean dependent var		2.704294
Adjusted R-squared	0.240334	S.D. dependent var		4.535521
S.E. of regression	3.953105	Akaike info criterion		5.610401
Sum squared resid	2562.835	Schwarz criterion		5.684782
Log likelihood	-467.2737	Hannan-Quinn criter.		5.640588
F-statistic	18.61118	Durbin-Watson stat		1.727949
Prob(F-statistic)	0.000000			

Heteroskedastisitas persamaan ke-1 setelah transformasi

Heteroskedasticity Test: Glejser

F-statistic	2.318801	Prob. F(3,157)	0.0776
Obs*R-squared	6.830967	Prob. Chi-Square(3)	0.0775
Scaled explained SS	12.23280	Prob. Chi-Square(3)	0.0066

Test Equation:

Dependent Variable: AWRESID

Method: Least Squares

Sample: 1 168

Included observations: 161

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.122068	0.507369	-0.240590	0.8102
C_ROA*WGT	9.595960	4.973404	1.929455	0.0555
D_INST*WGT	0.482558	0.321090	1.502875	0.1349
E_DPR*WGT	0.117900	0.083840	1.406246	0.1616

R-squared	0.042428	Mean dependent var	0.892156
Adjusted R-squared	0.024131	S.D. dependent var	1.267486
S.E. of regression	1.252099	Akaike info criterion	3.312051
Sum squared resid	246.1372	Schwarz criterion	3.388608
Log likelihood	-262.6201	Hannan-Quinn criter.	3.343136
F-statistic	2.318801	Durbin-Watson stat	1.915653
Prob(F-statistic)	0.077579		

Multikolinieritas

Variance Inflation Factors

Sample: 1 168

Included observations: 161

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.465875	30.57175	NA
C_ROA	4.510526	1.674031	1.020858
D_INST	0.790900	30.28108	1.079141
E_DPR	0.011106	1.323142	1.080823

Autolorelasi

Sample: 1 168

Included observations: 161

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
. .	. .	1	0.026	0.026	0.1122	0.738
. .	. .	2	-0.016	-0.016	0.1528	0.926
. .	. .	3	-0.007	-0.006	0.1613	0.984
. .	. .	4	-0.009	-0.009	0.1761	0.996
. .	. .	5	-0.013	-0.012	0.2033	0.999
. .	. .	6	-0.009	-0.009	0.2169	1.000
. .	. .	7	-0.013	-0.013	0.2450	1.000
. .	. .	8	-0.018	-0.018	0.3007	1.000
. .	. .	9	-0.014	-0.014	0.3357	1.000
. .	. .	10	-0.007	-0.008	0.3451	1.000
. .	. .	11	-0.014	-0.015	0.3815	1.000
. .	. .	12	-0.015	-0.016	0.4215	1.000
. .	. .	13	0.003	0.002	0.4228	1.000
. .	. .	14	0.031	0.030	0.5978	1.000
. .	. .	15	0.047	0.044	0.9893	1.000
. .	. .	16	-0.009	-0.012	1.0048	1.000
. .	. .	17	0.005	0.006	1.0093	1.000
. .	. .	18	-0.010	-0.011	1.0283	1.000
. .	. .	19	-0.010	-0.008	1.0451	1.000
. .	. .	20	0.002	0.003	1.0463	1.000
. .	. .	21	-0.004	-0.003	1.0487	1.000
. .	. .	22	-0.016	-0.014	1.0972	1.000
. .	. .	23	-0.014	-0.012	1.1360	1.000
. .	. .	24	-0.018	-0.017	1.1965	1.000
. .	. .	25	-0.019	-0.018	1.2661	1.000
. .	. .	26	-0.017	-0.016	1.3245	1.000
. .	. .	27	-0.009	-0.010	1.3413	1.000
. .	. .	28	-0.017	-0.020	1.3992	1.000
. .	. .	29	-0.003	-0.008	1.4016	1.000
. .	. .	30	-0.008	-0.012	1.4133	1.000
. .	. .	31	-0.017	-0.019	1.4707	1.000
. .	. .	32	-0.016	-0.018	1.5207	1.000
. .	. .	33	-0.012	-0.013	1.5486	1.000
. .	. .	34	-0.020	-0.024	1.6350	1.000
. .	. .	35	-0.010	-0.013	1.6565	1.000
. .	. .	36	-0.016	-0.019	1.7099	1.000

Asumsi Klasik

Persamaan ke-2

Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	2.109582	Prob. F(5,160)	0.0669
Obs*R-squared	10.26663	Prob. Chi-Square(5)	0.0680
Scaled explained SS	628.6712	Prob. Chi-Square(5)	0.0000

Test Equation:

Dependent Variable: WGT_RESID^2

Method: Least Squares

Sample: 1 168

Included observations: 166

Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.136141	7.839927	-0.400022	0.6897
WGT^2	21.74905	22.49471	0.966852	0.3351
C_ROA^2*WGT^2	-306.1312	280.3640	-1.091906	0.2765
C_ROA*D_INST*WGT^2	168.8822	202.4836	0.834054	0.4055
D_INST^2*WGT^2	50.55653	34.91258	1.448089	0.1495
D_INST*WGT^2	-67.76702	55.88055	-1.212712	0.2270

R-squared	0.061847	Mean dependent var	1.367488
Adjusted R-squared	0.032530	S.D. dependent var	15.45855
S.E. of regression	15.20504	Akaike info criterion	8.316606
Sum squared resid	36990.92	Schwarz criterion	8.429088
Log likelihood	-684.2783	Hannan-Quinn criter.	8.362263
F-statistic	2.109582	Durbin-Watson stat	2.093468
Prob(F-statistic)	0.066921		

Multikolinieritas

Variance Inflation Factors

Sample: 1 168

Included observations: 166

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.248442	29.61350	NA
C_ROA	2.180503	1.612685	1.007472
D_INST	0.406688	28.31555	1.007472

Autokorelasi

Sample: 1 168

Included observations: 166

Autocorrelation	Partial Correlation	AC	PAC	Q-Stat	Prob	
. .	. .	1	0.007	0.007	0.0075	0.931
. .	. .	2	-0.004	-0.004	0.0107	0.995
. .	. .	3	-0.008	-0.008	0.0208	0.999
. .	. .	4	-0.008	-0.008	0.0315	1.000
. .	. .	5	-0.008	-0.008	0.0424	1.000
. .	. .	6	-0.007	-0.007	0.0509	1.000
. .	. .	7	-0.008	-0.008	0.0610	1.000
. .	. .	8	-0.008	-0.008	0.0709	1.000
. .	. .	9	-0.008	-0.008	0.0824	1.000
. .	. .	10	-0.008	-0.008	0.0928	1.000
. .	. .	11	-0.007	-0.008	0.1025	1.000
. .	. .	12	-0.007	-0.008	0.1125	1.000
. .	. .	13	-0.008	-0.009	0.1249	1.000
. .	. .	14	-0.008	-0.009	0.1371	1.000
. .	. .	15	-0.008	-0.009	0.1498	1.000
. .	. .	16	-0.008	-0.009	0.1626	1.000
. .	. .	17	-0.008	-0.009	0.1753	1.000
. .	. .	18	-0.008	-0.009	0.1885	1.000
. .	. .	19	-0.007	-0.008	0.1977	1.000
. .	. .	20	-0.008	-0.009	0.2091	1.000
. .	. .	21	-0.004	-0.005	0.2125	1.000
. .	. .	22	-0.006	-0.007	0.2187	1.000
. .	. .	23	-0.008	-0.009	0.2317	1.000
. .	. .	24	-0.008	-0.009	0.2447	1.000
. .	. .	25	-0.008	-0.009	0.2575	1.000
. .	. .	26	-0.008	-0.010	0.2717	1.000
. .	. .	27	-0.007	-0.009	0.2827	1.000
. .	. .	28	-0.008	-0.009	0.2944	1.000
. .	. .	29	-0.008	-0.010	0.3086	1.000
. .	. .	30	-0.007	-0.009	0.3196	1.000
. .	. .	31	-0.009	-0.010	0.3346	1.000
. .	. .	32	-0.009	-0.011	0.3505	1.000
. .	. .	33	-0.009	-0.011	0.3668	1.000
. .	. .	34	-0.009	-0.011	0.3828	1.000
. .	. .	35	-0.008	-0.010	0.3949	1.000
. .	. .	36	-0.009	-0.011	0.4122	1.000

Regresi Linear

persamaan ke-1

Setelah di uji Asumsi Klasik

Dependent Variable: B_PBV
Method: Least Squares
Sample: 1 168
Included observations: 161
Weighting series: C_ROA
Weight type: Variance (average scaling)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.283737	0.682551	-0.415702	0.6782
C_ROA	22.26759	2.123800	10.48478	0.0000
D_INST	0.058147	0.889326	0.065383	0.9480
E_DPR	1.758728	0.105387	16.68834	0.0000

Weighted Statistics

R-squared	0.702534	Mean dependent var	2.061165
Adjusted R-squared	0.696850	S.D. dependent var	2.674206
S.E. of regression	1.566346	Akaike info criterion	3.759898
Sum squared resid	385.1898	Schwarz criterion	3.836455
Log likelihood	-298.6718	Hannan-Quinn criter.	3.790983
F-statistic	123.5973	Durbin-Watson stat	1.607118
Prob(F-statistic)	0.000000	Weighted mean dep.	1.820019

Unweighted Statistics

R-squared	0.522003	Mean dependent var	3.141277
Adjusted R-squared	0.512869	S.D. dependent var	3.356641
S.E. of regression	2.342760	Sum squared resid	861.6980
Durbin-Watson stat	1.474176		

Regresi Linear

persamaan ke-2

Setelah diuji Asumsi Klasik

Dependent Variable: E_DPR
Method: Least Squares
Sample: 1 168
Included observations: 166
Weighting series: C_ROA
Weight type: Variance (average scaling)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.923256	0.498440	-1.852290	0.0658
C_ROA	-1.755294	1.476653	-1.188698	0.2363
D_INST	2.110734	0.637721	3.309809	0.0011

Weighted Statistics

R-squared	0.074615	Mean dependent var	0.391438
Adjusted R-squared	0.063261	S.D. dependent var	1.290988
S.E. of regression	1.180109	Akaike info criterion	3.186997
Sum squared resid	227.0030	Schwarz criterion	3.243238
Log likelihood	-261.5208	Hannan-Quinn criter.	3.209825
F-statistic	6.571482	Durbin-Watson stat	1.874796
Prob(F-statistic)	0.001800	Weighted mean dep.	0.576266

Unweighted Statistics

R-squared	-0.026903	Mean dependent var	0.401456
Adjusted R-squared	-0.039503	S.D. dependent var	0.759047
S.E. of regression	0.773894	Sum squared resid	97.62258
Durbin-Watson stat	1.608681		