

LAMPIRAN

Lampiran 1 :

(dalam jutaan rupiah dan persen)

Bulan	Tab Mudh	Dep Mudh	ROA	ROE	ROI
Jan-11	3.478	267.180	0,07	0,22	0,07
Feb-11	5.455	266.204	0,22	0,68	0,22
Mar-11	5.240	351.530	0,34	1,26	0,34
Apr-11	8.012	363.978	0,44	1,76	0,44
Mei-11	7.999	375.523	0,53	1,79	0,53
Jun-11	6.789	370.978	0,26	0,50	0,26
Jul-11	8.219	332.383	0,07	0,13	0,07
Agu-11	7.059	243.354	0,15	0,24	0,15
Sep-11	7.408	225.153	0,41	0,56	0,31
Okt-11	7.930	260.546	0,73	1,04	0,55
Nov-11	9.178	295.243	0,87	1,30	0,65
Des-11	7.661	393.045	1,01	1,70	0,75
Jan-12	15.053	432.280	0,26	0,40	0,19
Feb-12	15.255	419.249	0,51	0,77	0,38
Mar-12	10.724	485.413	0,55	0,92	0,41
Apr-12	15.219	426.257	0,88	1,45	0,66
Mei-12	32.887	613.207	1,02	1,96	0,77
Jun-12	40.142	634.567	1,26	2,58	0,95
Jul-12	20.184	972.018	1,15	2,95	0,86
Agu-12	21.191	981.303	1,41	3,64	1,06
Sep-12	21.251	844.160	1,58	4,31	1,19
Okt-12	33.123	931.416	1,76	4,96	1,32
Nov-12	25.164	885.628	1,99	5,74	1,49
Des-12	30.328	1.006.050	1,88	6,20	1,41
Jan-13	30.396	1.174.228	0,35	1,12	0,25
Feb-13	26.247	1.347.407	0,50	1,66	0,38
Mar-13	96.465	1.253.222	0,66	2,26	0,49
Apr-13	94.768	1.275.269	0,84	2,87	0,63
Mei-13	122.507	1.259.402	0,98	3,62	0,73
Jun-13	106.875	1.176.700	1,05	3,94	0,79
Jul-13	91.552	1.305.018	1,21	4,78	0,91
Agu-13	93.857	1.956.763	1,19	5,26	0,89

Sep-13	107.060	1.625.475	1,31	5,96	0,99
Okt-13	72.538	1.743.683	1,42	6,38	1,07
Nov-13	44.431	2.310.663	1,30	6,71	0,98
Des-13	69.566	2.430.835	1,18	6,75	0,89
Jan-14	59.080	2.181.665	0,09	0,25	0,07
Feb-14	39.225	2.133.096	0,15	0,43	0,12
Mar-14	36.869	1.993.657	0,33	1,07	0,25
Apr-14	156.298	2.218.815	0,41	1,25	0,31
Mei-14	98.848	2.062.573	0,52	1,67	0,39
Jun-14	93.815	2.361.579	0,72	2,51	0,54
Jul-14	162.258	2.561.713	0,87	3,16	0,64
Agu-14	161.981	2.854.147	1,01	3,83	0,76
Sep-14	105.768	3.026.981	1,16	4,40	0,87
Okt-14	95.307	3.502.709	1,30	5,19	0,98
Nov-14	86.469	3.892.703	1,41	5,82	1,06
Des-14	66.185	4.176.150	1,48	6,45	1,11
Jan-15	83.388	4.286.454	0,17	0,74	0,13
Feb-15	83.441	4.402.489	0,28	1,22	0,21
Mar-15	57.707	4.387.719	0,38	1,69	0,29
Apr-15	55.145	4.293.705	0,45	1,95	0,34
Mei-15	64.298	4.404.496	0,51	2,28	0,39
Jun-15	63.086	4.639.958	0,58	2,58	0,43
Jul-15	79.506	4.599.791	0,67	3,03	0,49
Agu-15	74.281	4.652.042	0,73	4,94	0,82
Sep-15	80.567	4.616.572	0,79	5,38	0,87
Okt-15	76.930	5.045.419	0,85	5,55	0,90
Nov-15	69.807	5.009.189	0,97	6,04	0,98
Des-15	50.714	5.086.655	1,04	4,83	0,78

Bulan	Modal Sendiri	Laba Setelah Pajak	Laba Sebelum Pajak	Total Asset
Jan-11	141.664	313	313	429.348
Feb-11	141.012	965	965	429.278
Mar-11	141.597	1.782	1.782	518.769
Apr-11	140.897	2.482	2.482	562.768
Mei-11	168.831	3.028	3.028	575.877
Jun-11	441.163	2.213	2.213	862.510
Jul-11	442.803	571	571	823.661
Agu-11	444.452	1.076	1.076	732.589
Sep-11	445.893	2.517	3.356	820.471
Okt-11	448.020	4.644	6.193	847.221
Nov-11	449.216	5.840	7.787	895.109
Des-11	451.049	7.673	10.230	1.016.792
Jan-12	452.850	1.803	2.404	932.641
Feb-12	457.125	3.525	4.700	928.892
Mar-12	456.832	4.223	5.662	1.033.030
Apr-12	461.871	6.710	8.947	1.014.053
Mei-12	461.659	9.050	12.066	1.179.777
Jun-12	467.213	12.052	16.069	1.274.706
Jul-12	469.019	13.858	18.477	1.608.877
Agu-12	472.368	17.207	22.943	1.621.693
Sep-12	475.681	20.520	27.360	1.728.926
Okt-12	478.900	23.739	31.652	1.794.105
Nov-12	482.890	27.729	36.972	1.859.114
Des-12	485.254	30.093	40.124	2.133.071
Jan-13	490.755	5.501	7.470	2.163.531
Feb-13	493.429	8.175	10.900	2.177.409
Mar-13	498.933	11.267	15.023	2.282.803
Apr-13	502.056	14.390	19.187	2.296.436
Mei-13	505.982	18.316	24.477	2.507.036
Jun-13	521.202	20.536	27.381	2.606.410
Jul-13	525.805	25.139	33.520	2.765.957
Agu-13	528.472	27.806	37.075	3.122.535
Sep-13	532.400	31.734	42.061	3.208.744
Okt-13	534.805	34.139	45.270	3.184.447
Nov-13	536.649	35.983	47.727	3.664.030
Des-13	536.919	36.253	48.087	4.066.520
Jan-14	1.004.162	2.503	3.337	3.643.748
Feb-14	1.011.556	4.356	5.808	3.753.555
Mar-14	998.734	10.640	14.186	4.302.538
Apr-14	1.000.623	12.529	16.705	4.090.628
Mei-14	1.004.896	16.802	22.403	4.287.890
Jun-14	1.013.533	25.439	33.919	4.692.020
Jul-14	1.020.478	32.289	43.650	5.007.522
Agu-14	1.029.403	39.432	52.576	5.194.466
Sep-14	1.039.260	45.678	60.918	5.260.655
Okt-14	1.050.546	54.477	72.634	5.585.855
Nov-14	1.057.732	61.578	82.103	5.833.834
Des-14	1.064.990	68.675	91.592	6.196.644
Jan-15	1.073.347	7.990	10.653	6.233.764
Feb-15	1.079.506	13.207	17.610	6.329.037
Mar-15	1.092.982	18.474	24.635	6.442.137
Apr-15	1.096.089	21.419	28.315	6.341.393
Mei-15	1.099.929	25.028	32.649	6.419.475
Jun-15	1.108.207	28.626	39.022	6.711.016
Jul-15	1.113.406	33.737	46.436	6.952.366
Agu-15	1.135.940	56.133	50.023	6.865.945
Sep-15	1.140.789	61.351	55.785	7.065.431
Okt-15	1.142.826	63.388	60.001	7.080.321
Nov-15	1.151.147	69.553	68.972	7.076.608
Des-15	1.154.503	55.749	74.332	7.135.883

Lampiran 2 :

Uji Hipotesis pada variabel Return On Asset

Dependent Variable: ROA
Method: Least Squares
Date: 03/13/17 Time: 15:20
Sample: 2011M01 2015M12
Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.103704	0.871705	0.118967	0.9057
LOG(TAB_MUDH)	0.263155	0.108279	2.430348	0.0183
LOG(DEP_MUDH)	-0.146552	0.113473	-1.291522	0.2017
R-squared	0.124153	Mean dependent var		0.803309
Adjusted R-squared	0.093422	S.D. dependent var		0.481870
S.E. of regression	0.458810	Akaike info criterion		1.328345
Sum squared resid	11.99887	Schwarz criterion		1.433062
Log likelihood	-36.85035	Hannan-Quinn criter.		1.369306
F-statistic	4.039939	Durbin-Watson stat		0.644182
Prob(F-statistic)	0.022867			

Lampiran 3 :

Uji Hipotesis pada variabel Return On Equity

Dependent Variable: LOG(ROE)
Method: Least Squares
Date: 04/19/17 Time: 08:06
Sample: 2011M01 2015M12
Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.991043	1.531194	-3.912660	0.0002
LOG(TAB_MUDH)	0.450307	0.190197	2.367577	0.0213
LOG(DEP_MUDH)	0.139478	0.199320	0.699767	0.4869
R-squared	0.361090	Mean dependent var		0.703767
Adjusted R-squared	0.338672	S.D. dependent var		0.991027
S.E. of regression	0.805923	Akaike info criterion		2.455050
Sum squared resid	37.02220	Schwarz criterion		2.559767
Log likelihood	-70.65150	Hannan-Quinn criter.		2.496011
F-statistic	16.10723	Durbin-Watson stat		0.884360
Prob(F-statistic)	0.000003			

Lampiran 4 :

Uji Hipotesis pada variabel Return On Investment

Dependent Variable: LOG(ROI)

Method: Least Squares

Date: 04/19/17 Time: 08:07

Sample: 2011M01 2015M12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.406541	1.374340	-1.751052	0.0853
LOG(TAB_MUDH)	0.404777	0.170714	2.371089	0.0211
LOG(DEP_MUDH)	-0.180085	0.178902	-1.006609	0.3184

R-squared	0.140384	Mean dependent var	-0.691742
Adjusted R-squared	0.110222	S.D. dependent var	0.766861
S.E. of regression	0.723365	Akaike info criterion	2.238901
Sum squared resid	29.82565	Schwarz criterion	2.343619
Log likelihood	-64.16704	Hannan-Quinn criter.	2.279862
F-statistic	4.654324	Durbin-Watson stat	0.868223
Prob(F-statistic)	0.013418		

Lampiran 5 :

Uji Multikolinearitas pada variabel Return On Asset

Variance Inflation Factors

Date: 04/11/17 Time: 08:22

Sample: 2011M01 2015M12

Included observations: 60

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.012065	3.146446	NA
TAB_MUDH	3.05E-12	3.838322	1.397876
DEP_MUDH	2.07E-15	3.548163	1.397876

Lampiran 6 :

Uji Multikolinearitas pada variabel Return On Equity

Variance Inflation Factors

Date: 04/11/17 Time: 08:32

Sample: 2011M01 2015M12

Included observations: 60

--	--	--	--

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.181911	3.146446	NA
TAB_MUDH	4.60E-11	3.838322	1.397876
DEP_MUDH	3.13E-14	3.548163	1.397876

Lampiran 7 :

Uji Multikolinearitas pada variabel Return On Investment

Variance Inflation Factors
Date: 04/11/17 Time: 08:34
Sample: 2011M01 2015M12
Included observations: 60

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.006846	3.146446	NA
TAB_MUDH	1.73E-12	3.838322	1.397876
DEP_MUDH	1.18E-15	3.548163	1.397876

Lampiran 8 :

Uji Heteroskedastisitas pada variabel Return On Asset

Heteroskedasticity Test: Harvey

F-statistic	0.152607	Prob. F(2,57)	0.8588
Obs*R-squared	0.319567	Prob. Chi-Square(2)	0.8523
Scaled explained SS	0.165212	Prob. Chi-Square(2)	0.9207

Test Equation:
Dependent Variable: LRESID2
Method: Least Squares
Date: 04/12/17 Time: 20:26
Sample: 2011M01 2015M12
Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.987831	3.105204	-0.962201	0.3400
LOG(TAB_MUDH)	-0.213077	0.385713	-0.552424	0.5828
LOG(DEP_MUDH)	0.188528	0.404214	0.466406	0.6427
R-squared	0.005326	Mean dependent var	-2.570098	
Adjusted R-squared	-0.029575	S.D. dependent var	1.610737	
S.E. of regression	1.634382	Akaike info criterion	3.869113	
Sum squared resid	152.2586	Schwarz criterion	3.973830	

Log likelihood	-113.0734	Hannan-Quinn criter.	3.910074
F-statistic	0.152607	Durbin-Watson stat	0.657699
Prob(F-statistic)	0.858817		

Lampiran 9 :

Uji Heteroskedastisitas pada variabel Return On Asset

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	0.371033	Prob. F(2,57)	0.6917
Obs*R-squared	0.771084	Prob. Chi-Square(2)	0.6801
Scaled explained SS	0.837797	Prob. Chi-Square(2)	0.6578

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 04/19/17 Time: 07:56

Sample: 2011M01 2015M12

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.487184	1.854330	0.262728	0.7937
LOG(TAB_MUDH)	-0.195327	0.230335	-0.848011	0.4000
LOG(DEP_MUDH)	0.154858	0.241384	0.641542	0.5237

R-squared	0.012851	Mean dependent var	0.617037
Adjusted R-squared	-0.021785	S.D. dependent var	0.965541
S.E. of regression	0.976001	Akaike info criterion	2.838001
Sum squared resid	54.29697	Schwarz criterion	2.942718
Log likelihood	-82.14003	Hannan-Quinn criter.	2.878962
F-statistic	0.371033	Durbin-Watson stat	1.317195
Prob(F-statistic)	0.691675		

Lampiran 10 :

Uji Heteroskedastisitas pada variabel Return On Asset

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	0.204871	Prob. F(2,57)	0.8153
Obs*R-squared	0.428229	Prob. Chi-Square(2)	0.8073
Scaled explained SS	0.338005	Prob. Chi-Square(2)	0.8445

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares
Date: 04/19/17 Time: 07:59
Sample: 2011M01 2015M12
Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.049294	0.295699	-0.166704	0.8682
LOG(TAB_MUDH)	-0.016413	0.036730	-0.446852	0.6567
LOG(DEP_MUDH)	0.023908	0.038492	0.621123	0.5370
R-squared	0.007137	Mean dependent var		0.115111
Adjusted R-squared	-0.027700	S.D. dependent var		0.153525
S.E. of regression	0.155637	Akaike info criterion		-0.833873
Sum squared resid	1.380706	Schwarz criterion		-0.729156
Log likelihood	28.01618	Hannan-Quinn criter.		-0.792912
F-statistic	0.204871	Durbin-Watson stat		0.565642
Prob(F-statistic)	0.815350			

Lampiran 11 :

Uji Autokorelasi pada variabel Return On Asset

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.335852	Prob. F(2,51)	0.7163
Obs*R-squared	0.753968	Prob. Chi-Square(2)	0.6859

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 04/12/17 Time: 21:15

Sample: 2011M03 2015M12

Included observations: 58

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.106906	1.947910	-0.054882	0.9564
LOG(TAB_MUDH)	0.003730	0.118011	0.031606	0.9749
LOG(DEP_MUDH)	0.004478	0.158624	0.028233	0.9776
RESID(-1)	-0.942286	1.992906	-0.472820	0.6384
RESID(-2)	-0.081981	0.478472	-0.171339	0.8646
R-squared	0.012999	Mean dependent var		8.21E-15
Adjusted R-squared	-0.103118	S.D. dependent var		0.320298
S.E. of regression	0.336407	Akaike info criterion		0.771774
Sum squared resid	5.771662	Schwarz criterion		1.020448
Log likelihood	-15.38143	Hannan-Quinn criter.		0.868637
F-statistic	0.111951	Durbin-Watson stat		1.999861
Prob(F-statistic)	0.994638			

Lampiran 12 :

Uji Autokorelasi pada variabel Return On Equity

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	12.90194	Prob. F(2,55)	0.0000
Obs*R-squared	19.16037	Prob. Chi-Square(2)	0.0001

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 04/19/17 Time: 07:29

Sample: 2011M01 2015M12

Included observations: 60

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.099053	1.286795	0.076977	0.9389
LOG(TAB_MUDH)	-0.024803	0.160689	-0.154357	0.8779
LOG(DEP_MUDH)	0.011621	0.168104	0.069128	0.9451
RESID(-1)	0.644961	0.132970	4.850445	0.0000
RESID(-2)	-0.182927	0.134211	-1.362978	0.1784
R-squared	0.319340	Mean dependent var	-8.59E-16	
Adjusted R-squared	0.269837	S.D. dependent var	0.792146	
S.E. of regression	0.676885	Akaike info criterion	2.137025	
Sum squared resid	25.19955	Schwarz criterion	2.311554	
Log likelihood	-59.11075	Hannan-Quinn criter.	2.205293	
F-statistic	6.450968	Durbin-Watson stat	1.969915	
Prob(F-statistic)	0.000249			

Lampiran 13 :

Uji Autokorelasi pada variabel Return On Investment

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	11.80585	Prob. F(2,55)	0.0001
Obs*R-squared	18.02152	Prob. Chi-Square(2)	0.0001

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 04/19/17 Time: 07:34

Sample: 2011M01 2015M12

Included observations: 60

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.103591	1.170859	0.088474	0.9298
LOG(TAB_MUDH)	-0.011731	0.146059	-0.080319	0.9363
LOG(DEP_MUDH)	0.001602	0.152845	0.010481	0.9917
RESID(-1)	0.610332	0.133948	4.556492	0.0000
RESID(-2)	-0.134755	0.135418	-0.995104	0.3240
R-squared	0.300359	Mean dependent var		3.44E-16
Adjusted R-squared	0.249476	S.D. dependent var		0.710999
S.E. of regression	0.615958	Akaike info criterion		1.948381
Sum squared resid	20.86726	Schwarz criterion		2.122909
Log likelihood	-53.45142	Hannan-Quinn criter.		2.016648
F-statistic	5.902926	Durbin-Watson stat		1.926586
Prob(F-statistic)	0.000502			

Riwayat Hidup

Nama : Trismiyati

Tempat/Tanggal Lahir : Jakarta / 27 September 1994

Jenis Kelamin : Perempuan

Agama : Islam

Alamat : Jln. Kaliurang Km. 22,5, Banteng Rt. 01 Rw. 07.
Hargobinangun, Pakem, Sleman, Yogyakarta.

Nomor Telepon : 083825505014

Riwayat Pendidikan : SDN Banteng
SMP N 2 PAKEM
SMK Muhammadiyah 1 Turi

Data Orang Tua :

Nama Ayah : Sugianto

Pekerjaan : Karyawan Swasta

Nama Ibu : Sariyah

Pekerjaan : Ibu Rumah Tangga