

LAMPIRAN

LAMPIRAN 1

Daftar Sampel Perusahaan Manufaktur

No	Kode Perusahaan	Nama Perusahaan
1	INTP	PT Indocement Tunggul Prakarsa Tbk
2	SMCB	PT Holcim Indonesia Tbk
3	SMGR	PT Semen Indonesia (Persero) Tbk
4	AMFG	PT Ashimas Flat Glass Tbk
5	ARNA	PT Arwana Citramulia Tbk
6	KIAS	PT Keramika Indonesia Assosiasi Tbk
7	TOTO	PT Surya Toto Indonesia Tbk
8	ALMI	PT Alumindo Light Metal Industry Tbk
9	BTON	PT Betonjaya Manunggal Tbk
10	INAI	PT Indal Aluminium Industry Tbk
11	LION	PT Lion Metal Works Tbk
12	LMSH	PT Lionmesh Prima Tbk
13	DPNS	PT Duta Pertiwi Nusantara Tbk
14	EKAD	PT Ekadharna Internasional Tbk
15	INCI	PT Intan Wijaya Internasional Tbk
16	BRNA	PT Berlina Tbk
17	IGAR	PT Champion Pacific Indonesia Tbk
18	TRST	PT Trias Sentosa Tbk
19	CPIN	PT Charoen Pokphand Indonesia Tbk
20	JPFA	PT Japfa Comfeed Indonesia Tbk
21	MAIN	PT Malindo Feedmill Tbk
22	SIPD	PT Sierad Produce Tbk
23	ALDO	PT Alkindo Naratama Tbk
24	FASW	PT Fajar Surya Wisesa Tbk
25	SPMA	PT Suparma Tbk
26	ASII	PT Astra Internasional Tbk
27	AUTO	PT Astra Otoparts Tbk
28	GJTL	PT Gajah Tunggul Tbk
29	IMAS	PT Indomobil Multi Jasa Tbk
30	INDS	PT Indospring Tbk
31	SMSM	PT Selamat Sempurna Tbk
32	PBRX	PT Pan Brothers Tbk
33	RICY	PT Ricky Putra Globalindo Tbk
34	JECC	PT Jembo Cable Company Tbk
35	KBLI	PT KMI Wire and Cable Tbk
36	KBLM	PT Kabelindo Murni Tbk
37	SCCO	PT Supreme Cable Manufacturing and Commerce Tbk
38	VOKS	PT Voksel Electric Tbk
39	AISA	PT Tiga Pilar Sejahtera Food Tbk

40	CEKA	PT Wilmar Cahaya Indonesia Tbk
41	DLTA	PT Delta Djakarta Tbk
42	ICBP	PT Indofood CBP Sukses Makmur Tbk
43	INDF	PT Indofood Sukses Makmur Tbk
44	MLBI	PT Multi Bintang Indonesia Tbk
45	MYOR	PT Mayora Indah Tbk
46	PSDN	PT Prasida Aneka Niaga Tbk
47	ROTI	PT Nippon Indosari Corpindo Tbk
48	SKLT	PT Sekar Laut Tbk
49	ULTJ	PT Ultrajaya Milk & Trading Company Tbk
50	GGRM	PT Gudang Garam Tbk
51	HMSP	PT Hanjaya Mandala Sampoerna Tbk
52	WIIM	PT Wismilak Inti Makmur Tbk
53	DVLA	PT Darya-Varia Laboratoria Tbk
54	KAEF	PT Kimia Farma (Persero) Tbk
55	KLBF	PT Kalbe Farma Tbk
56	MERK	PT Merck Tbk
57	SIDO	PT Industry Jamu dan Farmasi Sido Muncul Tbk
58	SQBI & SQBB	PT Taisho Pharmaceutical Indonesia Tbk
59	TSPC	PT Tempo Scan Pasific Tbk
60	MBTO	PT Martina Berto Tbk
61	MRAT	PT Mustika Ratu Tbk
62	TCID	PT Mandom Indonesia Tbk
63	UNVR	PT Unilever Indonesia Tbk

LAMPIRAN 2

Tabel Perhitungan Data Variabel

No	Kode	Tahun	DPR	ROI	SIZE	FCF	IOS
1	INTP	2012	0.226436	0.209332	10.35708	0.090096	3.425934
2	INTP	2013	0.330498	0.188381	10.425	0.079075	2.613028
3	INTP	2014	0.628196	0.182587	10.46067	0.131069	3.009988
4	INTP	2015	1.140705	0.157631	10.44151	0.208368	2.808434
5	INTP	2016	0.394725	0.128366	10.4793	0.063424	1.815218
6	SMCB	2012	0.363066	0.111007	10.08524	0.040764	2.08346
7	SMCB	2013	0.683845	0.063935	10.17304	0.086648	1.604253
8	SMCB	2014	0.996715	0.038898	10.23541	-0.00476	1.532169
9	SMCB	2015	1.356444	0.01011	10.23859	0.02679	0.961816
10	SMGR	2012	0.401093	0.185358	10.42454	0.066754	3.850501
11	SMGR	2013	0.413007	0.141406	10.48845	0.08776	2.943131
12	SMGR	2014	0.435365	0.162426	10.53548	0.102789	2.962469
13	SMGR	2015	0.494161	0.118613	10.58153	0.12544	1.969382
14	SMGR	2016	0.40099	0.10254	10.64569	0.027888	1.486412
15	AMFG	2012	0.100171	0.111256	9.493517	0.028058	1.258207
16	AMFG	2013	0.102613	0.095598	9.548929	0.052089	0.992717
17	AMFG	2014	0.075703	0.117047	9.593108	0.038849	0.985198
18	AMFG	2015	0.101715	0.079935	9.630456	0.044133	0.812056
19	AMFG	2016	0.133311	0.047311	9.740749	-0.09357	0.850573
20	ARNA	2012	0.233775	0.169289	8.971906	0.172781	3.64581
21	ARNA	2013	0.311503	0.20938	9.05509	0.109647	5.71565
22	ARNA	2014	0.45064	0.207796	9.100086	0.087384	5.250075
23	ARNA	2015	1.238193	0.04977	9.155573	0.101202	3.017331
24	ARNA	2016	0.406109	0.059211	9.188427	-0.02218	2.947502
25	KIAS	2013	0.047545	0.033185	9.356199	-0.00129	1.047156
26	KIAS	2014	0.244396	0.039208	9.371537	-0.01378	0.978067
27	TOTO	2012	0.209947	0.154956	9.182604	0.051043	2.661357
28	TOTO	2013	0.209404	0.135472	9.242088	0.08462	2.676313
29	TOTO	2014	0.168602	0.144925	9.306916	0.032797	2.372131
30	TOTO	2015	0.243133	0.116922	9.387308	-0.01194	3.460659
31	TOTO	2016	0.42856	0.065299	9.411862	0.149553	2.467393
32	ALMI	2012	1.104011	0.007414	9.27452	-0.07996	0.66861
33	ALMI	2013	0.235846	0.009491	9.439661	-0.24819	0.748739
34	ALMI	2014	6.32131	0.000607	9.506835	-0.26507	0.798651
35	BTON	2012	0.145386	0.170652	8.161669	0.039635	0.95339
36	BTON	2015	0.56928	0.034534	8.262727	-0.02694	0.509671
37	INAI	2013	1.577834	0.006554	8.884162	0.243321	0.774239

38	INAI	2014	0.114893	0.024584	8.952929	0.127058	0.795638
39	INAI	2015	0.38748	0.021511	9.123936	-0.0268	0.755111
40	INAI	2016	0.400979	0.026551	9.126791	-0.1173	0.864056
41	LION	2012	0.182782	0.196942	8.636986	-0.01615	1.217519
42	LION	2013	0.321278	0.129895	8.697724	0.020058	1.254799
43	LION	2014	0.424606	0.081655	8.778226	0.049403	0.946458
44	LION	2015	0.45213	0.071979	8.805725	0.046013	1.024942
45	LION	2016	0.49135	0.061745	8.836206	0.044082	0.994891
46	LMSH	2012	0.023254	0.321145	8.109064	-0.212	0.909315
47	LMSH	2013	0.100119	0.101504	8.151362	0.021997	0.664481
48	LMSH	2014	0.25935	0.052911	8.145866	0.024065	0.555945
49	LMSH	2015	0.493715	0.014534	8.1264	0.171835	0.516888
50	LMSH	2016	0.076765	0.038401	8.21173	-0.07293	0.613078
51	DPNS	2013	0.074341	0.26061	8.408872	-0.22315	0.621768
52	DPNS	2014	0.456106	0.054002	8.429554	-0.02208	0.464664
53	DPNS	2015	0.503789	0.035919	8.438516	0.010406	0.491427
54	DPNS	2016	0.16541	0.033801	8.471482	0.075598	0.465962
55	EKAD	2012	0.135131	0.13216	8.437582	-0.05103	1.098726
56	EKAD	2013	0.016269	0.114815	8.536055	-0.06127	1.011446
57	EKAD	2014	0.015289	0.099079	8.61421	-0.08438	1.11654
58	EKAD	2015	0.133693	0.120711	8.590721	0.190959	0.86772
59	EKAD	2016	0.077054	0.129089	8.846652	-0.33844	0.730446
60	INCI	2016	0.181238	0.037085	8.430319	-0.33594	0.540299
61	BRNA	2012	0.24442	0.070739	8.886707	0.027866	1.30662
62	IGAR	2012	2.090991	0.142496	8.494631	0.255411	1.338263
63	IGAR	2013	1.464912	0.111297	8.497961	0.142519	1.071906
64	IGAR	2014	0.313129	0.156901	8.543937	-0.04302	0.992959
65	TRST	2012	0.913868	0.028085	9.340073	0.01084	0.820014
66	TRST	2013	0.851798	0.010109	9.51334	-0.16677	0.718869
67	TRST	2014	0.466686	0.009225	9.513389	0.05246	0.778628
68	TRST	2015	0.554632	0.00754	9.525998	-0.00811	0.70426
69	TRST	2016	0.415448	0.01027	9.517275	0.095089	0.707693
70	CPIN	2012	0.243443	0.217099	10.09162	-0.06886	5.304255
71	CPIN	2013	0.2983	0.160836	10.19651	-0.07759	4.015062
72	CPIN	2014	0.431861	0.083722	10.31937	-0.07066	3.868488
73	CPIN	2015	0.161063	0.07424	10.39243	-0.04556	2.406953
74	CPIN	2016	0.213688	0.09194	10.3839	0.158935	2.606882
75	JPFA	2012	0.148527	0.098032	10.03987	-0.17532	1.94878
76	JPFA	2013	0.332176	0.042945	10.1737	-0.19724	1.735927
77	JPFA	2014	0.276479	0.024465	10.19674	0.086201	1.427427
78	JPFA	2016	0.110334	0.112805	10.28445	0.021804	1.388801

79	MAIN	2012	0.140119	0.168023	9.255244	0.09092	3.719607
80	MAIN	2013	0.252532	0.109119	9.345256	-0.06029	3.938055
81	SIPD	2012	0.623519	0.004567	9.518267	-0.07296	0.694233
82	ALDO	2014	0.039172	0.059025	8.552442	-0.05955	1.825267
83	FASW	2016	0.076437	0.090643	9.93365	0.094247	2.192688
84	SPMA	2012	0.299209	0.023969	9.221246	-0.12368	0.73048
85	ASII	2012	0.363161	0.124768	11.26072	-0.03755	2.397638
86	ASII	2013	0.388572	0.104195	11.3304	0.091119	1.881457
87	ASII	2014	0.395209	0.093738	11.37297	0.023226	1.829793
88	ASII	2015	0.560046	0.063614	11.38994	0.095989	1.467928
89	ASII	2016	0.371599	0.069894	11.41806	0.087965	1.77761
90	AUTO	2012	0.254583	0.127895	9.948493	0.02104	1.966073
91	AUTO	2013	0.496544	0.083852	10.10098	-0.1961	1.503415
92	AUTO	2014	0.430869	0.066505	10.15779	0.060679	1.597086
93	AUTO	2015	0.866266	0.022505	10.15652	0.039482	0.751932
94	AUTO	2016	0.259221	0.033083	10.16472	0.033353	0.864359
95	GJTL	2012	0.030778	0.087977	10.10957	0.013433	1.17529
96	GJTL	2013	0.781933	0.007839	10.18613	-0.04563	0.938879
97	GJTL	2014	0.12913	0.016822	10.20528	-0.03034	0.896624
98	IMAS	2012	0.181463	0.05115	10.24496	-0.20848	1.744899
99	IMAS	2013	0.149062	0.027835	10.3486	-0.10063	1.443862
100	INDS	2012	0.26852	0.080532	9.221357	-0.21904	1.04625
101	INDS	2013	1.013661	0.067201	9.341735	-0.16164	0.803373
102	INDS	2014	0.411257	0.055925	9.358442	0.019485	0.688983
103	INDS	2015	18.66448	0.000757	9.407209	-0.01193	0.736277
104	SMSM	2012	0.325863	0.186333	9.158726	0.27387	3.142483
105	SMSM	2013	0.103142	0.206206	9.230731	0.183027	3.508839
106	SMSM	2014	0.086092	0.240922	9.242888	0.243688	4.335534
107	SMSM	2015	0.067101	0.207786	9.346374	0.05142	3.4854
108	SMSM	2016	0.078587	0.222727	9.353096	0.217524	2.718819
109	PBRX	2012	0.033887	0.045137	9.301702	-0.05115	1.341748
110	RICY	2012	0.151184	0.020152	8.925569	-0.17987	0.540879
111	RICY	2014	0.169862	0.012908	9.068465	-0.00337	0.566465
112	RICY	2015	0.190623	0.011238	9.078527	0.286791	0.71327
113	RICY	2016	0.137183	0.01089	9.110146	0.076997	0.755993
114	JECC	2012	0.5235	0.044814	8.850619	-0.03194	1.391052
115	JECC	2013	0.804485	0.018191	9.093359	-0.06201	1.786706
116	JECC	2015	3.680819	0.001814	9.133048	-0.19875	0.804594
117	JECC	2016	0.228359	0.083431	9.200635	0.048422	1.012312
118	KBLI	2013	0.435982	0.054996	9.126139	-0.06044	0.688024
119	KBLI	2014	0.228723	0.052402	9.126246	0.084923	0.644977

120	KBLI	2015	0.138934	0.074347	9.190836	-0.07902	0.598685
121	KBLI	2016	0.083899	0.178655	9.272172	0.071552	0.797734
122	KBLM	2012	0.140981	0.032967	8.859103	-0.14155	0.863299
123	KBLM	2013	0.476681	0.011735	8.815774	-0.16997	0.879183
124	KBLM	2015	0.438859	0.0195	8.815834	0.026898	0.811543
125	KBLM	2016	0.158155	0.033243	8.805563	0.01326	0.877142
126	SCCO	2012	0.205896	0.114156	9.172288	0.003916	1.058096
127	SCCO	2013	0.48966	0.059569	9.246014	-0.02366	1.058329
128	SCCO	2014	0.224079	0.083103	9.219062	-0.02133	0.904674
129	SCCO	2015	0.258401	0.089739	9.248744	0.047622	0.803488
130	SCCO	2016	0.135811	0.139021	9.389155	0.104389	1.025558
131	VOKS	2012	0.271348	0.086581	9.229958	0.005896	1.128916
132	VOKS	2013	1.063011	0.019988	9.291331	0.218511	0.931713
133	AISA	2012	0.074977	0.065587	9.587439	0.042178	1.276099
134	AISA	2013	0.067511	0.069058	9.700775	-0.18643	1.386252
135	AISA	2014	0.065773	0.051294	9.867576	-0.22947	0.967395
136	CEKA	2014	0.725585	0.031929	9.108616	-0.1249	0.819407
137	DLTA	2012	0.82534	0.286353	8.872335	0.297303	5.307392
138	DLTA	2013	0.680787	0.311978	8.93804	0.314919	6.885354
139	DLTA	2014	0.667046	0.290412	8.996489	0.070191	6.233141
140	DLTA	2015	0.500294	0.184957	9.016332	0.150766	3.862446
141	DLTA	2016	0.377507	0.212481	9.078383	0.100339	3.167535
142	ICBP	2012	0.431758	0.128559	10.24928	0.060535	2.842844
143	ICBP	2013	0.485252	0.105092	10.32772	0.031629	3.252276
144	ICBP	2014	0.437607	0.101632	10.39638	0.085066	3.624501
145	ICBP	2015	0.442835	0.110056	10.42424	0.082155	3.454957
146	ICBP	2016	0.411071	0.125642	10.46093	0.099783	3.914972
147	INDF	2012	0.321496	0.080565	10.77323	0.043329	1.239731
148	INDF	2013	0.475433	0.043751	10.89261	-0.01449	1.230368
149	INDF	2014	0.242274	0.059884	10.93419	0.049238	1.179732
150	INDF	2015	0.520742	0.040395	10.96299	0.013485	0.95811
151	INDF	2016	0.37303	0.064094	10.91474	0.172383	1.287782
152	MLBI	2012	1.441704	0.393564	9.061471	0.663691	25.77137
153	MLBI	2013	0.432939	0.657201	9.250944	0.283998	16.98758
154	MLBI	2014	1.536772	0.356282	9.348509	0.611171	24.06064
155	MLBI	2015	0.585149	0.236527	9.322396	0.333879	13.20098
156	MLBI	2016	0.941804	0.431698	9.356989	-0.0184	17.51404
157	MYOR	2012	0.133869	0.089663	9.919209	-0.13598	3.171731
158	MYOR	2013	0.172629	0.109005	9.987212	0.033098	3.764872
159	MYOR	2014	0.501922	0.039823	10.01246	-0.09028	2.966048
160	MYOR	2015	0.119254	0.110223	10.05472	0.109558	3.477819

161	MYOR	2016	0.197973	0.107463	10.11134	0.001371	3.910975
162	PSDN	2012	0.409767	0.037537	8.834173	-0.02021	0.790167
163	PSDN	2013	0.623753	0.031272	8.833678	0.115105	0.685789
164	ROTI	2012	0.194323	0.123781	9.080967	-0.11703	7.08
165	ROTI	2013	0.23596	0.086693	9.260713	0.007633	4.227407
166	ROTI	2014	0.083747	0.088001	9.331001	-0.09743	4.721859
167	ROTI	2015	0.103467	0.099965	9.43238	0.040554	3.542895
168	ROTI	2016	0.191932	0.095826	9.465329	0.062171	3.521394
169	SKLT	2012	0.173494	0.031883	8.397499	0.087177	0.923063
170	SKLT	2013	0.181138	0.037882	8.479992	0.033233	0.900462
171	SKLT	2014	0.167648	0.049704	8.520582	0.053145	1.149856
172	SKLT	2015	0.17211	0.053212	8.576469	0.030996	1.321383
173	SKLT	2016	0.200737	0.036333	8.754532	-0.3031	0.812357
174	ULTJ	2012	0.081724	0.145998	9.383958	0.123733	1.813333
175	ULTJ	2014	0.12232	0.097138	9.464949	-0.05333	3.683991
176	ULTJ	2016	0.011505	0.167443	9.627284	0.037566	3.015436
177	GGRM	2012	0.472899	0.098019	10.61815	0.05902	2.995464
178	GGRM	2013	0.351116	0.086348	10.70561	-0.00561	2.042552
179	GGRM	2014	0.285299	0.09267	10.76508	-0.04751	2.541887
180	GGRM	2015	0.238542	0.101611	10.80281	-0.02687	2.083284
181	GGRM	2016	0.749718	0.105997	10.79901	0.075835	2.325733
182	HMSP	2012	0.683102	0.378904	10.41909	0.036734	12.74591
183	HMSP	2013	0.919262	0.394769	10.43782	0.369302	12.56458
184	HMSP	2014	1.046125	0.358734	10.45302	0.414634	14.0821
185	HMSP	2015	1.182102	0.272642	10.57991	-0.46856	10.75013
186	HMSP	2016	0.811168	0.300229	10.62847	0.271271	10.06008
187	WIIM	2012	0.932998	0.064031	9.081798	-0.29041	1.796971
188	WIIM	2013	0.057209	0.107666	9.089556	-0.12534	1.426888
189	WIIM	2014	0.353869	0.084256	9.1248	-0.01641	1.256877
190	WIIM	2015	0.216566	0.097625	9.127979	-0.03417	0.871329
191	WIIM	2016	0.494554	0.078522	9.131501	0.060503	0.850868
192	DVLA	2012	0.236923	0.13856	9.031284	0.014257	1.811774
193	DVLA	2013	0.418454	0.105706	9.075567	0.015365	2.134612
194	DVLA	2014	0.304463	0.065464	9.092105	0.026089	1.599543
195	DVLA	2015	0.723993	0.078396	9.138706	0.161392	1.233645
196	DVLA	2016	0.256816	0.099312	9.185079	0.06147	1.472641
197	KAEF	2012	0.166954	0.099099	9.3173	0.020668	2.19387
198	KAEF	2013	0.14269	0.087236	9.393038	0.043853	1.585675
199	KAEF	2014	0.22769	0.079689	9.472491	0.035674	3.236137
200	KAEF	2015	0.185495	0.078169	9.510039	0.069616	1.931206
201	KAEF	2016	0.184765	0.058882	9.663942	-0.12998	4.46134

202	KLBF	2012	0.557849	0.18848	9.973957	0.08442	5.61906
203	KLBF	2013	0.494753	0.174144	10.05366	-0.00444	5.230349
204	KLBF	2014	0.381658	0.170711	10.0943	0.077188	6.728772
205	KLBF	2015	0.440681	0.150236	10.13661	0.093107	4.411516
206	KLBF	2016	0.38369	0.154399	10.18259	0.043991	4.48389
207	MERK	2012	1.718312	0.189326	8.755441	0.385343	6.112029
208	MERK	2013	0.455802	0.251734	8.843199	0.130552	6.191057
209	MERK	2014	0.771468	0.253241	8.855277	0.341709	4.965681
210	MERK	2015	1.54	0.222156	8.807296	0.449759	4.838088
211	MERK	2016	0.291206	0.206796	8.871535	0.15217	5.446339
212	SIDO	2013	0.370249	0.137538	9.470044	-0.49591	3.265277
213	SIDO	2014	0.362	0.147159	9.450465	0.176428	2.89584
214	SIDO	2015	0.822904	0.156458	9.446554	0.149398	2.651276
215	SQBI	2012	0.832837	0.340553	8.598949	0.29373	0.680746
216	SQBB	2015	1.09076	0.323703	8.666544	0.336086	0.437795
217	SQBB	2016	0.991795	0.344707	8.680547	0.369112	0.435325
218	TSPC	2012	0.531349	0.137099	9.665861	0.064596	3.778299
219	TSPC	2013	0.528554	0.118073	9.733033	-0.01874	2.884737
220	TSPC	2014	0.577621	0.104474	9.747624	0.058773	2.429731
221	TSPC	2015	0.544199	0.084207	9.798287	0.093102	1.463861
222	TSPC	2016	0.412471	0.082829	9.818609	0.027064	1.538302
223	MBTO	2012	0.235046	0.07469	8.784969	-0.08721	0.831402
224	MBTO	2013	0.015622	0.02642	8.786588	-0.039	0.700984
225	MRAT	2012	0.226557	0.067515	8.658462	-0.03264	0.560049
226	TCID	2012	0.494731	0.119196	9.100912	0.136478	1.686346
227	TCID	2013	0.464536	0.109245	9.16612	0.10606	1.675756
228	TCID	2014	0.426784	0.09406	9.267931	0.010404	2.139143
229	TCID	2015	0.144021	0.261503	9.318501	-0.17278	1.612742
230	TCID	2016	0.508685	0.074166	9.339472	0.077849	1.218157
231	UNVR	2012	0.939728	0.403767	10.07864	0.3894	22.67058
232	UNVR	2013	0.946511	0.401	10.12542	0.42759	26.07163
233	UNVR	2014	0.940035	0.401838	10.15475	0.41735	29.99496
234	UNVR	2015	0.988334	0.372017	10.19673	0.400696	32.32434
235	UNVR	2016	0.953948	0.381631	10.2239	0.373899	34.05729

LAMPIRAN 3

Hasil Analisis Faktor Variabel IOS

Communalities

	Initial	Extraction
MBVA	1.000	.935
MBVE	1.000	.883
PPEMVA	1.000	.320

Extraction Method: Principal Component Analysis.

Total Variance Explained

Comp onent	Initial Eigenvalues			Extraction Sums of Squared Loadings		
	Total	% of Variance	Cumulative %	Total	% of Variance	Cumulative %
1	2.137	71.241	71.241	2.137	71.241	71.241
2	.806	26.882	98.123			
3	.056	1.877	100.000			

Extraction Method: Principal Component Analysis.

Component Matrix^a

	Component
	1
MBVA	.967
MBVE	.939
PPEMVA	-.565

Extraction Method: Principal Component Analysis.

a. 1 components extracted.

LAMPIRAN 4

Hasil Uji Statistik Deskriptif

	DPR	SIZE	FCF	ROI	IOS
Mean	0.410959	9.482950	0.031756	0.106255	2.257201
Median	0.323680	9.326698	0.033293	0.090191	1.470285
Maximum	3.680819	11.41806	0.449759	0.394769	14.08210
Minimum	0.011505	8.109064	-0.338442	0.001814	0.435325
Std. Dev.	0.395665	0.734491	0.132771	0.078884	2.159119
Skewness	3.578528	0.468712	0.195447	1.285003	2.821934
Kurtosis	24.81532	2.593562	4.057525	4.681869	13.50951
Jarque-Bera	4875.969	9.656581	11.75821	87.26097	1316.302
Probability	0.000000	0.008000	0.002797	0.000000	0.000000
Sum	91.23297	2105.215	7.049791	23.58866	501.0985
Sum Sq. Dev.	34.59773	119.2244	3.895791	1.375203	1030.256
Observations	222	222	222	222	222

LAMPIRAN 5

Hasil Uji t Uji F Uji R dan Uji Autokorelasi Durbin-Watson

Dependent Variable: DPR

Method: Least Squares

Date: 04/13/18 Time: 09:06

Sample: 1 222

Included observations: 222

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.581208	0.349146	1.664657	0.0974
SIZE	-0.017022	0.036778	-0.462839	0.6439
FCF	0.950089	0.221562	4.288131	0.0000
ROI	-0.835500	0.461474	-1.810503	0.0716
IOS	0.022053	0.016748	1.316756	0.1893
R-squared	0.095855	Mean dependent var	0.410959	
Adjusted R-squared	0.079189	S.D. dependent var	0.395665	
S.E. of regression	0.379676	Akaike info criterion	0.923267	
Sum squared resid	31.28137	Schwarz criterion	0.999904	
Log likelihood	-97.48267	Hannan-Quinn criter.	0.954209	
F-statistic	5.751444	Durbin-Watson stat	1.570836	
Prob(F-statistic)	0.000204			

LAMPIRAN 6

Hasil Uji Multikolinearitas

Variance Inflation Factors

Date: 04/13/18 Time: 09:07

Sample: 1 222

Included observations: 222

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.121903	187.7329	NA
SIZE	0.001353	188.4393	1.118693
FCF	0.049090	1.402905	1.326668
ROI	0.212958	5.734321	2.031588
IOS	0.000280	4.205453	2.004637

LAMPIRAN 7

Hasil Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.870880	Prob. F(14,207)	0.5913
Obs*R-squared	12.34850	Prob. Chi-Square(14)	0.5783
Scaled explained SS	193.9985	Prob. Chi-Square(14)	0.0000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 04/13/18 Time: 09:08

Sample: 1 222

Included observations: 222

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.068768	9.047695	-0.007601	0.9939
SIZE	0.152445	1.858685	0.082018	0.9347
SIZE^2	-0.011837	0.095319	-0.124179	0.9013
SIZE*FCF	0.057655	0.848617	0.067940	0.9459
SIZE*ROI	0.813499	2.102755	0.386873	0.6992
SIZE*IOS	-0.025268	0.074232	-0.340389	0.7339
FCF	-1.251810	7.787037	-0.160756	0.8724
FCF^2	3.797910	2.789325	1.361587	0.1748
FCF*ROI	4.571855	5.801996	0.787980	0.4316
FCF*IOS	-0.078889	0.281354	-0.280392	0.7795
ROI	-12.04187	20.52933	-0.586569	0.5581
ROI^2	9.819346	12.74707	0.770322	0.4420
ROI*IOS	-0.044069	0.586291	-0.075167	0.9402
IOS	0.291719	0.694565	0.420003	0.6749
IOS^2	-0.004279	0.011390	-0.375648	0.7076
R-squared	0.055624	Mean dependent var	0.140907	
Adjusted R-squared	-0.008247	S.D. dependent var	0.809866	
S.E. of regression	0.813199	Akaike info criterion	2.489495	
Sum squared resid	136.8876	Schwarz criterion	2.719406	
Log likelihood	-261.3340	Hannan-Quinn criter.	2.582319	
F-statistic	0.870880	Durbin-Watson stat	1.986565	
Prob(F-statistic)	0.591339			

LAMPIRAN 8

Hasil Uji t Uji F Uji R dan Uji Autokorelasi Durbin-Watson Setelah di Theil dan Nagar

Dependent Variable: DPR

Method: Least Squares

Date: 04/13/18 Time: 09:11

Sample: 1 222

Included observations: 222

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.119532	0.215080	-0.555758	0.5789
SIZE	0.060101	0.027572	2.179762	0.0304
FCF	0.884875	0.223820	3.953505	0.0001
ROI	-0.825259	0.467626	-1.764784	0.0790
IOS	0.016358	0.017483	0.935666	0.3505
R-squared	0.093476	Mean dependent var	0.343737	
Adjusted R-squared	0.076766	S.D. dependent var	0.387983	
S.E. of regression	0.372794	Akaike info criterion	0.886682	
Sum squared resid	30.15761	Schwarz criterion	0.963319	
Log likelihood	-93.42171	Hannan-Quinn criter.	0.917623	
F-statistic	5.593959	Durbin-Watson stat	1.928125	
Prob(F-statistic)	0.000265			

LAMPIRAN 9

Hasil Uji Multikolinearitas Setelah di Theil dan Nagar

Variance Inflation Factors

Date: 04/13/18 Time: 09:12

Sample: 1 222

Included observations: 222

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.046259	73.89505	NA
SIZE	0.000760	79.29525	1.121411
FCF	0.050096	1.312631	1.256539
ROI	0.218674	4.574793	1.813671
IOS	0.000306	3.549947	1.795519

LAMPIRAN 10

Hasil Uji Heteroskedastisitas Setelah di Theil dan Nagar

Heteroskedasticity Test: White

F-statistic	1.283222	Prob. F(14,207)	0.2198
Obs*R-squared	17.72833	Prob. Chi-Square(14)	0.2194
Scaled explained SS	272.2917	Prob. Chi-Square(14)	0.0000

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 04/13/18 Time: 09:13

Sample: 1 222

Included observations: 222

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.692240	3.543592	-0.759749	0.4483
SIZE	0.576434	0.886253	0.650417	0.5161
SIZE^2	-0.024778	0.055634	-0.445367	0.6565
SIZE*FCF	-0.621827	0.584008	-1.064757	0.2882
SIZE*ROI	-1.708762	1.444669	-1.182805	0.2382
SIZE*IOS	0.048986	0.055674	0.879870	0.3799
FCF	4.227958	4.462918	0.947353	0.3446
FCF^2	3.702184	2.689967	1.376294	0.1702
FCF*ROI	5.615372	5.406440	1.038645	0.3002
FCF*IOS	-0.002202	0.279804	-0.007871	0.9937
ROI	8.931926	11.05612	0.807872	0.4201
ROI^2	10.33536	10.73049	0.963176	0.3366
ROI*IOS	0.165709	0.531243	0.311927	0.7554
IOS	-0.359606	0.416621	-0.863149	0.3891
IOS^2	-0.009671	0.013432	-0.720009	0.4723
R-squared	0.079857	Mean dependent var	0.135845	
Adjusted R-squared	0.017625	S.D. dependent var	0.771997	
S.E. of regression	0.765164	Akaike info criterion	2.367723	
Sum squared resid	121.1935	Schwarz criterion	2.597634	
Log likelihood	-247.8172	Hannan-Quinn criter.	2.460546	
F-statistic	1.283222	Durbin-Watson stat	1.806930	
Prob(F-statistic)	0.219801			