

LAMPIRAN

Lampiran 1

Tabel Tabulasi Data Penelitian

No.	Kode	Tahun	ROE	DPR	DER	PBV
1	BUDI	2017	0.038245	27.38106	1.460413	0.353985
2		2018	0.041148	37.45321	1.766428	0.352148
3		2019	0.049809	36.73771	1.333911	0.360531
4		2020	0.050749	43.19657	1.241038	0.336863
5	CINT	2017	0.077558	18.07664	0.246693	0.873719
6		2018	0.034872	62.45121	0.264236	0.78471
7		2019	0.018531	46.61017	0.33829	0.775012
8		2020	0.000646	186.9159	0.29236	0.627989
9	DLTA	2017	0.244419	51.57606	0.171404	3.210624
10		2018	0.263308	61.46218	0.186388	3.429177
11		2019	0.261886	120.2203	0.175038	4.48636
12		2020	0.121057	251.1734	0.201669	3.454165
13	HMSP	2017	0.371442	98.80374	0.26465	16.12829
14		2018	0.382893	92.50052	0.318002	12.20479
15		2019	0.384574	99.32203	0.426657	6.846127
16		2020	0.283754	161.8919	0.642604	5.788787
17	HOKI	2017	0.191415	16.01807	0.439496	16.24355
18		2018	0.160157	15.90161	0.347461	19.01987
19		2019	0.161671	24.97943	0.322817	3.484748
20		2020	0.057411	73.97293	0.368816	3.724679
21	ICBP	2017	0.174333	47.23927	0.555749	5.106743

22		2018	0.205168	41.32653	0.513495	5.366897
23		2019	0.200968	45.13889	0.451357	4.875324
24		2020	0.147434	38.05309	1.058671	2.219137
25	INDF	2017	0.108216	49.68289	0.876765	1.421375
26		2018	0.099402	50	0.933974	1.310464
27		2019	0.108901	42.21825	0.7748	1.283795
28		2020	0.110593	37.82314	1.061418	0.760013
29	KINO	2017	0.053376	32.46753	0.575341	1.473635
30		2018	0.068643	25.71429	0.642583	1.829073
31		2019	0.190762	15.65934	0.737331	1.812893
32		2020	0.044103	128.75	1.039146	1.507707
33	KLBF	2017	0.176569	0.688019	0.195926	5.701654
34		2018	0.163277	0.762627	0.186446	4.658521
35		2019	0.151901	1.360695	0.213049	4.545648
36		2020	0.153185	1.226545	0.234636	3.795955
37	MYOR	2017	0.264981	37.31262	1.113302	6.004602
38		2018	0.307624	35.06494	1.059305	6.857418
39		2019	0.320045	32.58427	0.920706	4.62986
40		2020	0.251159	32.6087	0.754652	5.375704
41	PEHA	2017	0.156005	0.071032	1.869703	1.697514
42		2018	0.168764	0.063838	1.366004	2.988605
43		2019	0.124524	0.089202	1.551965	1.099062
44		2020	0.065676	0.141971	1.585996	1.921691
45	ROTI	2017	0.048007	41.13842	0.616809	2.760961
46		2018	0.043598	21.00434	0.506359	2.512322

47		2019	0.076479	19.84175	0.513808	2.567058
48		2020	0.052239	68.05309	0.379221	2.573151
49	SIDO	2017	0.184331	0.071674	0.090589	2.822991
50		2018	0.228707	0.194992	0.14987	4.340915
51		2019	0.263545	0.157274	0.151678	3.122648
52		2020	0.28991	0.082217	0.194856	7.495949
53	SKLT	2017	0.102473	12.47662	1.40636	3.221828
54		2018	0.094395	13.40426	1.20354	3.056374
55		2019	0.118421	12.46154	1.078947	2.926558
56		2020	0.105651	21.77419	0.90172	2.656041
57	TBLA	2017	0.172701	17.83321	3.053515	1.083451
58		2018	0.159791	52.87616	2.415808	0.965988
59		2019	0.12326	20.14822	2.2376	0.991136
60		2020	0.115596	19.26097	2.299672	0.848189
61	TSPC	2017	0.109669	8.832158	0.462985	1.593858
62		2018	0.099465	10.71319	0.448591	1.15133
63		2019	0.102772	11.85227	0.445816	1.084003
64		2020	0.130836	9.083239	0.427681	0.987889
65	ULTJ	2017	0.171141	14.06255	0.233028	1.782213
66		2018	0.146935	45.90589	0.163544	1.63331
67		2019	0.183172	29.16116	0.168544	1.716202
68		2020	0.232063	12.2098	0.83074	1.933021

Lampiran 2

Output SPSS

Analisis Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROE	68	.00	.38	.1524	.09102
DPR	68	.06	251.17	39.4896	45.75563
DER	68	.09	3.05	.7568	.63334
PBV	68	.34	19.02	3.4788	3.65032
Valid N (listwise)	68				

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		68
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.59225367
Most Extreme Differences	Absolute	.083
	Positive	.083
	Negative	-.045
Test Statistic		.083
Asymp. Sig. (2-tailed)		.200 ^{c,d}

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.
- d. This is a lower bound of the true significance.

Uji Multikolinearitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.	Collinearity Statistics	
		B	Std. Error	Coefficients Beta			Tolerance	VIF
1	(Constant)	.237	.200		1.184	.241		
	ROE	6.368	.831	.637	7.667	.000	.959	1.043
	DPR	-.001	.002	-.034	-.412	.682	.967	1.034
	DER	-.444	.121	-.309	-3.668	.000	.932	1.073

a. Dependent Variable: LnY

Uji Heteroskedastisitas

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	.288	.117		2.469	.016
	X1ROE	-.067	.046	-.182	-1.450	.152
	X2DPR	.011	.020	.069	.555	.581
	X3DER	-.040	.050	-.100	-.813	.419

a. Dependent Variable: AbsRes

Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.218 ^a	.048	.003	.33602	1.420

a. Predictors: (Constant), X3DER, X2DPR, X1ROE

b. Dependent Variable: AbsRes

Runs Test

Unstandardized Residual	
Test Value ^a	-.05019
Cases < Test Value	34
Cases >= Test Value	34
Total Cases	68
Number of Runs	31
Z	-.977
Asymp. Sig. (2-tailed)	.328

a. Median

Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.759 ^a	.576	.556	.60598

a. Predictors: (Constant), DER, DPR, ROE

b. Dependent Variable: LnY

Uji t

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.237	.200		1.184	.241
	ROE	6.368	.831	.637	7.667	.000
	DPR	-.001	.002	-.034	-.412	.682
	DER	-.444	.121	-.309	-3.668	.000

a. Dependent Variable: LnY

Lampiran 3

Tabel DW

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564	0.4672	1.8964						
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.3760	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.5120	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762
46	1.4814	1.5700	1.4368	1.6176	1.3912	1.6677	1.3448	1.7201	1.2976	1.7748
47	1.4872	1.5739	1.4435	1.6204	1.3989	1.6692	1.3535	1.7203	1.3073	1.7736

48	1.4928	1.5776	1.4500	1.6231	1.4064	1.6708	1.3619	1.7206	1.3167	1.7725
49	1.4982	1.5813	1.4564	1.6257	1.4136	1.6723	1.3701	1.7210	1.3258	1.7716
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708
51	1.5086	1.5884	1.4684	1.6309	1.4273	1.6754	1.3855	1.7218	1.3431	1.7701
52	1.5135	1.5917	1.4741	1.6334	1.4339	1.6769	1.3929	1.7223	1.3512	1.7694
53	1.5183	1.5951	1.4797	1.6359	1.4402	1.6785	1.4000	1.7228	1.3592	1.7689
54	1.5230	1.5983	1.4851	1.6383	1.4464	1.6800	1.4069	1.7234	1.3669	1.7684
55	1.5276	1.6014	1.4903	1.6406	1.4523	1.6815	1.4136	1.7240	1.3743	1.7681
56	1.5320	1.6045	1.4954	1.6430	1.4581	1.6830	1.4201	1.7246	1.3815	1.7678
57	1.5363	1.6075	1.5004	1.6452	1.4637	1.6845	1.4264	1.7253	1.3885	1.7675
58	1.5405	1.6105	1.5052	1.6475	1.4692	1.6860	1.4325	1.7259	1.3953	1.7673
59	1.5446	1.6134	1.5099	1.6497	1.4745	1.6875	1.4385	1.7266	1.4019	1.7672
60	1.5485	1.6162	1.5144	1.6518	1.4797	1.6889	1.4443	1.7274	1.4083	1.7671
61	1.5524	1.6189	1.5189	1.6540	1.4847	1.6904	1.4499	1.7281	1.4146	1.7671
62	1.5562	1.6216	1.5232	1.6561	1.4896	1.6918	1.4554	1.7288	1.4206	1.7671
63	1.5599	1.6243	1.5274	1.6581	1.4943	1.6932	1.4607	1.7296	1.4265	1.7671
64	1.5635	1.6268	1.5315	1.6601	1.4990	1.6946	1.4659	1.7303	1.4322	1.7672
65	1.5670	1.6294	1.5355	1.6621	1.5035	1.6960	1.4709	1.7311	1.4378	1.7673
66	1.5704	1.6318	1.5395	1.6640	1.5079	1.6974	1.4758	1.7319	1.4433	1.7675
67	1.5738	1.6343	1.5433	1.6660	1.5122	1.6988	1.4806	1.7327	1.4486	1.7676
68	1.5771	1.6367	1.5470	1.6678	1.5164	1.7001	1.4853	1.7335	1.4537	1.7678
69	1.5803	1.6390	1.5507	1.6697	1.5205	1.7015	1.4899	1.7343	1.4588	1.7680
70	1.5834	1.6413	1.5542	1.6715	1.5245	1.7028	1.4943	1.7351	1.4637	1.7683

Lampiran 4

Tabel T

Pr Df	0.25 0.50	0.10 0.20	0.05 0.10	0.025 0.050	0.01 0.02	0.005 0.010	0.001 0.002
41	0.68052	1.30254	1.68288	2.01954	2.42080	2.70118	3.30127
42	0.68038	1.30204	1.68195	2.01808	2.41847	2.69807	3.29595
43	0.68024	1.30155	1.68107	2.01669	2.41625	2.69510	3.29089
44	0.68011	1.30109	1.68023	2.01537	2.41413	2.69228	3.28607
45	0.67998	1.30065	1.67943	2.01410	2.41212	2.68959	3.28148
46	0.67986	1.30023	1.67866	2.01290	2.41019	2.68701	3.27710
47	0.67975	1.29982	1.67793	2.01174	2.40835	2.68456	3.27291
48	0.67964	1.29944	1.67722	2.01063	2.40658	2.68220	3.26891
49	0.67953	1.29907	1.67655	2.00958	2.40489	2.67995	3.26508
50	0.67943	1.29871	1.67591	2.00856	2.40327	2.67779	3.26141
51	0.67933	1.29837	1.67528	2.00758	2.40172	2.67572	3.25789
52	0.67924	1.29805	1.67469	2.00665	2.40022	2.67373	3.25451
53	0.67915	1.29773	1.67412	2.00575	2.39879	2.67182	3.25127
54	0.67906	1.29743	1.67356	2.00488	2.39741	2.66998	3.24815
55	0.67898	1.29713	1.67303	2.00404	2.39608	2.66822	3.24515
56	0.67890	1.29685	1.67252	2.00324	2.39480	2.66651	3.24226
57	0.67882	1.29658	1.67203	2.00247	2.39357	2.66487	3.23948
58	0.67874	1.29632	1.67155	2.00172	2.39238	2.66329	3.23680
59	0.67867	1.29607	1.67109	2.00100	2.39123	2.66176	3.23421
60	0.67860	1.29582	1.67065	2.00030	2.39012	2.66028	3.23171
61	0.67853	1.29558	1.67022	1.99962	2.38905	2.65886	3.22930
62	0.67847	1.29536	1.66980	1.99897	2.38801	2.65748	3.22696
63	0.67840	1.29513	1.66940	1.99834	2.38701	2.65615	3.22471
64	0.67834	1.29492	1.66901	1.99773	2.38604	2.65485	3.22253
65	0.67828	1.29471	1.66864	1.99714	2.38510	2.65360	3.22041
66	0.67823	1.29451	1.66827	1.99656	2.38419	2.65239	3.21837
67	0.67817	1.29432	1.66792	1.99601	2.38330	2.65122	3.21639
68	0.67811	1.29413	1.66757	1.99547	2.38245	2.65008	3.21446
69	0.67806	1.29394	1.66724	1.99495	2.38161	2.64898	3.21260
70	0.67801	1.29376	1.66691	1.99444	2.38081	2.64790	3.21079
71	0.67796	1.29359	1.66660	1.99394	2.38002	2.64686	3.20903
72	0.67791	1.29342	1.66629	1.99346	2.37926	2.64585	3.20733
73	0.67787	1.29326	1.66600	1.99300	2.37852	2.64487	3.20567
74	0.67782	1.29310	1.66571	1.99254	2.37780	2.64391	3.20406
75	0.67778	1.29294	1.66543	1.99210	2.37710	2.64298	3.20249
76	0.67773	1.29279	1.66515	1.99167	2.37642	2.64208	3.20096
77	0.67769	1.29264	1.66488	1.99125	2.37576	2.64120	3.19948
78	0.67765	1.29250	1.66462	1.99085	2.37511	2.64034	3.19804
79	0.67761	1.29236	1.66437	1.99045	2.37448	2.63950	3.19663
80	0.67757	1.29222	1.66412	1.99006	2.37387	2.63869	3.19526