

**LAMPIRAN HASIL ANALISIS REGRESI LINIER SEDERHANA dan UJI
MODERATED REGRESION ANALYSIS (MRA)**

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

| | | NPM | EPS | PER | NPM*PER | EPS*PER | Harga Saham |
|----------------------------------|----------------|-----------|----------|----------|-----------|----------|-------------|
| N | | 36 | 36 | 36 | 36 | 36 | 36 |
| Normal Parameters ^{a,b} | Mean | 170.6694 | 920.7722 | 64.8806 | 17321.416 | 142648.8 | 63865.47 |
| | Std. Deviation | 224.36487 | 2400.791 | 67.44832 | 36365.527 | 438251.8 | 214873.4 |
| Most Extreme Differences | Absolute | .257 | .462 | .190 | .317 | .463 | .451 |
| | Positive | .257 | .462 | .190 | .298 | .463 | .451 |
| | Negative | -.198 | -.349 | -.153 | -.317 | -.372 | -.383 |
| Kolmogorov-Smirnov Z | | .944 | .397 | 1.139 | .680 | .626 | .459 |
| Asymp. Sig. (2-tailed) | | .335 | .998 | .149 | .744 | .829 | .984 |

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

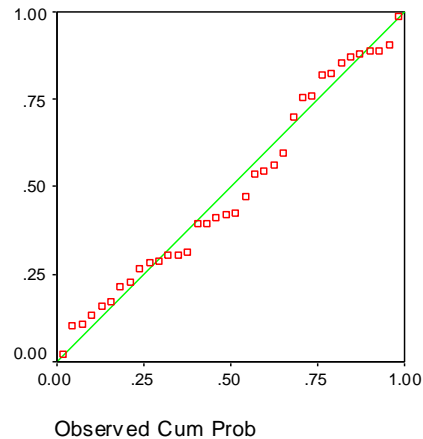
| | | Standardized Residual |
|----------------------------------|----------------|-----------------------|
| N | | 36 |
| Normal Parameters ^{a,b} | Mean | .0000000 |
| | Std. Deviation | .92582011 |
| Most Extreme Differences | Absolute | .110 |
| | Positive | .110 |
| | Negative | -.087 |
| Kolmogorov-Smirnov Z | | .659 |
| Asymp. Sig. (2-tailed) | | .777 |

a. Test distribution is Normal.

b. Calculated from data.

Normal P-P Plot of Regression Standard Residuals

Dependent Variable: Harga Saham



Uji Autokorelasi

Model Summary

| Model | Durbin-Watson |
|-------|--------------------|
| 1 | 1.795 ^a |

- a. Predictors: (Constant), EPS*PER, NPM, PER, EPS, NPM*PER
 b. Dependent Variable: Harga Saham

Uji Multikolinieritas

Coefficients

| Model | | Collinearity Statistics | |
|-------|---------|-------------------------|-------|
| | | Tolerance | VIF |
| 1 | NPM | .871 | 1.148 |
| | EPS | .906 | 1.104 |
| | PER | .941 | 1.062 |
| | NPM*PER | .840 | 1.190 |
| | EPS*PER | .956 | 1.046 |

- a. Dependent Variable: Harga Saham

Uji Heteroskedastisitas

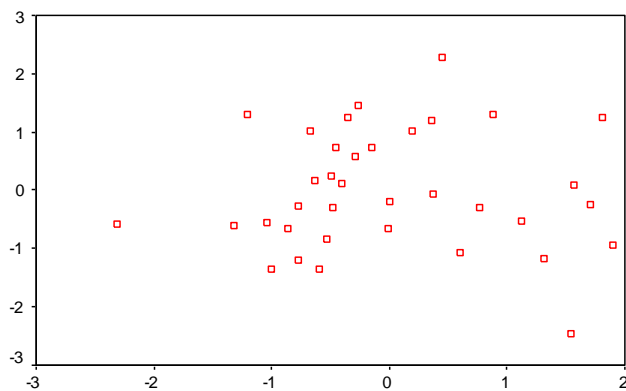
Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | .7410783 | .096 | | 7.730 | .000 |
| | NPM | .1744575 | .095 | .318 | 1.835 | .076 |
| | EPS | .0205756 | .082 | .042 | .250 | .804 |
| | PER | -.1160840 | .088 | -.224 | -1.320 | .197 |
| | NPM*PER | .0000006 | .000 | .045 | .254 | .801 |
| | EPS*PER | -.0764325 | .073 | -.177 | -1.042 | .306 |

a. Dependent Variable: ABSRESID

Scatterplot

Dependent Variable: Harga Saham

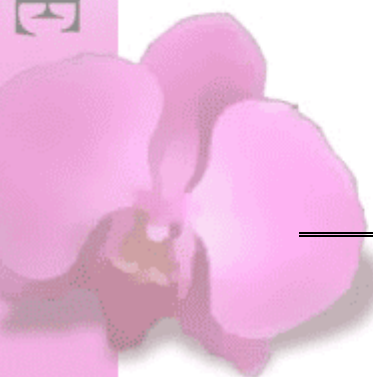


Regression Standardized Predicted Value

Statistik Deskriptif

Descriptive Statistics

| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|----|---------|-----------|-----------|----------------|
| NPM | 36 | -24.10 | 796.80 | 170.67 | 224.36 |
| EPS | 36 | -11.00 | 10442.70 | 920.77 | 2400.79 |
| PER | 36 | -29.70 | 283.30 | 64.88 | 67.45 |
| NPM*PER | 36 | 8.70 | 164794.20 | 17321.42 | 36365.53 |
| EPS*PER | 36 | 4.00 | 2044255 | 142648.82 | 438251.80 |
| Harga Saham | 36 | 180.00 | 1200000 | 63865.47 | 214873.41 |
| Valid N (listwise) | 36 | | | | |



Regression Net Profit Margin (X1)

Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1 | .669 ^a | .447 | .395 | 167108.693 |

a. Predictors: (Constant), NPM*PER, PER, NPM

Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | -1043.315 | 47297.106 | | -.022 | .983 |
| | NPM | -311.025 | 245.491 | -.325 | -1.267 | .214 |
| | PER | 596.230 | 561.984 | .187 | 1.061 | .297 |
| | NPM*PER | 4.579 | 1.772 | .775 | 2.584 | .015 |

a. Dependent Variable: Harga Saham

Regression Earning Per Share (X2)

Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1 | .858 ^a | .736 | .712 | 115409.974 |

a. Predictors: (Constant), EPS*PER, PER, EPS

Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|-------|------|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | 11250.853 | 29389.841 | | .383 | .704 |
| | EPS | -19.578 | 24.921 | -.219 | -.786 | .438 |
| | PER | -69.864 | 384.977 | -.022 | -.181 | .857 |
| | EPS*PER | .527 | .149 | 1.075 | 3.527 | .001 |

a. Dependent Variable: Harga Saham

