LAMPIRAN

Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
DPR	90	-39,22	154,00	51,3097	35,26506
ROE	90	-19,18	1196,78	49,0433	144,15759
IOS	90	,16	277,23	15,3297	51,42375
RETURN SAHAM	90	-,40	2,59	,2233	,47367
Valid N (listwise)	90				

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		90
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	1,06121703
Most Extreme Differences	Absolute	,096
	Positive	,052
	Negative	-,096
Test Statistic		,096
Asymp. Sig. (2-tailed)		,200[c,d]

a. Test distribution is Normal.

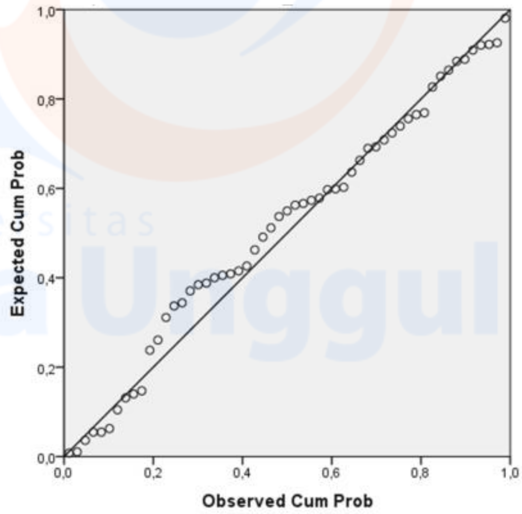
b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

Normal P-Plot of Regression Standardized Residual

Dependent Variable : RETURNSAHAM



Uji multikolinieritas

Coefficients[a]

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	DPR	,549	1,821
	ROE	,626	1,597
	IOS	,600	1,666

a. Dependent Variable: RETURNSAHAM

Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Durbin-Watson
1	,444[a]	,197	,150	1,996

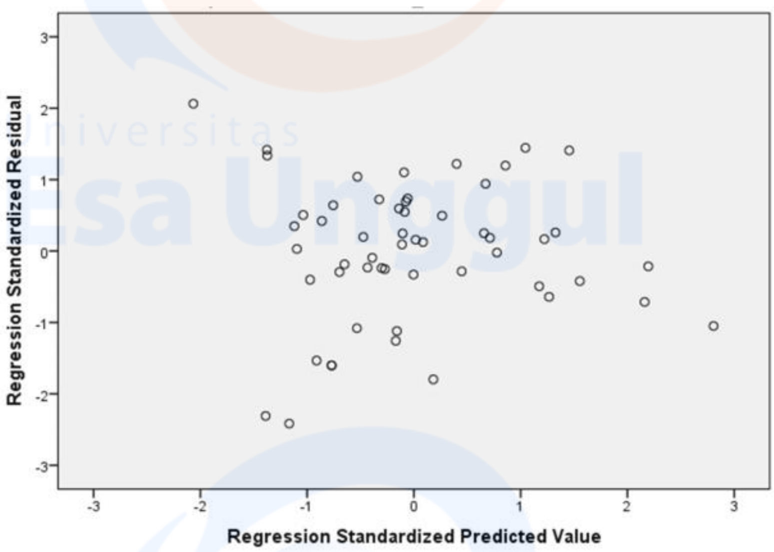
a. Predictors: (Constant), IOS, ROE, DPR

b. Dependent Variable: RETURNSAHAM

Uji Heteroskedastisitas

Scatterplot

Dependent Variable : RETURNSAHAM



Uji Analisis Regresi Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients
		B	Std. Error	Beta
1	(Constant)	1,705	1,003	
	DPR	-1,014	,290	-,592
	ROE	,219	,201	,173
	IOS	,139	,110	,204

a. Dependent Variable: RETURNSAHAM

Uji t (Parsial)

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	1,705	1,003		1,699	,095
	DPR	-1,014	,290	-,592	-3,497	,001
	ROE	,219	,201	,173	1,090	,281
	IOS	,139	,110	,204	1,258	,214

a. Dependent Variable: RETURNSAHAM

Uji F (simultan)

ANOVA[a]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	14,948	3	4,983	4,179	,010[b]
	Residual	60,814	51	1,192		
	Total	75,762	54			

a. Dependent Variable: RETURNSAHAM

b. Predictors: (Constant), IOS, ROE, DPR

Uji Koefisien Determinasi (R2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,444[a]	,197	,150	1,09198

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

b. Dependent Variable: RETURNSAHAM

Pengambilan Sampel berdasarkan *Purposive Sampling*

Distribusi Sampel	Total
Perusahaan Consumer Goods yang terdaftar di Bursa Efek Indonesia	51
Perusahaan yang tidak menerbitkan laporan keuangan selama lima tahun yaitu 2014-2018 berturut-turut.	(20)
Perusahaan yang tidak membayarkan dividen selama lima tahun yaitu 2014-2018 berturut-turut.	(13)
Jumlah sampel perusahaan terpilih	18
Jumlah data selama 5 tahun	18 x 5 = 90

Perusahaan Sampel Penelitian

NO	NAMA PERUSAHAAN	KODE
1	Delta Djakarta Tbk	DLTA
2	Darya-Varia Laboratoria Tbk	DVLA
3	Gudang Garam Tbk	GGRM
4	H.M. Sampoerna Tbk	HMSP
5	Indofood CBP Sukses Makmur Tbk	ICBP
6	Indofood Sukses Makmur Tbk	INDF
7	Kimia Farma Tbk	KAEF
8	Kalbe Farma Tbk	KLBF
9	Merck Tbk	MERK
10	Multi Bintang Indonesia Tbk	MLBI
11	Mayora Indah Tbk	MYOR
12	Prasidha Aneka Niaga Tbk	PSDN
13	Nippon Indosari Corpindo Tbk.	ROTI
14	Industri Jamu dan Farmasi Sido Muncul Tbk	SIDO
15	Sekar Laut Tbk	SKLT
16	Mandom Indonesia Tbk	TCID
17	Tempo Scan Pacific Tbk	TSPC
18	Unilever Indonesia Tbk	UNVR