

LAMPIRAN

Lampiran I

Data Perusahaan Yang Menjadi Sampel

No	Emiten	Kode Emiten
1	Tirta Mahakam Resources Tbk	TIRT
2	Asahimas Flat Glass Tbk	AMPG
3	Surya Toto Indonesia Tbk	TOTO
4	Alumindo Light Tbk	ALMI
5	Saranacentral Bajatama Tbk	BAJA
6	Beton Jaya Manunggal Tbk	BTON
7	Gunawan Dianjaya Steel Tbk	GDST
8	Jakarta Kyoei Steel Tbk	JKSW
9	Jaya Pari Steel Tbk	JPRS
10	Lionmesh Prima Tbk	LMSH
11	Indo Acidatama Tbk	SRSN
12	Asiaplast Industri Tbk	APLI
13	Fajar Surya Wisesa Tbk	FASW
14	Suparma Tbk	SPMA

Sumber : IDX 2012-2016

Lampiran II

Hasil Deskriptif Statistik

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
QR	47	10,48	883,86	237,2689	192,27108
ROA	47	-8,71	32,11	3,6426	7,19925
DER	47	-1,73	4,18	,3177	,97106
PBV	47	-,04	2,68	,7349	,52514
SIZE	47	14,54	29,32	24,0891	4,49816
Valid N (listwise)	47				

Lampiran III

Hasil Uji Normalitas (Tidak Normal)

model 1 Terhadap QR, ROA, DER Terhadap SIZE

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		70
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	4,05643556
Most Extreme Differences	Absolute	,197
	Positive	,109
	Negative	-,197
Test Statistic		,197
Asymp. Sig. (2-tailed)		,000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Hasil Uji Normalitas (Tidak Normal)

model 2 Pengaruh QR, ROA, DER Terhadap PBV

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		70
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	1,59647771
Most Extreme Differences	Absolute	,257
	Positive	,257
	Negative	-,132
Test Statistic		,257
Asymp. Sig. (2-tailed)		,000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Hasil Uji Normalitas (Tidak Normal)
model 3 Pengaruh Size terhadap PBV

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		70
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	1,68922398
Most Extreme Differences	Absolute	,282
	Positive	,282
	Negative	-,232
Test Statistic		,282
Asymp. Sig. (2-tailed)		,000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Lampiran IV

Hasil Uji Normalitas

model 1 Terhadap QR, ROA, DER Terhadap SIZE

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		47
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	1,64159908
Most Extreme Differences	Absolute	,102
	Positive	,084
	Negative	-,102
Test Statistic		,102
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.

Hasil Uji Normalitas

model 2 Pengaruh QR, ROA, DER Terhadap PBV

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		47
Normal Parameters ^{a,b}	Mean	-,1384255
	Std. Deviation	,37007939
Most Extreme Differences	Absolute	,090
	Positive	,090
	Negative	-,047
Test Statistic		,090
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.

Hasil Uji Normalitas
model 3 Pengaruh Size terhadap PBV

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		47
Normal Parameters ^{a,b}	Mean	1,4004425
	Std. Deviation	1,37529107
Most Extreme Differences	Absolute	,100
	Positive	,056
	Negative	-,100
Test Statistic		,100
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.

Lampiran V

Hasil Uji Multikolineiritas

model 1 Pengaruh QR, ROA, DER Terhadap Size

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	QR	,719	1,390
	ROA	,980	1,020
	DER	,719	1,391

a. Dependent Variable: SIZE

model 2 Terhadap QR, ROA, DER Terhadap PBV

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	QR	,819	1,221
	ROA	,976	1,025
	DER	,801	1,248

a. Dependent Variable: PBV

model 3 Pengaruh Size terhadap PBV

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	SIZE	1,000	1,000

a. Dependent Variable: PBV

Lampiran VI

Hasil Uji Autokorelasi Run Test

model 1 Pengaruh QR, ROA, DER Terhadap Size

Runs Test

	Unstandardized Residual
Test Value ^a	,05200
Cases < Test Value	17
Cases >= Test Value	17
Total Cases	34
Number of Runs	14
Z	-1,219
Asymp. Sig. (2-tailed)	,223

a. Median

model 2 Terhadap QR, ROA, DER Terhadap PBV

Runs Test

	Unstandardized Residual
Test Value ^a	,02176
Cases < Test Value	17
Cases >= Test Value	17
Total Cases	34
Number of Runs	14
Z	-1,219
Asymp. Sig. (2-tailed)	,223

a. Median

Hasil Uji Autokorelasi Cochrane Orcutt
model 3 Pengaruh Size terhadap PBV

Model Summary ^b										
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	,268 ^a	,072	,051	,50675141	,072	3,405	1	44	,072	1,991

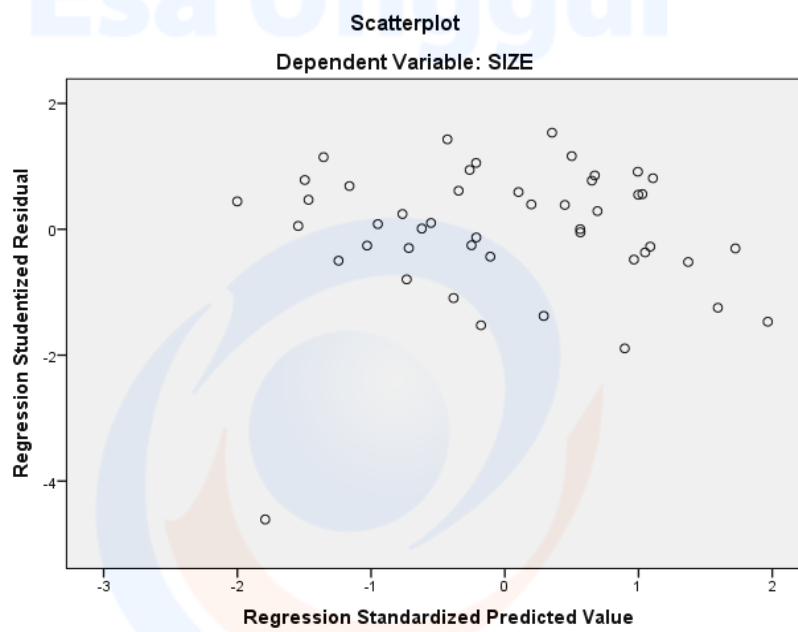
a. Predictors: (Constant), lagres

b. Dependent Variable: Unstandardized Residual

Lampiran VII

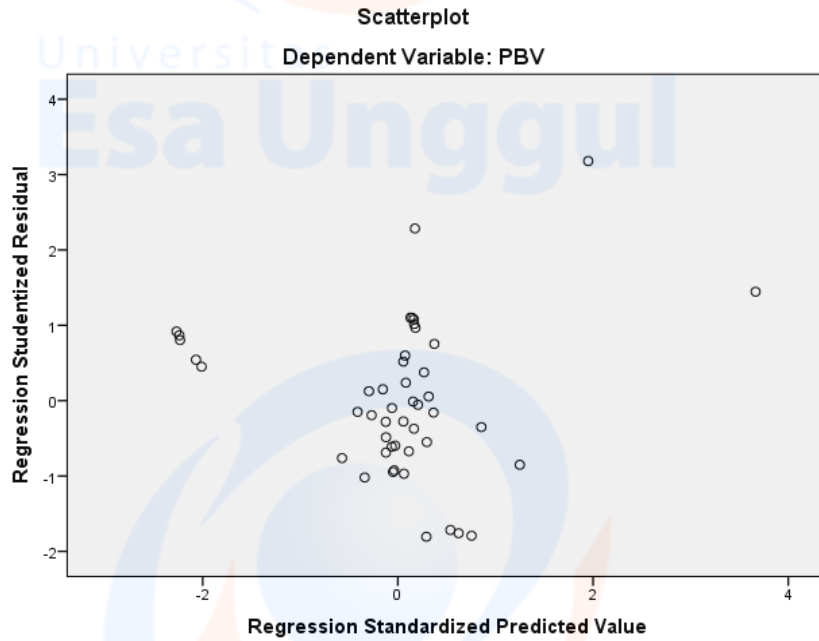
Hasil Uji Heteroskedastisitas

model 1 Pengaruh QR, ROA, DER Terhadap Size

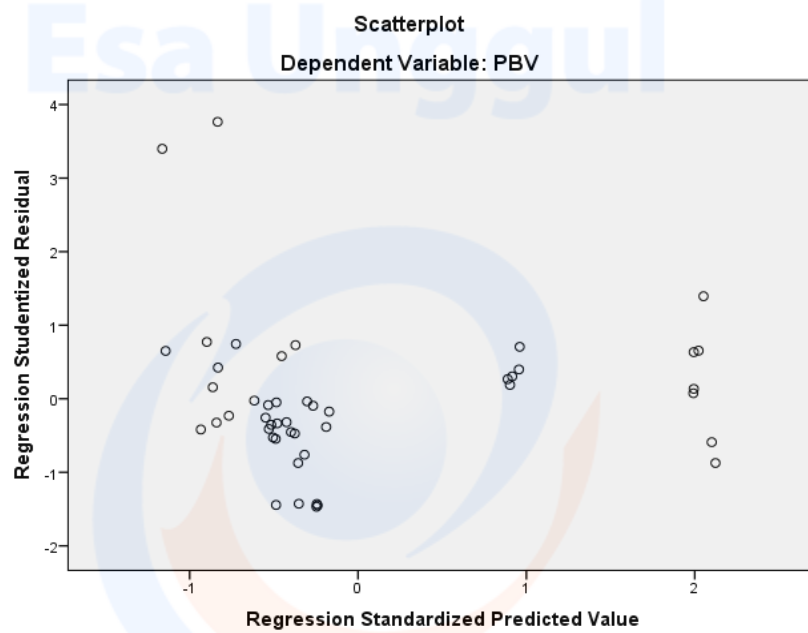


Hasil Uji Heteroskedastisitas

model 2 Terhadap QR, ROA, DER Terhadap PBV



model 3 Pengaruh PBV Terhadap Size



Lampiran VIII

Hasil Uji Signifikansi Simultan (Uji F)

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.	Keterangan
1	Regression	8,947	3	2,982	34,307	,000 ^b	H ₈ = Diterima
	Residual	3,738	43	,087			
	Total	12,686	46				

a. Dependent Variable: PBV

b. Predictors: (Constant), DER, ROA, QR

Lampiran IX

Hasil Uji Parsial (Uji T)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Ket
		B	Std. Error	Beta			
		1	(Constant)	24,330			
	QR	,001	,004	,057	,359	,721	H ₁ = Ditolak
	ROA	-,215	,090	-,344	-2,382	,022	H ₂ = Diterima
	DER	,717	,739	,155	,971	,337	H ₃ = Ditolak

a. Dependent Variable: SIZE

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Ket
		B	Std. Error	Beta			
		1	(Constant)	,529			
	QR	8,249E-5	,000	,030	,330	,743	H ₄ = Ditolak
	ROA	,013	,006	,180	2,146	,038	H ₅ = Diterima
	DER	,436	,050	,806	8,710	,000	H ₆ = Diterima

a. Dependent Variable: PBV

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Ket
		B	Std. Error	Beta			
		1	(Constant)	,835			
	SIZE	-,004	,017	-,036	-,240	,812	H ₇ = Ditolak

a. Dependent Variable: PBV

Lampiran X

Hasil Uji Koefisien Determinasi (R^2)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,840 ^a	,705	,685	,29485

a. Predictors: (Constant), DER, ROA, QR