

# LAMPIRAN

**Lampiran 1 : Nama dan Kode Perusahaan**

No	KODE PERUSAHAAN	NAMA PERUSAHAAN
1	<b>INAF</b>	Indofarma Tbk
2	<b>KAEF</b>	Kimia Farma Tbk
3	<b>DVLA</b>	Darya - Varian Laboratoria Tbk
4	<b>KLBF</b>	Kalbe Farma Tbk
5	<b>PYFA</b>	Pyridam Farma Tbk
6	<b>MERK</b>	Merck Tbk
7	<b>SCPI</b>	Merck Sharp Dohme Pharma Tbk
8	<b>TSPC</b>	Tempo Scan Pacific Tbk
9	<b>SQBB</b>	Taisho Pharmaceutical Indonesia Tbk

**Lampiran 2 : Data Perusahaan Sebelum Uji *Outlier***

<b>Harga Saham</b>	<b>DER</b>	<b>EPS</b>	<b>PER</b>
-0.036	4.05	0.36	19.75
0.25	24.98	0.49	6.36
0.57	99	0.33	10.65
1.5	137	0.47	23.72
0.2	7.05	0.3	17.87
0.21	39.77	0.15	21.69
0.12	131.9	0.28	1.21
0.002	75	0.36	16.34
0	12.01	0.21	0.81
1.3	14.77	0.83	13.66
1.38	30.99	0.43	10.99
-0.017	25.91	0.28	10.65
0.046	145.95	0.27	22.43
0.38	12.93	0.43	18.21
0.39	63.64	0.18	21.29
0.26	22.09	0.47	-13.54
-0.03	101.9	0.4	19.61

0	32.09	0.19	14.72
1.02	13.68	0.83	24.13
1.17	36.24	0.45	20.42
0.46	132.95	0.28	12.71
-0.68	28.43	0.28	30.38
0.005	9.92	0.55	17.84
0.1	42.86	0.37	31.58
0.25	81.87	0.48	-19.1
0.46	141.15	0.38	26.05
0	143.07	0.2	15.65
-0.53	-17.5	0.19	-8.75
-0.2	38.63	0.52	15.27
0.3	112.32	0.3	19.59
0.18	37.8	0.33	30.53
-0.16	11.58	0.86	12.7
0.4	72.36	0.36	24.13
-0.17	-39.08	0.83	-8.58
-0.12	141.03	0.4	23.05
0	13.05	0.22	12.56
1.32	0.38	0.11	-23.18
1.48	4	0.64	42.43

-0.23	72.26	0.28	18.24
0.46	44.05	0.27	43.27
-0.06	4.97	0.79	27.16
-0.15	81.44	0.29	66.61
0	-50.39	-0.04	-17.84
-0.11	-2.22	0.32	17.66
0	18.06	0.21	10.54

**Lampiran 3 :Data Perusahaan Sesudah Uji *Outlier***

<b>Harga Saham</b>	<b>EPS</b>	<b>DER</b>	<b>PER</b>
-0.036	4.05	0.36	19.75
0.25	24.98	0.49	6.36
0.57	99	0.33	10.65
1.5	137	0.47	23.72
0.2	7.05	0.3	17.87
0.21	39.77	0.15	21.69
0.12	131.9	0.28	1.21
0.002	75	0.36	16.34
0	12.01	0.21	0.81
1.3	14.77	0.83	13.66
1.38	30.99	0.43	10.99
-0.017	25.91	0.28	10.65
0.046	145.95	0.27	22.43
0.38	12.93	0.43	18.21
0.39	63.64	0.18	21.29
-0.03	101.9	0.4	19.61
0	32.09	0.19	14.72

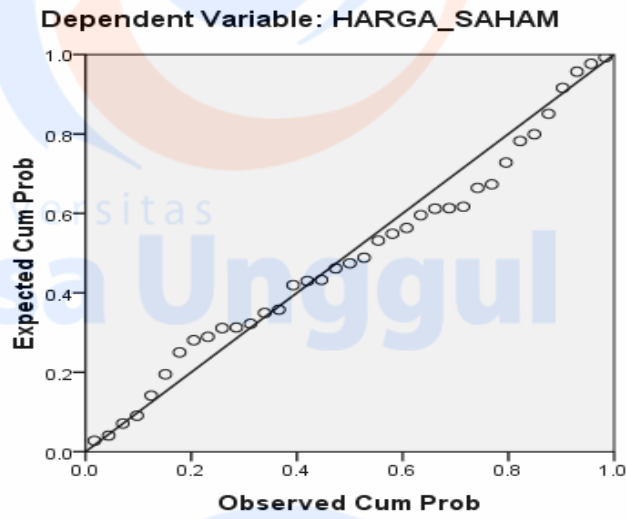
1.02	13.68	0.83	24.13
1.17	36.24	0.45	20.42
0.46	132.95	0.28	12.71
-0.68	28.43	0.28	30.38
0.005	9.92	0.55	17.84
0.1	42.86	0.37	31.58
0.25	81.87	0.48	-19.1
0.46	141.15	0.38	26.05
0	143.07	0.2	15.65
-0.53	-17.5	0.19	-8.75
-0.2	38.63	0.52	15.27
0.3	112.32	0.3	19.59
0.18	37.8	0.33	30.53
0.4	72.36	0.36	24.13
-0.12	141.03	0.4	23.05
0	13.05	0.22	12.56
1.48	4	0.64	42.43
-0.23	72.26	0.28	18.24
-0.11	-2.22	0.32	17.66
0	18.06	0.21	10.54

#### Lampiran 4: Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test					
		HARGA_SAHAM	EPS	DER	PER
N		37	37	37	37
Normal Parameters <sup>a</sup>	Mean	.2762	56.1865	.3662	16.6181
	Std. Deviation	.52834	5.04719E1	.15992	1.10529E1
Most Extreme Differences	Absolute	.175	.199	.119	.156
	Positive	.175	.199	.119	.113
	Negative	-.119	-.122	-.095	-.156
Kolmogorov-Smirnov Z		1.063	1.209	.724	.949
Asymp. Sig. (2-tailed)		.208	.108	.671	.328
a. Test distribution is Normal.					

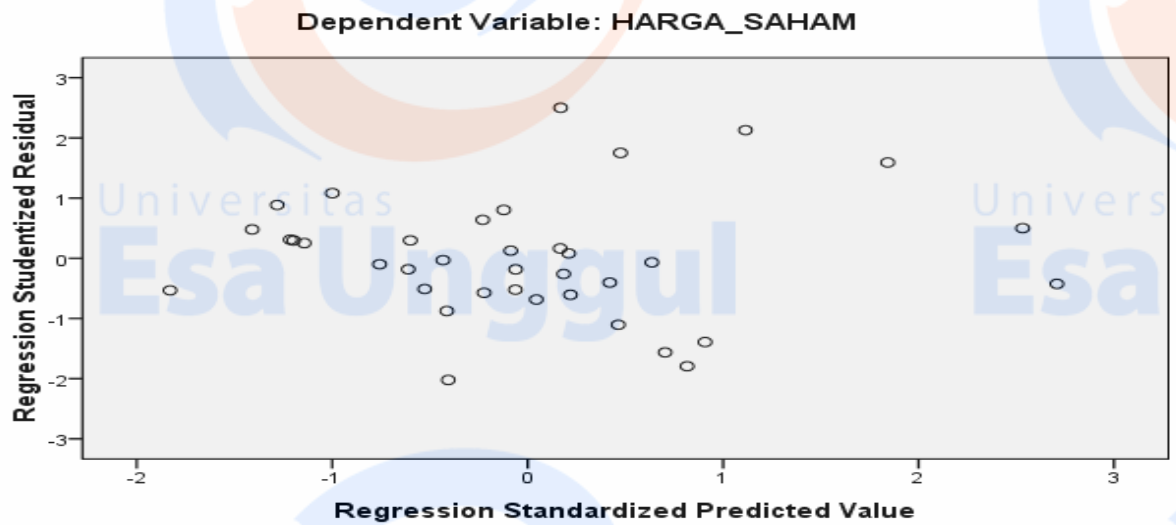


Normal P-P Plot of Regression Standardized Residual



Lampiran 5 : Hasil Uji Heteroskedastisitas

Scatterplot



### Lampiran 6 : Hasil Uji Multikolinearitas

Coefficients <sup>a</sup>			
Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	EPS	.964	1.037
	DER	.933	1.072
	PER	.959	1.042

a. Dependent Variable: HARGA\_SAHAM

### Lampiran 7 : Hasil Uji Autokorelasi

Model Summary <sup>b</sup>										
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	.629 <sup>a</sup>	.396	.341	.42887	.396	7.212	3	33	.001	1.763

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

b. Dependent Variable: HARGA\_SAHAM

**Lampiran 8 : Hasil Uji F**

		ANOVA <sup>b</sup>				
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.979	3	1.326	7.212	.001 <sup>a</sup>
	Residual	6.070	33	.184		
	Total	10.049	36			
a. Predictors: (Constant), PER, EPS, DER						
b. Dependent Variable: HARGA_SAHAM						

**Lampiran 9 : Hasil Uji t**

Model		Coefficients <sup>a</sup>				
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.633	.220		-2.871	.007
	EPS	.002	.001	.146	1.060	.297
	DER	1.989	.463	.602	4.297	.000
	PER	.006	.007	.120	.867	.392

a. Dependent Variable: HARGA\_SAHAM

### Lampiran 10 : Hasil Uji Koefisien Determinasi ( $R^2$ )

Model Summary <sup>b</sup>									
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics				
					R Square Change	F Change	df1	df2	Sig. F Change
1	.629 <sup>a</sup>	.396	.341	.42887	.396	7.212	3	33	.001
a. Predictors: (Constant), PER, EPS, DER									
b. Dependent Variable: HARGA_SAHAM									

### Lampiran 11 : Hasil Uji Linear Berganda

Coefficients <sup>a</sup>				
Model		Unstandardized Coefficients		Standardized Coefficients
		B	Std. Error	Beta
1	(Constant)	-.633	.220	
	EPS	.002	.001	.146
	DER	1.989	.463	.602
	PER	.006	.007	.120
a. Dependent Variable: HARGA_SAHAM				

**Lampiran 12: Hasil Uji Deskriptif****Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
HARGA_SAHAM	37	-.68	1.50	.2762	.52834
EPS	37	-17.50	145.95	56.1865	50.47187
DER	37	.15	.83	.3662	.15992
PER	37	-19.10	42.43	16.6181	11.05289
Valid N (listwise)	37				