

LAMPIRAN

Harga Saham

HARGA SAHAM		2011	2012	2013	2014	2015	2016
buana finance	bblld	584,64	650,00	245,00	450,00	1.220,00	620,00
BFI finance	bfin	232,50	265,00	240,00	270,00	260,00	510,00
batavia prosperindo	bpfi	294,96	223,46	375,40	566,73	486,44	500,00
clipan finance	cfin	485,00	445,00	405,00	400,00	261,00	302,00
danasupra erapasific	defi	59,00	107,00	117,00	143,00	140,50	695,00
radana baskhara	hdfa	278,39	240,56	226,68	194,29	260,00	226,00
mandala multifinance	mfin	790,00	770,00	740,00	945,00	810,00	1.100,00
tifa finance	tifa	275,00	280,00	202,00	200,00	136,00	140,00
verena multifinance	vrna	131,29	135,26	91,50	173,06	127,31	112,39
wom finance	Wom f	194,87	139,53	183,18	111,00	85,00	206,00

Komponen dalam formula Variabel

(NPF, NIM, GR, ATO)

NPF		2011	2012	2013	2014	2015	2016
buana finance	bblld	0,014	0,014	0,021	0,030	0,035	0,018
BFI finance	bfin	0,012	0,011	0,014	0,015	0,013	0,009
batavia prosperindo	bpfi	0,016	0,011	0,009	0,008	0,004	0,015
clipan finance	cfin	0,008	0,013	0,009	0,014	0,020	0,020
danasupra erapasific	defi	1,000	0,101	0,000	0,000	0,000	0,000
radana baskhara	hdfa	0,008	0,017	0,017	0,013	0,019	0,021
mandala multifinance	mfin	0,007	0,007	0,007	0,015	0,031	0,027
tifa finance	tifa	0,030	0,034	0,049	0,080	0,072	0,089
verena multifinance	vrna	0,009	0,010	0,016	0,016	0,015	0,017
wom finance	womf	0,032	0,032	0,029	0,028	0,030	0,031

NIM		2011	2012	2013	2014	2015	2016
buana finance	bbld	0,059	0,063	0,058	0,048	0,037	0,041
BFI finance	bfin	0,145	0,168	0,166	0,079	0,082	0,085
batavia prosperindo	bpfi	0,134	0,139	0,137	0,195	0,135	0,121
clipan finance	cfin	0,093	0,114	0,141	0,081	0,094	0,087
danasupra erapasific	defi	0,048	0,018	0,009	0,006	0,020	0,058
radana baskhara	hdfa	0,124	0,111	0,058	0,059	0,071	0,064
mandala multifinance	mfin	0,097	0,125	0,146	0,151	0,200	0,095
tifa finance	tifa	0,081	0,085	0,099	0,100	0,079	0,065
verena multifinance	vrna	0,104	0,098	0,094	0,090	0,089	0,088
wom finance	womf	0,087	0,133	0,152	0,098	0,115	0,157

GR		2011	2012	2013	2014	2015	2016
buana finance	bbld	1,960	2,350	2,340	2,160	1,860	2,220
BFI finance	bfin	1,400	1,200	1,400	1,600	1,800	1,800
batavia prosperindo	bpfi	1,245	1,807	2,621	1,453	0,967	1,060
clipan finance	cfin	0,930	1,140	1,130	0,960	0,800	0,720
danasupra erapasific	defi	0,010	0,013	0,014	0,014	0,017	0,018
radana baskhara	hdfa	4,010	5,030	5,690	5,630	4,320	5,040
mandala multifinance	mfin	4,220	3,570	2,430	2,310	1,740	0,840
tifa finance	tifa	3,710	3,340	2,710	2,440	2,270	2,540
verena multifinance	vrna	7,660	8,460	8,060	7,470	6,440	5,770
wom finance	womf	5,800	4,700	4,600	6,600	4,800	5,760

ATO		2011	2012	2013	2014	2015	2016
buana finance	bbld	0,143	0,169	0,166	0,168	0,167	0,141
BFI finance	bfin	0,235	0,241	0,228	0,237	0,241	0,259
batavia prosperindo	bpfi	0,348	0,300	0,261	0,210	0,255	0,249
clipan finance	cfin	0,146	0,181	0,160	0,158	0,167	0,153
danasupra erapasific	defi	0,059	0,102	0,096	0,172	0,076	0,201
radana baskhara	hdfa	0,193	0,198	0,159	0,220	0,239	0,235
mandala multifinance	mfin	0,309	0,318	0,360	0,322	0,370	0,417
tifa finance	tifa	0,150	0,159	0,172	0,155	0,122	0,119
verena multifinance	vrna	0,162	0,166	0,180	0,183	0,200	0,188
wom finance	womf	0,423	0,481	0,414	0,295	0,328	0,288

Distribusi Nilai

Tabel Durbin-Watson (DW), $\alpha = 5\%$

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						
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

Direproduksi dari : <https://junaidichaniago.wordpress.com/.../download-tabel-durbin-watson-dw-lengkap/>

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	60	59.00	1220.00	350.9657	261.71207
NPF	60	.000	1.000	.03770	.127930
NIM	60	.006	.200	.09627	.043146
GR	60	.010	8.460	2.91782	2.256496
ATO	60	.015	.481	.21284	.100301
Valid N (listwise)	60				

Residuals Statistics^a

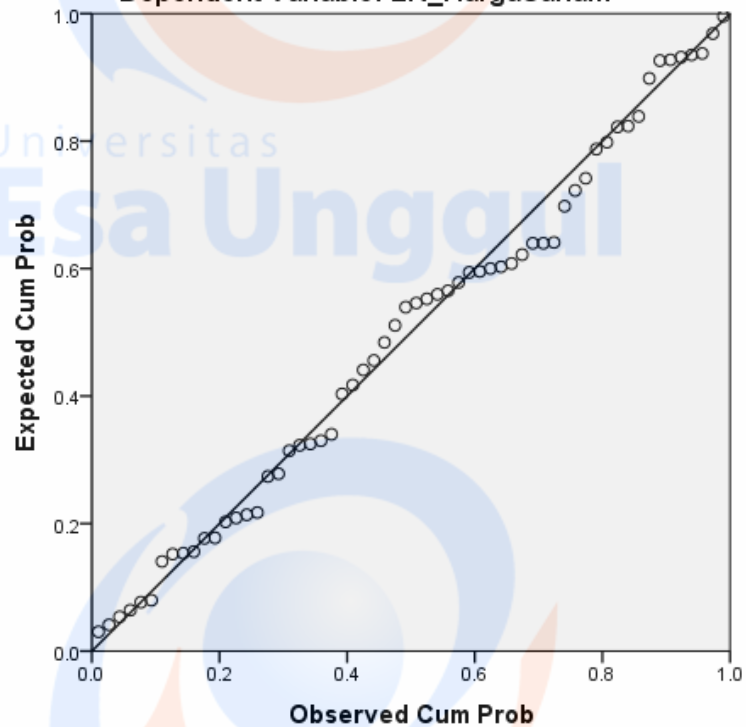
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	3.9266	6.2349	5.6180	.41901	60
Residual	-1.08763	1.52705	.00000	.55973	60
Std. Predicted Value	-4.037	1.472	.000	1.000	60
Std. Residual	-1.876	2.634	.000	.966	60

a. Dependent Variable: LN_HargaSaham

Correlations

		LN_HargaSaham	Non Performing Finance	Net Interest Margin	Gearing Ratio	Asset Turn Over
Pearson Correlation	LN_HargaSaham	1.000	-.328	.245	-.366	.221
	Non Performing Finance	-.328	1.000	-.168	-.167	-.214
	Net Interest Margin	.245	-.168	1.000	.113	.540
	Gearing Ratio	-.366	-.167	.113	1.000	.200
	Asset Turn Over	.221	-.214	.540	.200	1.000
	LN_HargaSaham	.	.005	.030	.002	.045
Sig. (1-tailed)	Non Performing Finance	.005	.	.100	.101	.051
	Net Interest Margin	.030	.100	.	.196	.000
	Gearing Ratio	.002	.101	.196	.	.063
	Asset Turn Over	.045	.051	.000	.063	.
N	LN_HargaSaham	60	60	60	60	60
	Non Performing Finance	60	60	60	60	60
	Net Interest Margin	60	60	60	60	60
	Gearing Ratio	60	60	60	60	60
	Asset Turn Over	60	60	60	60	60
		60	60	60	60	60

Normal P-P Plot of Regression Standardized Residual
Dependent Variable: LN_HargaSaham



Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Correlations			Collinearity Statistics		
	B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF	
(Constant)	5.643	.225		25.105	.000						
1	NPF	-1.899	.610	-.347	-3.112	.003	-.328	-.387	-.336	.934	1.070
	NIM	2.499	2.083	.154	1.200	.235	.245	.160	.129	.705	1.418
	GR	-.146	.034	-.472	-4.252	.000	-.366	-.497	-.459	.944	1.059
	GR	1.098	.914	.157	1.201	.235	.221	.160	.130	.678	1.476

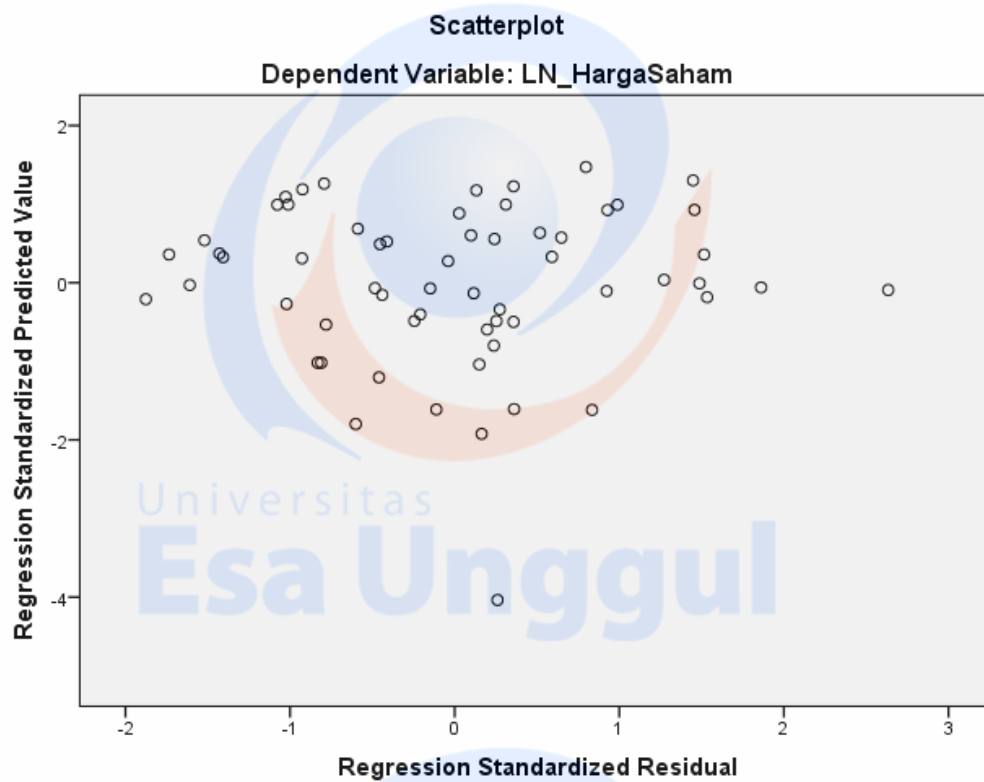
a. Dependent Variable: LN_HargaSaham

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	.599 ^a	.359	.313	.57973	.359	7.705	4	55	.000	2.283

a. Predictors: (Constant), ATO, GR, NPF, NIM

b. Dependent Variable: LN_HargaSaham



Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	3.9266	6.2349	5.6180	.41901	60
Residual	-1.08763	1.52705	.00000	.55973	60
Std. Predicted Value	-4.037	1.472	.000	1.000	60
Std. Residual	-1.876	2.634	.000	.966	60

a. Dependent Variable: LN_HargaSaham

Runs Test

	Unstandardized Residual
Test Value ^a	.06218
Cases < Test Value	30
Cases >= Test Value	30
Total Cases	60
Number of Runs	30
Z	-.260
Asymp. Sig. (2-tailed)	.795