

LAMPIRAN 1

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 | .378 ^a | .143 | .093 | .41109 | .143 | 2.838 | 3 | 51 | .047 | 2.257 |

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

b. Dependent Variable: RETURN

One-Sample Kolmogorov-Smirnov Test

| | | Unstandardized Residual |
|----------------------------------|----------------|-------------------------|
| N | | 55 |
| Normal Parameters ^{a,b} | Mean | .0E-7 |
| | Std. Deviation | .39950506 |
| Most Extreme Differences | Absolute | .143 |
| | Positive | .143 |
| | Negative | -.071 |
| Kolmogorov-Smirnov Z | | 1.058 |
| Asymp. Sig. (2-tailed) | | .213 |

a. Test distribution is Normal.

b. Calculated from data.

ANOVA^a

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------|----|-------------|-------|-------------------|
| 1 | Regression | 1.439 | 3 | .480 | 2.838 | .047 ^b |
| | Residual | 8.619 | 51 | .169 | | |
| | Total | 10.058 | 54 | | | |

a. Dependent Variable: RETURN

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

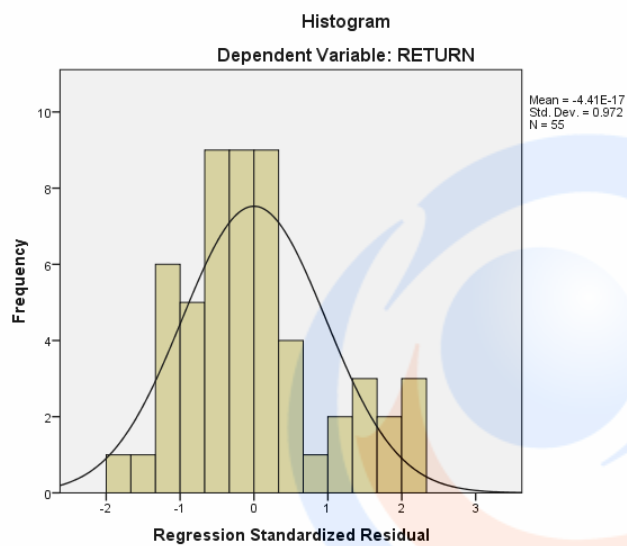
Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Correlations | | | Collinearity Statistics | |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|--------------|---------|------|-------------------------|-------|
| | | B | Std. Error | Beta | | | Zero-order | Partial | Part | Tolerance | VIF |
| 1 | (Constant) | -.442 | .308 | | -1.437 | .157 | | | | | |
| | ROA | .374 | .196 | .248 | 1.907 | .062 | .232 | .258 | .247 | .997 | 1.003 |
| | TATO | .481 | .209 | .306 | 2.303 | .025 | .281 | .307 | .299 | .951 | 1.051 |
| | DER | .070 | .168 | .055 | .415 | .680 | -.007 | .058 | .054 | .954 | 1.048 |

a. Dependent Variable: RETURN

Descriptive Statistics

| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|----|---------|---------|--------|----------------|
| ROA | 55 | .01 | 1.95 | .1998 | .28560 |
| TATO | 55 | .68 | 1.94 | 1.2693 | .27438 |
| DER | 55 | .20 | 1.59 | .5427 | .34082 |
| RETURN | 55 | -.37 | 1.50 | .2813 | .43157 |
| Valid N (listwise) | 55 | | | | |



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

