

Lampiran 1: Daftar Sampel Perusahaan

Daftar Sampel Perusahaan

Kode Emiten	Nama Perusahaan
ADMG	Polychem Indonesia, Tbk
ARGO	Argo Pantes, Tbk
ERTX	Eratex Djaja, Tbk
ESTI	Ever Shine Textile Industry, Tbk
HDTX	Panasia Indo Resources, Tbk
INDR	Indo-Rama Synthetics, Tbk
MYTX	Asia Pacific Investama, Tbk
POLY	Asia Pacific Fibers, Tbk
RICY	Ricky Putra Globalindo, Tbk
SRIL	Sri Rejeki Isman, Tbk
STAR	Star Petrochem, Tbk
TFCO	Tifico Fiber Indonesia, Tbk
TRIS	Trisula International, Tbk
UNIT	Nusantara Inti Corpora, Tbk

Lampiran 2: Perhitungan Variabel

Daftar Rasio Keuangan Sampel

Tahun	Kode Emiten	Nama Perusahaan	PBV	ROA	CR
2013	ADMG	Polychem Indonesia, Tbk	0.22	0.02625	2.63541
	ARGO	Argo Pantes, Tbk	1.23	0.34371	0.67621
	ERTX	Eratex Djaja, Tbk	0.35	0.01974	1.0074
	ESTI	Ever Shine Textile Industry, Tbk	1.04	-0.0901	0.86294
	HDTX	Panasia Indo Resources, Tbk	0.88	-0.1258	0.44908
	INDR	Indo-Rama Synthetics, Tbk	0.18	0.00561	1.11719
	MYTX	Asia Pacific Investama, Tbk	-4.32	-0.0108	0.47992
	POLY	Asia Pacific Fibers, Tbk	-0.22	-0.1032	0.20832
	RICY	Ricky Putra Globalindo, Tbk	0.29	0.00859	2.09975
	SRIL	Sri Rejeki Isman, Tbk	1.96	0.09645	1.04919
	STAR	Star Petrochem, Tbk	0.49	0.00851	1.87121
	TFCO	Tifico Fiber Indonesia, Tbk	0.67	-0.0278	1.61263
	TRIS	Trisula International, Tbk	1.42	0.14267	2.30302
UNIT	Nusantara Inti Corpora, Tbk	0.08	0.00952	0.40314	
2014	ADMG	Polychem Indonesia, Tbk	0.17	-0.0734	2.55095
	ARGO	Argo Pantes, Tbk	2.74	-0.2288	0.40986
	ERTX	Eratex Djaja, Tbk	0.69	0.04858	1.00293
	ESTI	Ever Shine Textile Industry, Tbk	1.2	-0.1025	0.70673
	HDTX	Panasia Indo Resources, Tbk	0.95	-0.026	0.99096
	INDR	Indo-Rama Synthetics, Tbk	0.14	0.01058	1.08106
	MYTX	Asia Pacific Investama, Tbk	-0.9	-0.0931	0.42498
	POLY	Asia Pacific Fibers, Tbk	-0.02	-0.297	0.15745
	RICY	Ricky Putra Globalindo, Tbk	0.29	0.01933	1.74936
	SRIL	Sri Rejeki Isman, Tbk	1.19	0.09438	5.32823
	STAR	Star Petrochem, Tbk	0.49	0.00858	1.74265
	TFCO	Tifico Fiber Indonesia, Tbk	1.22	-0.015	1.84412
	TRIS	Trisula International, Tbk	1.24	0.09099	2.00182
UNIT	Nusantara Inti Corpora, Tbk	0.1	0.01281	0.45034	
2015	ADMG	Polychem Indonesia, Tbk	0.09	-0.0689	2.55517
	ARGO	Argo Pantes, Tbk	-0.69	-0.0902	0.29386
	ERTX	Eratex Djaja, Tbk	0.61	0.10044	1.25816
	ESTI	Ever Shine Textile Industry, Tbk	2.02	-0.121	0.67477
	HDTX	Panasia Indo Resources, Tbk	2.28	-0.0739	0.71909

	INDR	Indo-Rama Synthetics, Tbk	0.12	-0.0137	1.14327
	MYTX	Asia Pacific Investama, Tbk	-0.13	-0.1713	0.34534
	POLY	Asia Pacific Fibers, Tbk	-0.01	-0.0501	0.13001
	RICY	Ricky Putra Globalindo, Tbk	0.26	0.01869	1.18557
	SRIL	Sri Rejeki Isman, Tbk	1.89	0.08245	4.8118
	STAR	Star Petrochem, Tbk	0.49	0.00363	1.80889
	TFCO	Tifico Fiber Indonesia, Tbk	1.1	-0.0021	3.03396
	TRIS	Trisula International, Tbk	0.95	0.08735	1.88754
	UNIT	Nusantara Inti Corpora, Tbk	0.08	0.00361	0.59624
2016	ADMG	Polychem Indonesia, Tbk	0.16	-0.0738	1.85877
	ARGO	Argo Pantas, Tbk	-0.54	-0.2316	0.31349
	ERTX	Eratex Djaja, Tbk	0.81	0.04124	1.26859
	ESTI	Ever Shine Textile Industry, Tbk	0.88	0.06233	1.37942
	HDTX	Panasia Indo Resources, Tbk	1.64	-0.107	0.75254
	INDR	Indo-Rama Synthetics, Tbk	0.14	0.00752	1.15674
	MYTX	Asia Pacific Investama, Tbk	-0.12	-0.2456	0.42145
	POLY	Asia Pacific Fibers, Tbk	-0.01	-0.0302	0.10645
	RICY	Ricky Putra Globalindo, Tbk	0.24	0.01813	1.14868
	SRIL	Sri Rejeki Isman, Tbk	1.07	0.06971	3.06024
	STAR	Star Petrochem, Tbk	0.55	0.00859	1.99933
	TFCO	Tifico Fiber Indonesia, Tbk	1.31	0.01453	3.23463
	TRIS	Trisula International, Tbk	0.98	0.07495	1.64171
	UNIT	Nusantara Inti Corpora, Tbk	0.11	0.00442	0.64861
2017	ADMG	Polychem Indonesia, Tbk	0.3	-0.0314	2.1524
	ARGO	Argo Pantas, Tbk	-0.32	-0.1563	0.18433
	ERTX	Eratex Djaja, Tbk	0.58	-0.0302	1.03926
	ESTI	Ever Shine Textile Industry, Tbk	0.78	-0.0359	0.94171
	HDTX	Panasia Indo Resources, Tbk	2.26	-0.1737	0.2287
	INDR	Indo-Rama Synthetics, Tbk	0.21	0.01485	1.04166
	MYTX	Asia Pacific Investama, Tbk	-0.19	-0.0896	0.46512
	POLY	Asia Pacific Fibers, Tbk	-0.01	-0.0042	0.1116
	RICY	Ricky Putra Globalindo, Tbk	0.23	0.01878	1.18849
	SRIL	Sri Rejeki Isman, Tbk	1.3	0.06048	3.68205
	STAR	Star Petrochem, Tbk	0.97	0.00774	2.77035
	TFCO	Tifico Fiber Indonesia, Tbk	0.95	0.01855	3.38527
	TRIS	Trisula International, Tbk	0.92	0.04006	1.92259
	UNIT	Nusantara Inti Corpora, Tbk	0.07	0.00361	0.73902

Lampiran 3: Hasil Olah Data

1. Hasil Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	70	-4.320	2.740	.54429	.930463
ROA	70	-.297	.344	-.01838	.097643
CR	70	.106	5.328	1.37863	1.096046
Valid N (listwise)	70				

2. Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test				
		PBV	ROA	CR
N		70	70	70
Normal Parameters ^{a,b}	Mean	.54429	-.01838	1.37863
	Std. Deviation	.930463	.097643	1.096046
Most Extreme Differences	Absolute	.144	.133	.155
	Positive	.091	.120	.155
	Negative	-.144	-.133	-.123
Test Statistic		.144	.133	.155
Asymp. Sig. (2-tailed)		.001 ^c	.004 ^c	.000 ^c
a. Test distribution is Normal.				
b. Calculated from data.				
c. Lilliefors Significance Correction.				

One-Sample Kolmogorov-Smirnov Test				
		LNPBV	LNROA	LNCR
N		57	38	70
Normal Parameters ^{a,b}	Mean	-.6383	-3.7720	-.0267
	Std. Deviation	1.01690	1.18126	.91800
Most Extreme Differences	Absolute	.148	.130	.108
	Positive	.066	.130	.045
	Negative	-.148	-.109	-.108
Test Statistic		.148	.130	.108
Asymp. Sig. (2-tailed)		.003 ^c	.102 ^c	.043 ^c
a. Test distribution is Normal.				
b. Calculated from data.				
c. Lilliefors Significance Correction.				

One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		38
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.45802956
Most Extreme Differences	Absolute	.099
	Positive	.099
	Negative	-.072
Test Statistic		.099
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.		

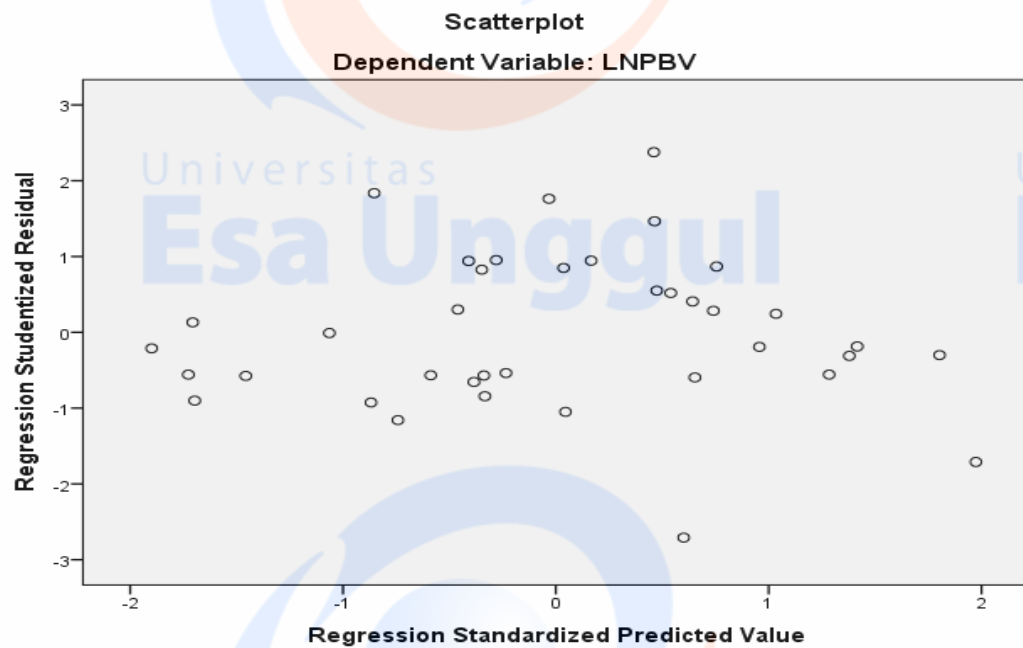
3. Hasil Uji Autokorelasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.884 ^a	.781	.768	.47093	1.694
a. Predictors: (Constant), LNCR, LNROA					
b. Dependent Variable: LNPBV					

4. Hasil Uji Multikolinearitas

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.694	.292		2.376	.023		
	LNROA	.481	.069	.581	6.974	.000	.902	1.109
	LNCR	.812	.133	.508	6.102	.000	.902	1.109
a. Dependent Variable: LNPBV								

5. Hasil Uji Heterokedastisitas



6. Hasil Uji Parsial (*t*-test)

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.694	.292		2.376	.023		
	LNROA	.481	.069	.581	6.974	.000	.902	1.109
	LNCR	.812	.133	.508	6.102	.000	.902	1.109

a. Dependent Variable: LNPBV

7. Hasil Uji Simultan (*f*-test)

ANOVA ^a						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	27.669	2	13.835	62.380	.000 ^b
	Residual	7.762	35	.222		
	Total	35.431	37			

a. Dependent Variable: LNPBV
b. Predictors: (Constant), LNCR, LNROA

8. Hasil Uji Koefisien Determinasi (*Adjusted R²*)

Model Summary ^b										
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin - Watson
					R Square Change	F Change	df 1	df 2	Sig. F Change	
1	.884 _a	.781	.768	.47093	.781	62.380	2	35	.000	1.694
a. Predictors: (Constant), LNCR, LNROA										
b. Dependent Variable: LNPBV										

9. Tabel Persamaan Analisis Regresi Linear Berganda

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.694	.292		2.376	.023		
	LNROA	.481	.069	.581	6.974	.000	.902	1.109
	LNCR	.812	.133	.508	6.102	.000	.902	1.109
a. Dependent Variable: LNPBV								