

## LAMPIRAN

**Daftar Nama Perusahaan dan Harga Saham  
Sampel Periode 2013 - 2017**

No	Nama Perusahaan	Kode Perusahaan	Harga Saham				
			2013	2014	2015	2016	2017
1	Alaska Industrindo Tbk	ALKA	600,00	180,00	159,00	138,00	392,00
2	Alumindo Light Metal Industry Tbk	ALMI	365,00	233,00	193,00	192,00	348,00
3	Beton Jaya Manunggal Tbk	BTON	161,25	117,50	130,00	131,00	173,00
4	Citra Tubindo Tbk	CTBN	4.600,00	6.200,00	5.550,00	4.850,00	4.400,00
5	Gunawan Dianjaya Steel Tbk	GDST	93,00	64,00	63,00	124,00	99,00
6	Indal Aluminium Industry Tbk	INAI	136,00	185,00	174,00	347,50	572,00
7	Jakarta Kyoel Steel Work LTD Tbk	JKSW	63,00	88,00	63,00	75,00	70,00
8	Jaya Pari Steel Tbk	JPRS	259,00	200,00	146,00	166,00	147,00
9	Krakatau Steel Tbk	KRAS	470,85	330,92	595,66	640,00	432,00
10	Lion Metal Works Tbk	LION	1.250,00	1.000,00	950,00	950,00	605,00
11	Lionmesh Prima Tbk	LMSH	800,00	855,00	515,00	705,00	755,00
12	Hanson International Tbk	MYRX	124,00	142,00	162,00	123,00	139,00
13	Pelat Timah Nusantara Tbk	NIKL	173,00	92,00	236,00	5.125,00	4.800,00
14	Pelangi Indah Canindo Tbk	PICO	190,00	173,00	148,00	246,00	258,00
15	Tembaga Mulia Semanan Tbk	TBMS	350,00	377,50	450,00	1.390,00	1.285,00

Kurs Tengah Periode 2013 - 2017

KURS				
2013	2014	2015	2016	2017
12.189	12.440	13.795	13.436	13.548

Perhitungan Debt to Equity Ratio (DER) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2013			2014		
			Total Hutang	Total Ekuitas	DER	Total Hutang	Total Ekuitas	DER
1	Alaska Industrindo Tbk	ALKA	182.253.663.000	59.659.143.000	305%	181.643.493.000	63.235.904.000	287%
2	Alumindo Light Metal Industry Tbk	ALMI	2.094.736.673.254	657.341.556.453	319%	2.571.403.202.989	641.035.778.235	401%
3	Beton Jaya Manunggal Tbk	BTON	37.318.882.613	138.817.413.794	27%	27.517.328.111	146.157.547.015	19%
4	Citra Tubindo Tbk	CTBN	1.502.272.638.903	1.839.357.398.340	82%	1.413.159.866.400	1.819.930.661.880	78%
5	Gunawan Dianjaya Steel Tbk	GDST	307.084.100.134	884.412.519.018	35%	484.174.854.654	870.447.715.291	56%
6	Indal Aluminium Industry Tbk	INAI	639.563.606.250	126.317.803.126	506%	751.439.553.825	145.842.103.885	515%
7	Jakarta Kyoet Steel Work LTD Tbk	JKSW	670.190.389.365	407.804.369.894	-164%	720.387.262.240	417.436.260.515	-173%
8	Jaya Pari Steel Tbk	JPRS	14.019.207.792	362.521.534.151	4%	15.334.844.453	355.632.864.298	4%
9	Krakatau Steel Tbk	KRAS	16.180.300.239.000	12.823.474.017.000	126%	21.229.544.200.000	11.094.837.920.000	191%
10	Lion Metal Works Tbk	LION	82.783.559.318	415.784.337.843	20%	156.123.759.272	443.978.957.043	35%
11	Lionmesh Prima Tbk	LMSH	31.229.504.329	110.468.094.376	28%	23.964.388.443	115.951.209.812	21%
12	Hanson International Tbk	MYRX	454.785.952.485	4.881.076.939.492	9%	861.812.237.324	4.861.608.123.015	18%
13	Pelat Timah Nusantara Tbk	NIKL	993.208.476.000	523.346.904.000	190%	1.066.518.520.000	443.933.840.000	240%
14	Pelangi Indah Canindo Tbk	PICO	406.365.304.333	215.034.932.281	189%	396.102.056.004	230.524.451.160	172%
15	Tembaga Mulia Semanan Tbk	TBMS	1.877.529.994.365	185.608.363.170	1012%	1.941.189.337.960	242.988.579.360	799%

## Perhitungan Debt to Equity Ratio (DER) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2015			2016		
			Total Hutang	Total Ekuitas	DER	Total Hutang	Total Ekuitas	DER
1	Alaska Industrindo Tbk	ALKA	11.856.886.000	62.032.301.000	19%	75.514.424.000	61.104.431.000	124%
2	Alumindo Light Metal Industry Tbk	ALMI	1.623.926.585.475	565.111.000.582	287%	1.749.336.161.470	403.694.342.061	433%
3	Beton Jaya Manunggal Tbk	BTON	34.011.648.533	149.104.596.755	23%	33.757.198.849	143.533.430.069	24%
4	Citra Tubindo Tbk	CTBN	1.334.923.595.725	1.847.304.603.945	72%	564.352.643.900	1.591.865.288.884	35%
5	Gumawan Dianjaya Steel Tbk	GDST	379.524.183.280	804.409.999.977	47%	425.486.909.790	832.122.960.120	51%
6	Indal Aluminium Industry Tbk	INAI	1.090.438.393.880	239.820.902.657	455%	1.081.015.810.782	258.016.602.673	419%
7	Jakarta Kyoeti Steel Work LTD Tbk	JKSW	705.813.376.884	- 440.532.918.295	-160%	714.935.414.562	- 441.753.838.553	-162%
8	Jaya Pari Steel Tbk	JPRS	30.806.011.707	332.459.030.450	9%	43.106.380.598	308.211.929.265	14%
9	Krakatan Steel Tbk	KRAS	26.404.181.800.000	24.666.894.680.000	107%	28.175.775.696.000	24.717.900.172.000	114%
10	Lion Metal Works Tbk	LION	184.730.654.202	454.599.496.171	41%	215.209.902.816	470.603.093.171	46%
11	Lionmesh Prima Tbk	LMSH	21.341.373.897	112.441.377.144	19%	45.511.700.128	117.316.469.122	39%
12	Hanson International Tbk	MYRX	1.977.050.652.510	6.321.844.338.372	31%	2.396.355.541.497	6.013.913.000.878	40%
13	Pelat Timah Nusantara Tbk	NIKL	1.051.885.317.795	516.889.862.585	204%	1.070.317.080.656	537.539.372.656	199%
14	Pelanggi Indah Canindo Tbk	PICO	358.697.326.131	247.090.984.313	145%	372.723.897.214	265.842.864.248	140%
15	Tembaga Mutia Semanan Tbk	TBMS	1.504.078.451.320	299.448.989.265	502%	1.355.222.180.308	388.758.191.392	349%

Perhitungan Debt to Equity Ratio (DER) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2017		DER
			Total Hutang	Total Ekuitas	
1	Alaska Industrindo Tbk	ALKA	226.717.826.000	< 78.490.877.000	289%
2	Alumindo Light Metal Industry Tbk	ALMI	1.997.411.244.539	378.870.552.389	527%
3	Beton Jaya Manunggal Tbk	BTON	28.862.718.117	154.638.932.325	19%
4	Citra Tubindo Tbk	CTBN	598.160.633.724	1.426.600.863.972	42%
5	Gunawan Dianjaya Steel Tbk	GDST	441.675.308.289	845.279.412.176	52%
6	Indal Aluminium Industry Tbk	INAI	936.511.874.370	277.404.670.750	338%
7	Jakarta Kyoeti Steel Work LTD Tbk	JKSW	698.066.277.185	- 445.771.695.193	-157%
8	Jaya Pari Steel Tbk	JPRS	66.219.547.909	291.184.600.125	23%
9	Krakatau Steel Tbk	KRAS	30.639.845.196.000	25.101.856.332.000	122%
10	Lion Metal Works Tbk	LION	229.630.859.719	452.307.088.017	51%
11	Lionmesh Prima Tbk	LMSH	31.541.423.763	129.622.003.077	24%
12	Hanson International Tbk	MYRX	3.046.007.262.472	6.962.162.031.178	44%
13	Pelat Timah Nisantara Tbk	NIKL	1.144.481.444.112	564.230.805.756	203%
14	Pelanggi Indah Carindo Tbk	PICO	440.555.207.507	279.683.750.237	158%
15	Tembaga Mulia Semanan Tbk	TBMS	1.738.248.054.996	494.742.382.164	351%

## Perhitungan Return On Asset (ROA) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2013			2014		
			EBIT	Total Aktiva	ROA	EBIT	Total Aktiva	ROA
1	Alaska Industrindo Tbk	ALKA	- 577.200.000	241.912.806.000	-0,24%	3.934.443.000	244.879.397.000	1,61%
2	Alumindo Light Metal Industry Tbk	ALMI	22.939.050.450	2.752.078.229.707	0,83%	1.634.820.237	3.212.438.981.224	0,05%
3	Beton Jaya Manunggal Tbk	BTON	33.272.073.649	176.136.296.407	18,89%	9.579.686.472	174.157.547.015	5,50%
4	Citra Tubindo Tbk	CTBN	650.446.909.215	3.341.630.037.243	19,46%	432.054.038.080	3.233.090.528.280	13,36%
5	Gunawan Dianjaya Steel Tbk	GDST	121.585.402.332	1.191.496.619.152	10,20%	18.918.134.245	1.354.622.569.945	-1,40%
6	Indal Aluminium Industry Tbk	INAI	11.361.992.726	765.881.409.376	1,48%	32.752.754.293	897.281.657.710	3,65%
7	Jakarta Kyohei Steel Work LTD Tbk	JKSW	- 7.968.797.416	262.386.019.471	-3,04%	9.631.890.621	302.951.001.725	-3,18%
8	Jaya Pari Steel Tbk	JPRS	18.337.547.841	376.540.741.943	4,87%	8.111.189.456	370.967.708.751	-2,19%
9	Krakatau Steel Tbk	KRAS	-179.751.183.000	29.003.774.256.000	-0,62%	2.274.691.320.000	32.324.382.120.000	-7,04%
10	Lion Metal Works Tbk	LION	85.027.065.076	498.567.897.161	17,05%	62.857.739.316	600.102.716.315	10,47%
11	Lionmesh Prima Tbk	LMSH	19.437.691.207	141.697.598.705	13,72%	11.006.796.283	139.915.598.255	7,87%
12	Hanson International Tbk	MYRX	13.105.325.297	5.335.862.891.977	0,25%	66.910.993.357	5.723.420.360.339	1,17%
13	Pelat Timah Nusantara Tbk	NIKL	6.131.067.000	1.516.555.380.000	0,40%	84.990.080.000	1.510.452.360.000	-5,63%
14	Pelangi Indah Camindo Tbk	PICO	20.989.782.669	621.400.236.614	3,38%	20.537.790.746	626.626.507.164	3,28%
15	Tembaga Mulia Semanan Tbk	TBMS	- 62.222.297.499	2.063.138.357.535	-3,02%	73.098.223.720	2.184.177.917.320	3,35%

Perhitungan Return On Asset (ROA) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2015			2016		
			EBIT	Total Aktiva	ROA	EBIT	Total Aktiva	ROA
1	Alaska Industrindo Tbk	ALKA	416.384.000	144.628.405.000	0,29%	276.648.000	136.618.855.000	0,20%
2	Alumindo Light Metal Industry Tbk	ALMI	- 73.877.448.238	2.189.037.586.057	-3,37%	- 91.041.353.107	2.153.030.503.531	-4,23%
3	Beton Jaya Mamunggal Tbk	BTON	7.804.262.097	183.116.245.288	4,26%	- 8.214.698.964	177.290.628.918	-4,63%
4	Citra Tubindo Tbk	CTBN	117.705.589.190	3.182.228.199.670	3,70%	- 10.746.341.212	2.156.217.932.784	-0,50%
5	Gunawan Dianjaya Steel Tbk	GDST	- 73.346.098.878	1.183.934.183.257	-6,20%	45.514.137.913	1.257.609.869.910	3,62%
6	Indal Aluminim Industry Tbk	INAI	57.114.061.880	1.330.259.296.537	4,29%	58.097.472.991	1.339.032.413.455	4,34%
7	Jakarta Kyoel Steel Work LTD Tbk	JKSW	- 23.096.657.780	265.280.458.589	-8,71%	- 2.895.181.993	273.181.586.009	-1,06%
8	Jaya Pari Steel Tbk	JPRS	- 26.702.065.911	363.265.042.157	-7,35%	- 16.835.962.031	351.318.309.863	-4,79%
9	Krakatau Steel Tbk	KRAS	- 4.517.283.110.000	51.071.076.480.000	-8,85%	- 2.575.681.200.000	52.893.675.868.000	-4,87%
10	Lion Metal Works Tbk	LION	58.451.801.513	639.330.150.373	9,14%	54.671.394.698	685.812.995.987	7,97%
11	Lionmesh Prima Tbk	LMSH	3.807.172.880	133.782.751.041	2,85%	9.424.028.642	162.828.169.250	5,79%
12	Hanson International Tbk	MYRX	- 25.560.084.586	8.298.894.990.882	-0,31%	300.251.832.140	8.410.268.542.375	3,57%
13	Pelat Timah Nusantara Tbk	NIKL	65.192.893.825	1.568.775.180.380	4,16%	32.767.098.744	1.607.856.453.312	2,04%
14	Pelangi Indah Camindo Tbk	PICO	17.451.317.001	605.788.310.444	2,88%	17.285.721.005	638.566.761.462	2,71%
15	Tembaga Mutia Semanan Tbk	TBMS	46.712.132.380	1.803.527.440.585	2,59%	129.865.093.688	1.743.980.371.700	7,45%

## Perhitungan Return On Asset (ROA) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2017		ROA
			EBIT	Total Aktiva	
1	Alaska Industrindo Tbk	ALKA	16.063.389.000	305.208.703.000	74,28%
2	Alumindo Light Metal Industry Tbk	ALMI	4.716.551.594	2.376.281.769.928	84,06%
3	Beton Jaya Manunggal Tbk	BTON	14.737.057.056	183.501.650.442	15,73%
4	Citra Tubindo Tbk	CTBN	- 211.218.549.528	2.024.761.497.696	29,54%
5	Gunawan Dianjaya Steel Tbk	GDST	21.905.675.755	1.286.954.720.465	34,32%
6	Indal Aluminium Industry Tbk	INAI	52.292.073.203	1.213.916.545.120	77,15%
7	Jakarta Kyoel Steel Work LTD Tbk	JKSW	- 3.925.258.889	252.294.581.992	276,69%
8	Jaya Pari Steel Tbk	JPRS	- 13.321.199.738	357.404.148.034	18,53%
9	Krakatau Steel Tbk	KRAS	- 1.055.809.188.000	55.741.701.528.000	54,97%
10	Lion Metal Works Tbk	LION	20.175.438.794	681.937.947.736	33,67%
11	Lionmesh Prima Tbk	LMSH	17.488.236.349	161.163.426.840	19,57%
12	Hanson International Tbk	MYRX	130.242.937.455	10.008.169.293.650	30,44%
13	Pelat Timah Nusantara Tbk	NIKL	19.524.212.472	1.708.712.249.868	66,98%
14	Pelangi Indah Camindo Tbk	PICO	19.249.539.064	720.238.957.745	61,17%
15	Tembaga Mulia Semanan Tbk	TBMS	143.932.312.692	2.232.990.437.160	77,84%

Perhitungan Total Asset Turnover (TATO) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2013			2014		
			Sales	Total Aktiva	TATO	Sales	Total Aktiva	TATO
1	Alaska Industrindo Tbk	ALKA	1.099.620.270.000	241.912.806.000	4,55	1.230.364.713.000	244.879.397.000	5,02
2	Ahrimindo Light Metal Industry Tbk	ALMI	2.871.313.447.075	2.752.078.229.707	1,04	3.336.087.554.837	3.212.438.981.224	1,04
3	Beton Jawa Mamunggal Tbk	BTON	113.547.870.414	176.136.296.407	0,64	96.008.496.750	174.157.547.015	0,55
4	Citra Tubindo Tbk	CTBN	2.976.186.435.729	3.341.630.037.243	0,89	2.580.592.524.760	3.233.090.528.280	0,80
5	Gunawan Dianjaya Steel Tbk	GDST	1.410.117.393.010	1.191.496.619.152	1,18	1.215.611.781.842	1.354.622.569.945	0,90
6	Indal Aluminium Industry Tbk	INAL	640.702.671.875	765.881.409.376	0,84	933.462.438.255	897.281.657.710	1,04
7	Jakarta Kyoel Steel Work LTD Tbk	JKSW	91.708.035.390	262.386.019.471	0,35	86.480.258.028	302.951.001.725	0,29
8	Jaya Pari Steel Tbk	JPRS	195.247.201.170	376.540.741.943	0,52	313.636.426.234	370.967.708.751	0,85
9	Krakatau Steel Tbk	KRAS	25.407.336.672.000	29.003.774.256.000	0,88	23.248.431.800.000	32.324.382.120.000	0,72
10	Lion Metal Works Tbk	LION	333.674.349.966	498.567.897.161	0,67	377.622.622.150	600.102.716.315	0,63
11	Lionmesh Prima Tbk	LMSH	256.210.760.822	141.697.598.705	1,81	249.072.012.369	139.915.598.255	1,78
12	Hanson International Tbk	MYRX	170.001.502.745	5.335.862.891.977	0,03	241.196.981.819	5.723.420.360.339	0,04
13	Pelat Timah Nusantara Tbk	NIKL	2.102.127.129.000	1.516.555.380.000	1,39	2.026.675.040.000	1.510.452.360.000	1,34
14	Pelangi Indah Canindo Tbk	PICO	684.448.835.016	621.400.236.614	1,10	694.332.286.638	626.626.507.164	1,11
15	Tembaga Mutia Semanan Tbk	TBMS	7.728.561.325.803	2.063.138.357.535	3,75	7.586.511.197.480	2.184.177.917.320	3,47



Perhitungan *Total Asset Turnover (TATO)* Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2015			2016		
			Sales	Total Aktiva	TATO	Sales	Total Aktiva	TATO
1	Alaska Industrindo Tbk	ALKA	749.146.492.000	144.628.405.000	5,18	1.151.605.756.000	136.618.855.000	8,43
2	Alumindo Light Metal Industry Tbk	ALMI	3.333.329.653.540	2.189.037.586.057	1,52	2.461.800.368.336	2.153.030.503.531	1,14
3	Beton Jawa Manunggal Tbk	BTON	67.679.530.150	183.116.245.288	0,37	62.760.109.860	177.290.628.918	0,35
4	Citra Tubindo Tbk	CTBN	1.567.887.182.435	3.182.228.199.670	0,49	1.323.245.413.956	2.156.217.932.784	0,61
5	Gunawan Dianjaya Steel Tbk	GDST	913.792.626.540	1.183.934.183.257	0,77	757.282.528.180	1.257.609.869.910	0,60
6	Indal Aluminium Industry Tbk	INAL	1.384.675.922.166	1.330.259.296.537	1,04	1.284.510.320.664	1.339.032.413.455	0,96
7	Jakarta Kyoel Steel Work LTD Tbk	JKSW	143.408.228.411	265.280.458.589	0,54	256.234.745.701	273.181.586.009	0,94
8	Jaya Pari Steel Tbk	JPRS	143.326.451.256	363.265.042.157	0,39	120.691.469.840	351.318.309.863	0,34
9	Krakatau Steel Tbk	KRAS	18.234.548.285.000	51.071.076.480.000	0,36	18.067.590.740.000	52.893.675.868.000	0,34
10	Lion Metal Works Tbk	LION	389.251.192.409	639.330.150.373	0,61	379.137.149.036	685.812.995.987	0,55
11	Lionmesh Prima Tbk	LMSH	174.598.965.938	133.782.751.041	1,31	157.855.084.036	162.828.169.250	0,97
12	Hanson International Tbk	MYRX	81.857.545.455	8.298.894.990.882	0,01	740.024.385.759	8.410.268.542.375	0,09
13	Pelat Timah Nusantara Tbk	NIKL	1.894.930.724.050	1.568.775.180.380	1,21	1.769.041.037.668	1.607.856.453.312	1,10
14	Pelangi Indah Carindo Tbk	PICO	699.310.599.565	605.788.310.444	1,15	705.730.705.044	638.566.761.462	1,11
15	Tembaga Muia Semanan Tbk	TBMS	7.126.960.967.235	1.803.527.440.585	3,95	6.265.665.478.168	1.743.980.371.700	3,59

## Perhitungan Total Asset Turnover (TATO) Perusahaan Sampel Periode 2013 - 2017

No	Nama Perusahaan	Kode Perusahaan	2017		
			Sales	Total Aktiva	
1	Alaska Industrindo Tbk	ALKA	1.932.783.905.000	305.208.703.000	6,33
2	Alumindo Light Metal Industry Tbk	ALMI	3.484.905.171.484	2.376.281.769.928	1,47
3	Beton Jaya Manunggal Tbk	BTON	88.010.862.980	183.501.650.442	0,48
4	Citra Tubindo Tbk	CTBN	673.080.355.680	2.024.761.497.696	0,33
5	Gunawan Dianjaya Steel Tbk	GDST	1.228.528.694.746	1.286.954.720.465	0,95
6	Indal Aluminium Industry Tbk	INAI	980.285.748.450	1.213.916.545.120	0,81
7	Jakarta Kyoeti Steel Work LTD Tbk	JKSW	11.819.781.048	252.294.581.992	0,05
8	Jaya Pari Steel Tbk	JPRS	244.324.396.080	357.404.148.034	0,68
9	Krakatau Steel Tbk	KRAS	19.631.322.960.000	55.741.701.528.000	0,35
10	Lion Metal Works Tbk	LION	349.690.796.141	681.937.947.736	0,51
11	Lionmesh Prima Tbk	LMSH	224.371.164.551	161.163.426.840	1,39
12	Hanson International Tbk	MYRX	885.133.359.302	10.008.169.293.650	0,09
13	Pelat Timah Nusantara Tbk	NIKL	2.056.490.818.860	1.708.712.249.868	1,20
14	Pelangi Indah Canindo Tbk	PICO	747.064.722.530	720.238.957.745	1,04
15	Tembaga Mutia Semanan Tbk	TBMS	8.408.363.698.044	2.232.990.437.160	3,77

Hasil Output SPSS

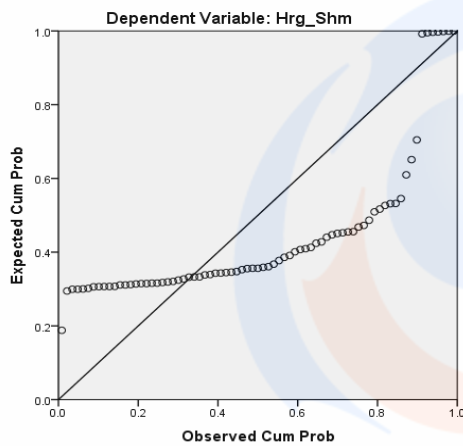
Hasil Uji Statistik Deskriptif

Tabel 4.2  
Hasil Uji Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
DER	75	-1.73	10.12	1.4804	2.09363
ROA	75	-.09	2.77	.1449	.37576
TATO	75	.01	8.43	1.3159	1.53397
Hrg_Shm	75	63.00	6200.00	787.8024	1428.81508
Valid N (listwise)	75				

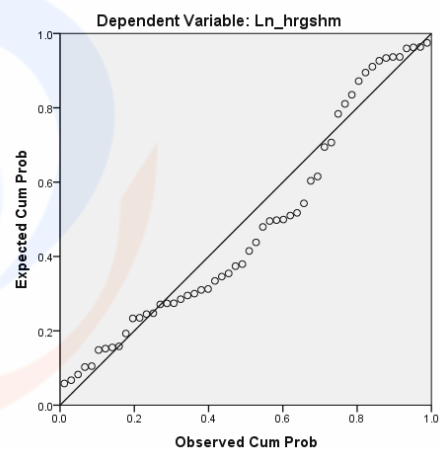
Hasil Uji Normalitas Data I

Normal P-P Plot of Regression Standardized Residual



Hasil Uji Normalitas Data II

Normal P-P Plot of Regression Standardized Residual



Hasil Uji Autokorelasi I

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	.498 <sup>a</sup>	.248	.205	.78097	.248	5.720	3	52	.002	.894

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

b. Dependent Variable: Ln\_hrgshm

### Hasil Uji Run Test I

	Unstandardized Residual
Test Value <sup>a</sup>	-.21193
Cases < Test Value	27
Cases >= Test Value	27
Total Cases	54
Number of Runs	16
Z	-3.297
Asymp. Sig. (2-tailed)	.001

a. Median

### Hasil Uji Autokorelasi II

□

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	.589 <sup>a</sup>	.347	.307	264.02110	.347	8.680	3	49	.000	1.730

a. Predictors: (Constant), Lag\_TATO, Lag\_ROA, Lag\_DER

b. Dependent Variable: Lag\_HrgShm

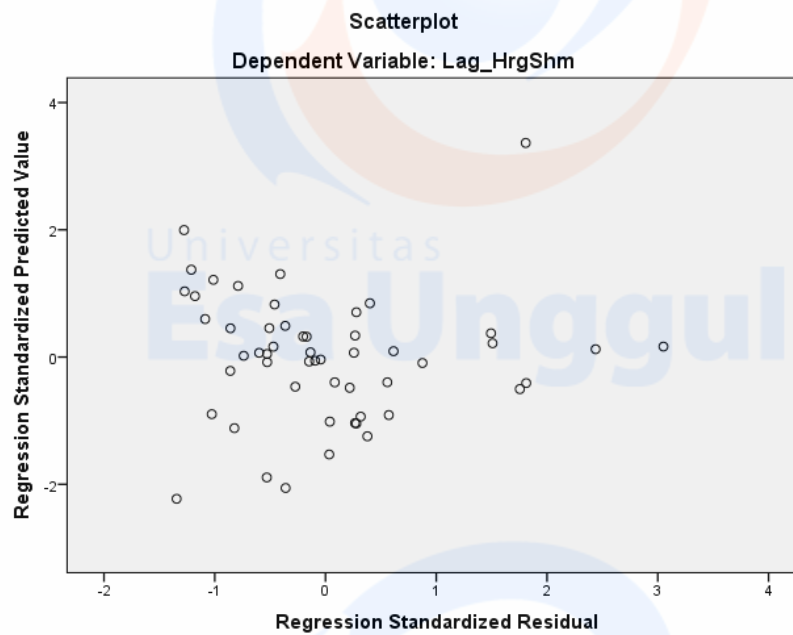
□

### Hasil Uji Multikolinearitas

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	40.437	41.671		.970	.337		
Lag_DER	2.903	24.168	.015	.120	.905	.806	1.241
Lag_ROA	545.096	329.487	.191	1.654	.104	.998	1.002
Lag_TATO	235.298	55.286	.547	4.256	.000	.807	1.239

a. Dependent Variable: Lag\_HrgShm

**Hasil Uji Heteroskedastisitas**



**Hasil Uji F**

**ANOVA<sup>a</sup>**

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	1815250.996	3	605083.665	8.680	.000 <sup>b</sup>
	Residual	3415650.015	49	69707.143		
	Total	5230901.011	52			

a. Dependent Variable: Lag\_HrgShm

b. Predictors: (Constant), Lag\_TATO, Lag\_ROA, Lag\_DER

**Hasil Uji t (Uji Parsial)**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	40.437	41.671		.970	.337		
Lag_DER	2.903	24.168	.015	.120	.905	.806	1.241
Lag_ROA	545.096	329.487	.191	1.654	.104	.998	1.002
Lag_TATO	235.298	55.286	.547	4.256	.000	.807	1.239

a. Dependent Variable: Lag\_HrgShm

**Hasil Koefisien Determinasi (*Adjusted R<sup>2</sup>*)**

**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	.589 <sup>a</sup>	.347	.307	264.02110	.347	8.680	3	49	.000	1.730

a. Predictors: (Constant), Lag\_TATO, Lag\_ROA, Lag\_DER

b. Dependent Variable: Lag\_HrgShm

### Hasil Uji Regresi Linear Berganda

Coefficients<sup>a</sup>

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	40.437	41.671		.970	.337		
Lag_DER	2.903	24.168	.015	.120	.905	.806	1.241
Lag_ROA	545.096	329.487	.191	1.654	.104	.998	1.002
Lag_TATO	235.298	55.286	.547	4.256	.000	.807	1.239

a. Dependent Variable: Lag\_HrgShm