



Universitas
Esa Unggul

LAMPIRAN



Universitas
Esa Unggul

1. Hasil Olahan Data TAG, DER, DPR, NPM, PBV Tahun 2011-2015

No	Tahun	Kode Perusahaan	TAG	DER	DPR	NPM	PBV
1	2011	DVLA	0.086851814	0.275269702	0.291666667	0.124360443	1.984840615
2		DLTA	-0.01752377	0.215087501	1.269315673	0.108822381	5.310379227
3		GGRM	0.271521474	0.592147759	0.393081761	0.118375999	4.551412908
4		HMSP	-0.05596946	0.899308347	0.891304348	0.152571477	22.21189832
5		ICBP	0.139323433	0.421398661	0.342182891	0.106694298	3.103374628
6		INDF	0.133471191	0.695208845	0.314927957	0.107907116	1.347192832
7		KLBF	0.176616856	0.269895117	0.601265823	0.139568946	1.17677517
8		KAEF	0.082635168	0.43252238	0.199806014	0.049340696	2.749272953
9		TCID	0.079854424	0.108242725	0.531609195	0.08463242	1.773399943
10		MYOR	0.500240687	1.721956992	0.211726384	0.051141634	6.32320459
11		MERK	0.344137368	0.182537852	0.801356589	0.251660836	6.572481203
12		MLBI	0.07363673	1.302256595	0.002141212	0.272969469	17.08855086
13		ROTI	0.335884599	0.389238115	1.315003033	0.142538467	7.642149112
14		SKLT	0.074544973	0.743183665	0.231213873	0.017352413	0.786846184
15		TSPC	0.184081579	0.395424838	0.595238095	0.017352413	4.210528739
16		UNVR	0.204688699	1.84772926	1.087912088	0.101435118	47.46807674
17	2012	DVLA	0.157709688	0.277043518	0.259398496	0.136943025	3.726472724
18		DLTA	0.070586773	0.245891827	0.884819574	0.124095402	9.368949323
19		GGRM	0.061926329	0.560165856	0.383509108	0.082986319	3.735650204
20		HMSP	0.357881821	0.972249674	0.771264874	0.149270219	28.0003186
21		ICBP	0.166238374	0.481086108	0.451871658	0.105788784	5.934665688
22		INDF	0.107085455	0.737538395	0.498652291	0.095475444	1.890189819
23		KLBF	0.138183043	0.277592579	0.513513514	0.130173519	9.919538662
24		KAEF	0.157126657	0.440373954	0.150013539	0.055101958	3.81431252
25		TCID	0.115582216	0.150208001	0.494652406	0.081232543	1.924834494
26		MYOR	0.257984933	1.706294426	0.241596639	0.070826269	7.508791741
27		MERK	-0.02559534	0.366387682	1.718263038	0.115938103	7.508791741
28		MLBI	-0.05632722	2.492610345	0.04647704	0.289348838	11.28756287
29		ROTI	0.587256069	0.80757718	0.249983031	0.125248828	11.9215953
30		SKLT	0.165743744	0.928803894	0.173460538	0.019821294	0.960231935
31		TSPC	0.090018088	0.38167889	0.535714286	0.095791636	5.569379878
32		UNVR	0.143352631	2.020130205	0.940063091	0.177236323	59.12321573
33	2013	DVLA	0.107345052	0.301028148	0.308035714	0.114185605	2.357049352
34		DLTA	0.163334027	0.281546905	0.726612171	0.135157223	8.520696259
35		GGRM	0.223104712	0.725924098	0.355555556	0.079079597	3.466675433
36		HMSP	0.044082896	0.936031525	0.915721232	0.144198016	20.83893823
37		ICBP	0.193468487	0.603188697	0.486910995	0.089064292	5.435302746
38		INDF	0.314927957	1.035090467	0.498245614	0.059180959	1.533074291

39		KLBF	0.201434776	0.331190262	0.414634146	0.123136877	9.15447893
40		KAEF	0.190522999	0.521797897	0.250064717	0.049594908	3.128571632
41		TCID	0.162003718	0.239191883	0.464824121	0.078972589	2.71093709
42		MYOR	0.16950689	1.465201289	0.197424893	0.088070668	6.357772111
43		MERK	0.223934731	0.360642288	0.455822268	0.146944528	8.483877417
44		MLBI	0.546939016	0.804646528	0.002141212	0.3288132	23.7042914
45		ROTI	0.512674462	1.315003033	0.099935939	0.104957276	9.193481352
46		SKLT	0.209184224	1.162468485	0.18115942	0.020174664	1.731174814
47		TSPC	0.167272924	0.399954781	0.531914894	0.0777801	3.4947368
48		UNVR	0.113743128	2.137302776	0.94721826	0.174027028	52.49954756
49	2014	DVLA	0.043011056	0.310078199	0.547945205	0.073922949	1.99639448
50		DLTA	0.14296239	0.311741554	16.99716714	0.13662342	5.159454821
51		GGRM	0.147015759	0.431015475	0.284697509	0.083341201	1.490125263
52		HMSP	0.03561578	1.102562625	0.419715885	0.126175058	23.37926617
53		ICBP	0.171282292	0.656269866	0.496644295	0.084326226	4.836529753
54		INDF	0.100471453	1.084459621	3.142857143	0.080924088	1.400280663
55		KLBF	0.098096781	0.26560358	0.431818182	0.122122613	7.997557835
56		KAEF	0.2007513	0.638845232	0.199810606	0.052318026	2.8059117
57		TCID	0.264185158	0.443886973	0.44982699	0.075519507	3.101757871
58		MYOR	0.059864002	1.509686627	0.354767184	0.028923863	5.567107979
59		MERK	0.028199027	0.528686381	0.931029346	0.210230132	4.935606161
60		MLBI	0.251888732	3.02864407	0.681697613	0.265980503	29.93112819
61		ROTI	0.175677376	1.231897076	0.148416532	0.100293167	6.062841857
62		SKLT	0.09796832	1.161954652	0.167644593	0.024185857	1.576332787
63		TSPC	0.034166793	0.35340554	0.496124031	0.0777801	2.177943291
64		UNVR	0.069858321	2.008664885	0.911082474	0.171731572	63.49607312
65	2015	DVLA	0.108793208	0.413717238	0.412371134	0.082608211	1.719422851
66		DLTA	0.040983537	0.222099416	27.31092437	0.122077802	0.111199834
67		GGRM	0.090516019	0.670847323	0.23916293	0.091704419	3.50566757
68		HMSP	0.339319247	0.187239279	0.419174549	0.116351058	14.51430055
69		ICBP	0.066254477	0.620843855	0.349514563	0.092093486	5.435302746
70		INDF	0.068567808	1.129594934	4.111111111	0.057904906	1.450793778
71		KLBF	0.102324483	0.252153893	0.444340505	0.11503555	5.892449054
72		KAEF	0.09030417	0.737946189	0.188350815	0.052047978	3.594104194
73		TCID	0.123492953	0.214141628	0.15140325	0.235205263	1.758732385
74		MYOR	0.102186048	1.183617902	0.168621701	0.084368436	6.069113451
75		MERK	-0.09761401	0.634660954	2.639058059	0.14494481	0.33230331
76		MLBI	-0.05835725	1.740910396	0.584745763	0.18429169	29.55099937
77		ROTI	0.262929145	1.277024864	0.125537886	0.124414112	6.175342163
78		SKLT	0.137332041	1.480262893	0.169204738	0.026931397	1.658198776
79		TSPC	0.123731799	0.44904884	0.551724138	0.064684939	2.075099715
80	UNVR	0.101485084	2.258498434	0.989556136	0.160393602	67.29294065	

2. Hasil Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
TAG	80	-0.098	0.587	0.15219	0.128357
DER	80	0.108	3.029	0.80622	0.620795
DPR	80	0.002	27.311	1.12182	3.544563
NPM	80	0.017	0.329	0.11231	0.062457
PBV	80	0.111	67.293	9.82695	14.323128
Valid N (listwise)	80				

3. Hasil Uji Kolmogorov Smirnov

		TAG	DER	DPR	NPM	PBV
N		80	80	80	80	80
Normal Parameters ^{a,b}	Mean	0.15219	0.80622	1.12182	0.11231	9.82695
	Std. Deviation	0.128357	0.620795	3.544563	0.062457	14.323128
Most Extreme Differences	Absolute	0.137	0.165	0.404	0.125	0.300
	Positive	0.137	0.165	0.404	0.125	0.300
	Negative	-0.092	-0.133	-0.376	-0.069	-0.249
Test Statistic		0.137	0.165	0.404	0.125	0.300
Asymp. Sig. (2-tailed)		.001 ^c	.000 ^c	.000 ^c	.004 ^c	.000 ^c

a. Test distribution is Normal.

b. Calculated from data.

4. Hasil Uji Kolmogorov Smirnov Setelah Transformasi

		TAG	Ln_DER	Ln_DPR	Ln_NPM	Ln_PBV
N		80	80	80	80	80
Normal Parameters ^{a,b}	Mean	0.1522	-0.4908	-0.8809	-2.3517	1.5942
	Std. Deviation	0.12836	0.75525	1.29661	0.62320	1.17214
Most Extreme Differences	Absolute	0.137	0.084	0.152	0.135	0.079
	Positive	0.137	0.084	0.139	0.075	0.079
	Negative	-0.092	-0.063	-0.152	-0.135	-0.072
Test Statistic		0.137	0.084	0.152	0.135	0.079
Asymp. Sig. (2-tailed)		.001 ^c	.200 ^{c,d}	.000 ^c	.001 ^c	.200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

5. Hasil Uji Kolmogorov Smirnov Setelah Casewise

One-Sample Kolmogorov-Smirnov Test

		TAG	Ln_DER	Ln_DPR	Ln_NPM	Ln_PBV
N		78	78	78	78	78
Normal Parameters ^{a,b}	Mean	0.1568	-0.4782	-0.9583	-2.3602	1.6774
	Std. Deviation	0.12614	0.75610	1.20269	0.62872	1.05905
Most Extreme Differences	Absolute	0.143	0.088	0.151	0.135	0.090
	Positive	0.143	0.088	0.126	0.069	0.090
	Negative	-0.093	-0.065	-0.151	-0.135	-0.058
Test Statistic		0.143	0.088	0.151	0.135	0.090
Asymp. Sig. (2-tailed)		.000 ^c	.200 ^{c,d}	.000 ^c	.001 ^c	.191 ^c

a. Test distribution is Normal.

b. Calculated from data.

6. Hasil Uji Kolmogorov Smirnov Setelah Unstandardized

One-Sample Kolmogorov-Smirnov Test

Unstandardized Residual

N		78
Normal Parameters ^{a,b}	Mean	0.0000000
	Std. Deviation	0.69267897
Most Extreme Differences	Absolute	0.067
	Positive	0.043
	Negative	-0.067
Test Statistic		0.067
Asymp. Sig. (2-tailed)		.200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

7. Hasil Uji Multikolinieritas

Coefficients^a

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
TAG	0.933	1.071
Ln_DER	0.964	1.038
Ln_DPR	0.906	1.103
Ln_NPM	0.997	1.003

a. Dependent Variable: Ln_PBV

8. Hasil Uji Autokorelasi

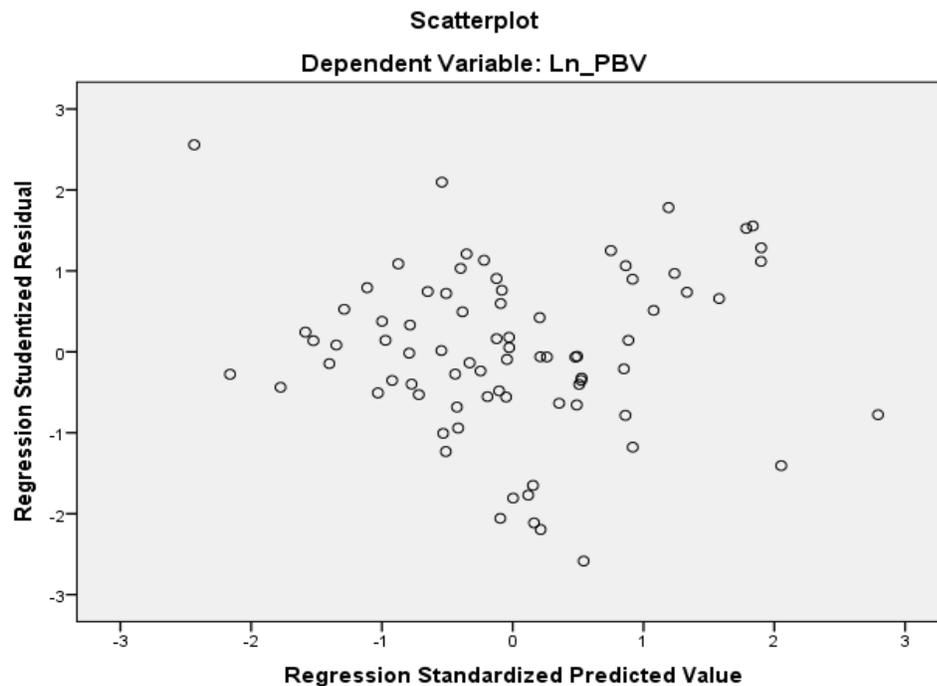
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.756 ^a	0.572	0.549	0.71140	2.199

a. Predictors: (Constant), Ln_NPM, Ln_DER, TAG, Ln_DPR

b. Dependent Variable: Ln_PBV

9. Hasil Uji Heterokedastisitas



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

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	49.418	4	12.355	24.411	.000 ^b
	Residual	36.945	73	0.506		
	Total	86.363	77			

a. Dependent Variable: Ln_PBV

b. Predictors: (Constant), Ln_NPM, Ln_DER, TAG, Ln_DPR

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

Model	Coefficients ^a				
	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	4.413	0.347		12.734	0.000
TAG	0.696	0.665	0.083	1.047	0.299
Ln_DER	0.656	0.109	0.469	6.010	0.000
Ln_DPR	0.125	0.071	0.142	1.771	0.081
Ln_NPM	1.021	0.129	0.606	7.909	0.000

a. Dependent Variable: Ln_PBV

12. Hasil Uji Determinasi (R^2)

Model Summary ^b				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.756 ^a	0.572	0.549	0.71140

a. Predictors: (Constant), Ln_NPM, Ln_DER, TAG, Ln_DPR

b. Dependent Variable: Ln_PBV

13. Persamaan Regresi Linier Berganda

Model	Coefficients ^a					Collinearity Statistics	
	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Tolerance	VIF
	B	Std. Error	Beta				
1 (Constant)	4.413	0.347		12.734	0.000		
TAG	0.696	0.665	0.083	1.047	0.299	0.933	1.071
Ln_DER	0.656	0.109	0.469	6.010	0.000	0.964	1.038
Ln_DPR	0.125	0.071	0.142	1.771	0.081	0.906	1.103
Ln_NPM	1.021	0.129	0.606	7.909	0.000	0.997	1.003

a. Dependent Variable: Ln_PBV