

LAMPIRAN

Lampiran 1

Daftar perusahaan sampel penelitian pada sub sektor farmasi dan sub *sektor food and beverages* tahun 2014-2018

No	Nama Perusahaan	Kode
Sub sektor farmasi		
1.	Darya Varia Laboratoria Tbk	DLVA
2.	Indofarma Tbk	INAF
3.	Kimia Farma Tbk	KAEF
4.	Kalbe Farma Tbk	KLBF
5.	Merck Indonesia Tbk	MERK
6.	Pyridam Farma Tbk	PYFA
7.	Merck Sharp Dohme Pharma Tbk	SCPI
8.	Industri Jamu & Farmasi Sido Muncul Tbk	SIDO
9.	Tempo Scan Pasific Tbk	TSPC
Sub Sektor Sektor <i>Food And Beverages</i>		
11.	Tri Bayan Tirta Tbk	ALTO
12.	Wilmar Cahaya Indonesia Tbk	CEKA
13.	Delta Djakarta Tbk	DLTA
14.	Indofood Cbp Sukses Makmur Tbk	ICBP
15.	Indofood Sukses Makmur Tbk	INDF
16.	Multi Bintang Indonesia Tbk	MLBI
17.	Mayora Indah Tbk	MYOR
18.	Prasida Aneka Niaga Tbk	PSDN
19.	Nippon Indosari Corpoindo Tbk	ROTI
20.	Sekar Bumi Tbk	SKBM
21.	Sekar Laut Tbk	SKLT
22.	Sianta Top Tbk	STTP
23.	Ultrajaya Milk Industry And Trading Company Tbk	ULTJ

Lampiran 2**Data Diolah Perusahaan Manufaktur Sub Sektor Farmasi**

Emiten	Tahun	DPR	PER	KI	PBV
		X1	X2	X3	Y
DLVA	2014	0.47	23.38	8.44	859.31
INAF	2014	34.33	78.22	0.8	191.01
KAEF	2014	0.18	0.43	0.87	0.03
KLBF	2014	42	0.04	453.56	0.20
MERK	2014	0.12	19.75	0.9	25.13
PYFA	2014	15.41	27.16	0.53	0.18
SCPI	2014	1.77	0.16	0.00	0.11
SIDO	2014	0.05	21.94	0.00	0.17
TSPC	2014	0.58	0.44	0.77	0.04
DLVA	2015	0.60	0.01	8.44	1.50
INAF	2015	5.09	79.24	0.8	0.88
KAEF	2015	0.18	19.41	0.9	2.59
KLBF	2015	43	0.03	0.56	5.66
MERK	2015	0.15	1.06	0.86	6.41
PYFA	2015	14.78	27.16	0.53	0.59
SCPI	2015	0.24	0.75	0.98	1.03
SIDO	2015	0.05	18.86	0	3.18
TSPC	2015	0.55	15.09	0.78	1.82
DLVA	2016	0.47	0.01	8.44	1.84
INAF	2016	0.41	0.83	0.87	25.80
KAEF	2016	0.17	0.05	0.9	6.84
KLBF	2016	44	0.03	0.56	6.01
MERK	2016	2.19	0.02	0	7.44
PYFA	2016	9.50	19.41	0.53	1.03
SCPI	2016	0.45	0.45	0.86	0.38
SIDO	2016	0.05	11.08	0	3.05
TSPC	2016	0.49	14.5	0.74	1.94
DLVA	2017	0.24	0.01	8.44	1.95
INAF	2017	0.98	0.03	0.87	35.74
KAEF	2017	0.16	0.04	0.9	5.83
KLBF	2017	45	0.03	0.56	5.97
MERK	2017	3.03	0.02	0.86	6.24
PYFA	2017	0.42	13.73	0.53	0.90
SCPI	2017	2.35	0.58	0.86	0.28
SIDO	2017	0.05	16.12	0.07	2.99
TSPC	2017	0.07	13.77	0.78	1.66

DLVA	2018	0.38	0.01	8.44	1.81
INAF	2018	0.43	0.03	0.87	41.00
KAEF	2018	0.24	0.06	0.9	5.83
KLBF	2018	49	0.03	0.56	4.89
MERK	2018	385.21	1.65	0.86	3.02
PYFA	2018	0.35	11.91	0.53	0.89
SCPI	2018	3.5	0.84	0.98	0.23
SIDO	2018	0.02	19.68	0.81	4.27
TSPC	2018	0.07	11.12	0.78	1.17

Lampiran 3**Data Diolah Perusahaan Manufaktur Sub Sektor *Food and Beverages***

Emiten	Tahun	DPR	PER	KI	PBV
		X1	X2	X3	Y
ALTO	2014	0	50.00	0.78	0.23
CEKA	2014	0.72	23.7	0.92	1.80
DLTA	2014	0	0.02	816.54	2.65
ICBP	2014	0.49	0.09	0.80	5.94
INDF	2014	0.32	0.01	0.50	4.69
MLBI	2014	1.22	11.26	0.81	262.8
MYOR	2014	0.05	0.04	1.66	0.04
PSDN	2014	0	0.06	0.72	0.26
ROTI	2014	0.08	0.37	0.70	0.18
SKBM	2014	0.15	12.09	7.53	0.33
SKLT	2014	0.16	12.21	9.6	0.22
STTP	2014	0	0.35	567.63	1.21
ULTJ	2014	0	36.87	0.46	0.78
ALTO	2015	0	20.01	0.81	1.40
CEKA	2015	0	314	0.92	0.63
DLTA	2015	0.5	0.43	816.71	4.90
ICBP	2015	0.49	0.02	0.80	4.90
INDF	2015	0.65	0.01	0.50	4.69
MLBI	2015	0.58	0.03	0.81	22.54
MYOR	2015	0.11	22.36	1.66	5.25
PSDN	2015	0	643.2	0.72	0.54
ROTI	2015	0.1	0.02	0.70	0.18
SKBM	2015	0.26	21.25	7.40	2.57
SKLT	2015	0.16	12.52	9.6	1.68
STTP	2015	0	0.02	567.63	3.92
ULTJ	2015	0	5.48	0.46	4.07
ALTO	2016	0	1.66	0.81	0.01
CEKA	2016	0	0.9	0.92	33.6
DLTA	2016	0.37	0.01	816.71	4.37
ICBP	2016	0.29	0.02	0.80	5.61
INDF	2016	0.35	0.01	0.50	1.55
MLBI	2016	0.73	0.02	0.81	47.54
MYOR	2016	4.95	0.02	1.69	6.38
PSDN	2016	0	0.48	658.09	0.26
ROTI	2016	0.19	0.02	0.69	5.97

SKBM	2016	0.39	25.78	7.45	1.65
SKLT	2016	0.2	10.31	5.69	1.27
STTP	2016	0	0.02	567.63	3.82
ULTJ	2016	0	4.89	0.46	3.95
ALTO	2017	0	0.13	0.66	1.86
CEKA	2017	0.49	0.85	0.87	0.85
DLTA	2017	0.51	0.01	816.71	3.48
ICBP	2017	0.49	0.02	0.80	5.11
INDF	2017	0.49	0.01	0.50	1.43
MLBI	2017	0.47	0.02	0.81	47.54
MYOR	2017	0.29	0.28	1.69	6.71
PSDN	2017	0	1.11	0.72	1.14
ROTI	2017	0.47	0.04	0.70	5.39
SKBM	2017	0	46.43	404.40	1.23
SKLT	2017	0.14	0.03	8.40	2.46
STTP	2017	0	0.02	567.63	4.26
ULTJ	2017	0.42	3.88	0.46	3.59
ALTO	2018	0	23.7	0.72	2.29
CEKA	2018	0.17	0.98	0.72	0.89
DLTA	2018	0.61	0.01	816.71	3.75
ICBP	2018	0.14	0.03	0.80	5.56
INDF	2018	0.05	0.02	0.50	1.35
MLBI	2018	0.81	0.04	0.81	40.24
MYOR	2018	0.2	0.03	1.69	7.49
PSDN	2018	0	0.01	404.40	1.03
ROTI	2018	0.20	0.04	0.73	2.60
SKBM	2018	0	86.77	0.82	1.15
SKLT	2018	0.23	0.10	8.40	3.16
STTP	2018	0	0.01	567.63	3.08
ULTJ	2018	0.16	0.02	1.45	3.52

Lampiran 4
Hasil Uji Statistik Deskriptif Sub Sektor Farmasi

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
PBV	45	.03	80.09	9.6801	21.49370
DPR	45	.02	53.50	3.3159	8.90135
PER	45	.01	79.25	8.4148	13.94886
KI	45	.00	.98	.7300	.24716
Valid N (listwise)	45				

Lampiran 5
Hasil Uji Statistik Deskriptif Sub Sektor *Food And Beverages*

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
PBV	65	.01	47.54	5.3905	9.80276
DPR	65	.00	1771.27	94.6212	343.25474
PER	65	.01	237.99	23.3992	31.76766
KI	65	.23	1746.00	112.6291	294.95616
Valid N (listwise)	65				

Lampiran 6
Hasil Uji Regresi Linear Berganda Pada Sub Sektor Farmasi

Coefficients ^a											
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	-.895	.209		-4.275	.000					
	DPR	1.439	.022	.971	65.730	.000	.998	.996	.360	.137	7.290
	PER	.017	.014	.019	1.213	.233	.930	.201	.007	.127	7.872
	KI	2.759	.308	.054	8.944	.000	.236	.834	.049	.806	1.240

a. Dependent Variable: PBV

Lampiran 7

Hasil Uji Regresi Linear Berganda Pada Sub Sektor *Food and Beverages*

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.247	.114		2.168	.034		
	DPR	.005	.001	.239	7.895	.000	.191	5.239
	PER	.110	.004	.603	27.541	.000	.365	2.743
	KI	.008	.000	.370	16.698	.000	.356	2.810

a. Dependent Variable: PBV

Lampiran 8

Hasil Uji Kolmogorov-Smirnov (K-S) pada Sub Sektor Farmasi

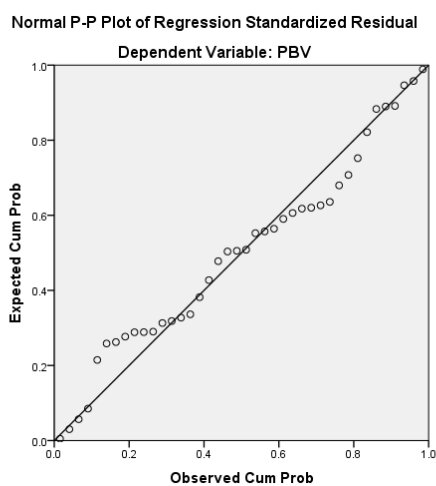
One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		39
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.40833410
Most Extreme Differences	Absolute	.135
	Positive	.079
	Negative	-.135
Test Statistic		.135
Asymp. Sig. (2-tailed)		.073 ^c
a. Test distribution is Normal.		
b. Calculated from data.		
c. Lilliefors Significance Correction.		

Lampiran 9

Hasil Uji Kolmogorov-Smirnov (K-S) pada Sub Sektor *Food and Beverages*

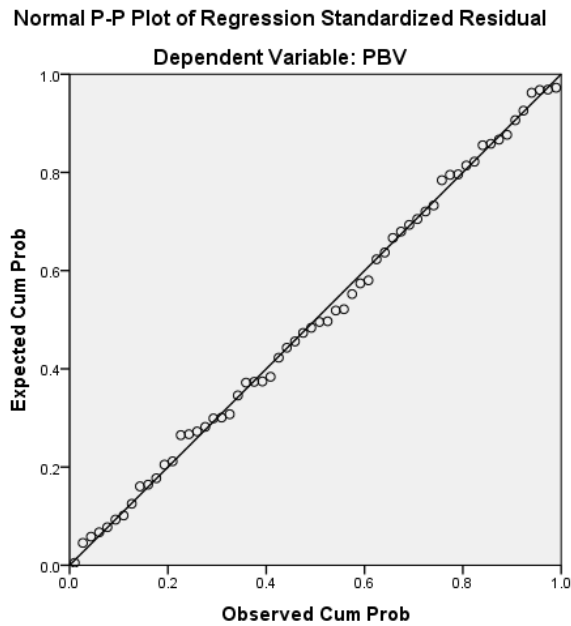
One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		61
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.57333288
Most Extreme Differences	Absolute	.069
	Positive	.050
	Negative	-.069
Test Statistic		.069
Asymp. Sig. (2-tailed)		.200 ^{c,d}
a. Test distribution is Normal.		
b. Calculated from data.		
c. Lilliefors Significance Correction.		
d. This is a lower bound of the true significance.		

Lampiran 10



Grafik Hasil Normal *Probability Plot* pada Sub Sektor Farmasi

Lampiran 11



Grafik Hasil Normal Probability Plot pada Sub Sektor Food and Beverages

Lampiran 12

Hasil Uji Heteroskedastisitas pada Sub Sektor Farmasi

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.895	.209		-4.275	.000
	DPR	1.439	.022	.971	65.730	.000
	PER	.017	.014	.019	1.213	.233
	KI	2.759	.308	.054	8.944	.000

a. Dependent Variable: PBV

Lampiran 13

Hasil Uji Heteroskedastisitas pada Sub Sektor *Food And Beverages*

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.247	.114		2.168	.034
	DPR	.005	.001	.239	7.895	.000
	PER	.110	.004	.603	27.541	.000
	KI	.008	.000	.370	16.698	.000

a. Dependent Variable: PBV

Lampiran 14

Hasil Uji Autokorelasi (DW Test) pada Sub Sektor Farmasi

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	.999 ^a	.999	.999	.42547	.999	11125.776	3	35	.000	1.198	

a. Predictors: (Constant), KI, DPR, PER
b. Dependent Variable: PBV

Lampiran 15

Hasil Uji Autokorelasi Menggunakan Uji *Runs Test* pada Sub Sektor Farmasi

Runs Test	
	Unstandardized Residual
Test Value ^a	.88366 ^b
Cases < Test Value	38
Cases >= Test Value	1
Total Cases	39
Number of Runs	3
Z	.000
Asymp. Sig. (2-tailed)	1.000
a. Mode	
b. There are multiple modes. The mode with the largest data value is used.	

Lampiran 16

Hasil Uji Autokorelasi (DW Test) pada Sub Sektor *Food and Beverages*

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	.995 ^a	.990	.990	.58823	.990	1886.808	3	57	.000	.859
a. Predictors: (Constant), KI, PER, DPR										
b. Dependent Variable: PBV										

Lampiran 17

Hasil Uji Autokorelasi Menggunakan Uji *Runs Test* pada Sub Sektor *Food and Beverages*

Runs Test	
	Unstandardized Residual
Test Value ^a	1.02339 ^b
Cases < Test Value	60
Cases >= Test Value	1
Total Cases	61
Number of Runs	3
Z	.184
Asymp. Sig. (2-tailed)	.854
a. Mode	
b. There are multiple modes. The mode with the largest data value is used.	

Lampiran 18

Hasil Uji Multikolinieritas pada Sub Sektor Farmasi

Coefficients ^a											
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
		1	(Constant)	-0.895			.209		-4.275	.000	
	DPR	1.439	.022	.971	65.730	.000	.998	.996	.360	.137	7.290
	PER	.017	.014	.019	1.213	.233	.930	.201	.007	.127	7.872
	KI	2.759	.308	.054	8.944	.000	.236	.834	.049	.806	1.240

a. Dependent Variable: PBV

Lampiran 19

Hasil Uji Multikolinieritas pada Sub Sektor *Food and Beverages*

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
		1	(Constant)	.247			.114	
	DPR	.005	.001	.239	7.895	.000	.191	5.239
	PER	.110	.004	.603	27.541	.000	.365	2.743
	KI	.008	.000	.370	16.698	.000	.356	2.810

a. Dependent Variable: PBV

Lampiran 20

Uji Signifikansi Simultan (Uji Statistik F) pada Sub Sektor Farmasi

ANOVA ^a						
Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	6042.246	3	2014.082	11125.776	.000 ^b
	Residual	6.336	35	.181		
	Total	6048.582	38			
a. Dependent Variable: PBV						
b. Predictors: (Constant), KI, DPR, PER						

Lampiran 21

Uji Signifikansi Simultan (Uji Statistik F) pada Sub Sektor *Food and Beverages*

ANOVA ^a						
Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1958.570	3	652.857	1886.808	.000 ^b
	Residual	19.723	57	.346		
	Total	1978.292	60			
a. Dependent Variable: PBV						
b. Predictors: (Constant), KI, PER, DPR						

Lampiran 22

Hasil Uji Signifikansi Parsial (Uji Statistik T) pada Sub Sektor Farmasi

Coefficients ^a						
Model		Unstandardized		Standardize	t	Sig.
		d Coefficients		d		
		B	Std. Error	Beta		
1	(Constant)	-.895	.209		-4.275	.000
	DPR	1.439	.022	.971	65.730	.000
	PER	.017	.014	.019	1.213	.233
	KI	2.759	.308	.054	8.944	.000

a. Dependent Variable: PBV

Lampiran 23

Hasil Uji Signifikansi Parsial (Uji Statistik T) pada Sub Sektor *Food and Beverages*

Coefficients ^a						
Model		Unstandardized		Standardized	t	Sig.
		Coefficients		Coefficients		
		B	Std. Error	Beta		
1	(Constant)	.247	.114		2.168	.034
	DPR	.005	.001	.239	7.895	.000
	PER	.110	.004	.603	27.541	.000
	KI	.008	.000	.370	16.698	.000

a. Dependent Variable: PBV

Lampiran 24

Hasil Uji Determinasi (R^2) pada Sub Sektor Farmasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.999 ^a	.999	.999	.42547	1.198
a. Predictors: (Constant), KI, DPR, PER					
b. Dependent Variable: PBV					

Lampiran 25

Hasil Uji Determinasi (R^2) pada Sub Sektor *Food and Beverages*

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.995 ^a	.990	.990	.58823	.859
a. Predictors: (Constant), KI, DPR, PER					
b. Dependent Variable: PBV					