LAMPIRAN

Lampiran 1
Rekapitulasi Data *Input* SPSS

No	Tahun	Kode	EPS	DER	TATO	Harga Saham
1	2014	ALTO	- 4,64	1,33	0,27	350
2	2014	CEKA	137,82	1,39	2,88	712
3	2014	DLTA	17,99	0,30	0,89	5200
4	2014	ICBP	434,18	0,66	1,21	7050
5	2014	INDF	586,11	1,08	0,74	7300
6	2014	MLBI	377,26	3,03	1,34	7075
7	2014	MYOR	458,24	1,51	1,38	1020
8	2014	PSDN	- 19,57	0,64	1,57	101
9	2014	ROTI	37,26	1,23	0,88	1265
10	2014	SKBM	95,16	1,04	2,28	900
11	2014	SKLT	23,86	1,16	2,06	350
12	2014	STTP	94,25	1,08	1,28	3060
13	2014	ULTJ	98,10	0,29	1,34	970
14	2015	ALTO	- 11,13	1,33	0,26	326
15	2015	CEKA	179,07	1,32	2,35	1100
16	2015	DLTA	239,86	0,22	0,67	6000
17	2015	ICBP	501,32	0,62	1,20	8100
18	2015	INDF	422,47	1,13	0,70	6925
19	2015	MLBI	235,84	1,74	1,28	11500
20	2015	MYOR	1.397,93	1,18	1,31	1540
21	2015	PSDN	- 29,60	0,91	1,48	167
22	2015	ROTI	53,45	1,28	0,80	1420
23	2015	SKBM	42,87	1,22	1,78	650
24	2015	SKLT	29,05	1,48	1,98	365
25	2015	STTP	141,76	0,90	1,33	3090
26	2015	ULTJ	181,10	0,27	1,24	998
27	2016	ALTO	- 12,12	1,42	0,25	322
28	2016	CEKA	419,66	0,61	2,89	1680
29	2016	DLTA	317,87	0,18	0,65	4840
30	2016	ICBP	311,38	0,56	1,19	8700
31	2016	INDF	599,85	0,87	0,81	8750
32	2016	MLBI	466,13	1,77	1,43	11900

33	2016	MYOR	62,11	1,06	1,42	2130
34	2016	PSDN	- 25,46	1,33	1,43	139
35	2016	ROTI	55,27	1,02	0,86	1450
36	2016	SKBM	24,07	1,72	1,50	490
37	2016	SKLT	29,89	0,92	1,47	1100
38	2016	STTP	132,96	1,00	1,13	3700
39	2016	ULTJ	245,75	0,21	1,11	1275
40	2017	ALTO	- 28,67	1,65	0,24	394
41	2017	CEKA	180,54	0,54	3,06	1250
42	2017	DLTA	349,43	0,17	0,58	5600
43	2017	ICBP	303,82	0,56	1,13	8700
44	2017	INDF	585,97	0,88	0,80	7075
45	2017	MLBI	627,46	1,36	1,35	16800
46	2017	MYOR	72,94	1,03	1,40	2990
47	2017	PSDN	22,33	1,31	2,03	346
48	2017	ROTI	21,88	0,62	0,55	1090
49	2017	SKBM	14,99	0,59	1,13	490
50	2017	SKLT	33,26	1,07	1,44	1150
51	2017	STTP	164,90	0,69	1,21	4600
52	2017	ULTJ	61,00	0,23	0,94	1240
53	2018	ALTO	15,07	1,87	0,26	396
54	2018	CEKA	155,71	0,20	3,10	1300
55	2018	DLTA	422,31	0,19	0,59	7175
56	2018	ICBP	399,49	0,51	1,12	9800
57	2018	INDF	565,10	0,93	0,76	6600
58	2018	MLBI	581,30	1,47	1,26	20550
59	2018	MYOR	78,74	1,06	1,37	2560
60	2018	PSDN	- 32,36	1,87	1,91	208
61	2018	ROTI	20,56	0,51	0,63	1315
62	2018	SKBM	9,24	0,70	1,10	460
63	2018	SKLT	46,26	1,20	1,40	1500
64	2018	STTP	194,72	0,60	1,07	3710
65	2018	ULTJ	60,73	0,16	0,99	1400

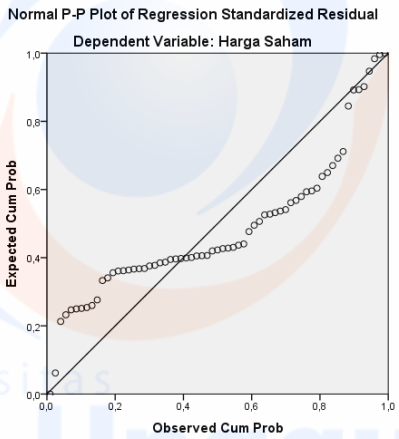
Hasil *Output* SPSS

Lampiran 2
Hasil Uji Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
EPS	65	-32,36	1397,93	204,2169	248,26000
DER	65	,16	3,03	,9691	,54094
TATO	65	,24	3,10	1,2616	,64773
Harga Saham	65	101	20550	3580,14	4185,306
Valid N (listwise)	65				

Lampiran 3
Hasil Uji Normalitas Data I N=65 (sebelum *outlier*)



Lampiran 4
Hasil Deteksi Outlier

Casewise Diagnostics[a]

Case Number	Std. Residual	Harga Saham	Predicted Value	Residual
6	3,827	20550	7555,70	12994,303
46	-4,090	1540	15430,12	-13890,121

a. Dependent Variable: Harga Saham

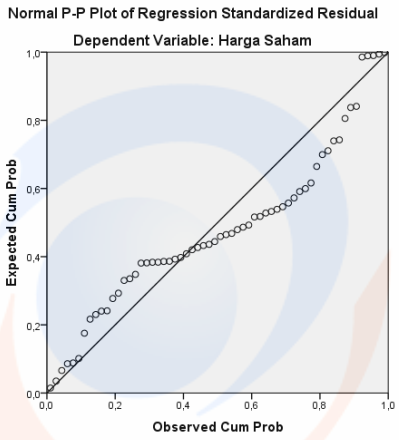
Casewise Diagnostics[a]

Case Number	Std. Residual	Harga Saham	Predicted Value	Residual
18	3,048	16800	10128,15	6671,850
44	3,183	11500	4531,82	6968,184
57	-3,033	1020	7657,95	-6637,950

a. Dependent Variable: Harga Saham

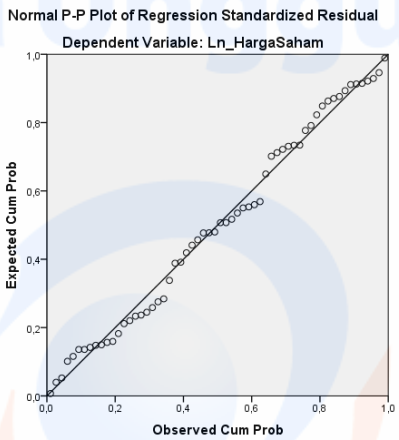
Lampiran 5

Hasil Uji Normalitas Data II N=60 (setelah *outlier*)



Lampiran 6

Hasil Uji Normalitas Data III N=60 (setelah transform variabel Y)



Lampiran 7
Hasil Uji Kolmogorov-Smirnov Test (*Unstandardized Residual*)

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		60
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	,71387528
Most Extreme Differences	Absolute	,071
	Positive	,071
	Negative	-,056
Test Statistic		,071
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.

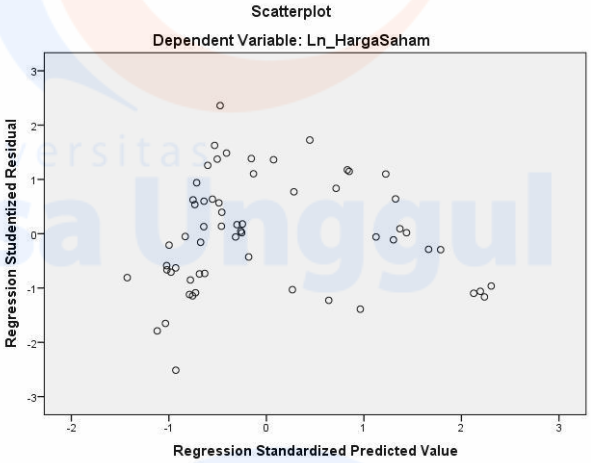
Lampiran 8
Hasil Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	7,101	,284		24,993	,000		
	EPS	,005	,001	,769	9,921	,000	,967	1,034
	DER	-,292	,179	-,126	-1,630	,109	,971	1,030
	TATO	-,254	,142	-,137	-1,790	,079	,994	1,006

a. Dependent Variable: Ln_HargaSaham

Lampiran 9
Hasil Uji Heteroskedastisitas



Lampiran 10
Hasil Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,821[a]	,675	,657	,73275	2,717

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

b. Dependent Variable: Ln_HargaSaham

Lampiran 11
Hasil Uji Autokorelasi (dengan *Runs Test*)

Runs Test

	Unstandardized Residual
Test Value[a]	1,67390[b]
Cases < Test Value	59
Cases >= Test Value	1
Total Cases	60
Number of Runs	3
Z	,186
Asymp. Sig. (2-tailed)	,853

a. Mode

b. There are multiple modes. The mode with the largest data value is used.

Lampiran 12
Hasil Uji Regresi Linier Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7,101	,284		24,993	,000
	EPS	,005	,001	,769	9,921	,000
	DER	-,292	,179	-,126	-1,630	,109
	TATO	-,254	,142	-,137	-1,790	,079

a. Dependent Variable: Ln_HargaSaham

Lampiran 13
Hasil Uji Signifikansi Simultan (Uji F)

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	62,385	3	20,795	38,730	,000[b]
	Residual	30,067	56	,537		
	Total	92,453	59			

a. Dependent Variable: Ln_HargaSaham

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

Lampiran 14
Hasil Uji Parsial (uji t)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	7,101	,284		24,993	,000
	EPS	,005	,001	,769	9,921	,000
	DER	-,292	,179	-,126	-1,630	,109
	TATO	-,254	,142	-,137	-1,790	,079

a. Dependent Variable: Ln_HargaSaham

Lampiran 15
Hasil Uji Koefisien Determinasi (R^2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,821[a]	,675	,657	,73275

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

b. Dependent Variable: Ln_HargaSaham