LAMPIRAN 1

Tabel Olah Data SPSS

KODE SAHAM	TAHUN	RS	ROA	DER	PER
ALTO	2014	-0.13	-0.08	1.33	76.69
	2015	-0.36	-0.20	1.33	-29.24
	2016	-0.05	-0.22	1.42	1.66
	2017	-0.08	-0.56	1.65	-26.34
	2018	0.32	-0.34	1.85	-17.78
DLTA	2014	0.04	0.29	0.30	22.11
	2015	-0.15	0.18	0.22	21.86
	2016	0.09	0.21	0.18	18.45
	2017	0.27	0.20	0.17	14.58
	2018	-0.28	0.16	0.19	14.18
ICBP	2014	0.32	0.10	0.66	29.18
	2015	0.16	0.11	0.62	26.18
	2016	0.15	0.13	0.56	26.48
	2017	-0.01	0.11	0.56	27.34
	2018	0.12	0.10	0.54	26.23
INDF	2014	-0.04	0.06	1.08	15.29
	2015	0.06	0.04	1.13	15.31
	2016	0.18	0.06	0.87	16.11
	2017	-0.16	0.06	0.88	16.06
	2018	0.00	0.03	0.98	17.40
MLBI	2014	0.13	0.35	3.03	31.58
	2015	0.10	0.23	1.74	21.69
	2016	0.39	0.43	1.77	27.35
	2017	0.22	0.52	1.36	21.80
	2018	-0.46	0.30	2.12	31.64
MYOR	2014	0.38	0.03	1.51	46.31
	2015	0.44	0.11	1.18	22.36
	2016	0.45	0.10	1.06	30.72
	2017	-0.12	0.10	1.03	36.51
	2018	-0.17	0.06	1.29	39.94

PSDN	**2014**	-0.43	-0.05	0.64	-6.54
	2015	-0.02	-0.07	0.91	-3.74
	2016	0.38	-0.06	1.33	-8.70
	2017	1.40	0.05	1.31	7.10
	2018	-0.41	-0.02	1.58	-9.19
ROTI	**2014**	0.05	0.09	1.23	37.45
	2015	0.27	0.10	1.28	23.67
	2016	0.13	0.09	1.02	19.88
	2017	-0.23	0.03	0.62	60.77
	2018	0.03	0.01	0.51	54.13
SKLT	**2014**	0.94	0.05	1.16	12.21
	2015	0.07	0.05	1.48	12.52
	2016	1.88	0.04	0.92	10.63
	2017	0.10	0.04	1.07	34.79
	2018	0.30	0.02	1.20	38.28
STTP	**2014**	0.06	0.07	1.08	30.32
	2015	0.02	0.10	0.90	21.26
	2016	0.20	0.07	1.00	30.28
	2017	0.24	0.09	0.69	25.70
	2018	-0.30	0.07	0.61	18.45
ULTJ	**2014**	-0.07	0.10	0.29	37.02
	2015	0.05	0.15	0.27	21.95
	2016	0.00	0.17	0.21	18.12
	2017	0.42	0.14	0.23	17.51
	2018	-0.14	0.11	0.19	18.81

LAMPIRAN 2

HASIL STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROA	55	-.56	.52	.0747	.16389
DER	55	.17	3.03	.9880	.56543
PER	55	-29.24	76.69	20.8060	18.90736
RS	55	-.46	1.88	.1227	.39407
Valid N (listwise)	55				

LAMPIRAN 3

HASIL UJI NORMALITAS ROA, DER, PER, DAN RS BELUM NORMAL

One-Sample Kolmogorov-Smirnov Test

		ROA	DER	PER	RS
N		55	55	55	55
Normal Parameters[a,b]	Mean	.0747	.9880	20.8060	.1227
	Std. Deviation	.16389	.56543	18.90736	.39407
Most Extreme Differences	Absolute	.192	.074	.145	.149
	Positive	.160	.073	.102	.149
	Negative	-.192	-.074	-.145	-.102
Kolmogorov-Smirnov Z		1.427	.549	1.074	1.074
Asymp. Sig. (2-tailed)		.034	.924	.199	.199

a. Test distribution is Normal.

b. Calculated from data.

LAMPIRAN 4

HASIL UJI NORMALITAS ROA, DER, PER, DAN RS NORMAL

One-Sample Kolmogorov-Smirnov Test

		SQRTROA	DER	PER	RS
N		46	55	55	55
Normal Parameters[a,b]	Mean	.3270	.9880	20.8060	.1227
	Std. Deviation	.13250	.56543	18.90736	.39407
Most Extreme Differences	Absolute	.182	.074	.145	.149
	Positive	.182	.073	.102	.149
	Negative	-.079	-.074	-.145	-.102
Kolmogorov-Smirnov Z		1.233	.549	1.074	1.074
Asymp. Sig. (2-tailed)		.096	.924	.199	.199

a. Test distribution is Normal.
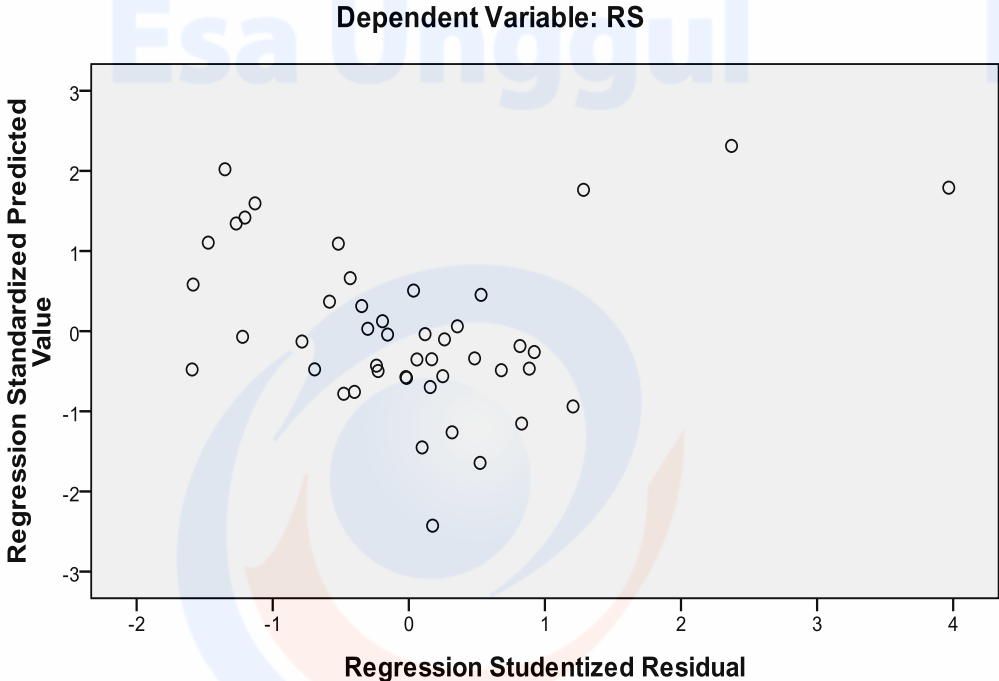
b. Calculated from data.

LAMPIRAN 5

HASIL UJI MULTIKOLINEARITAS

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	.677	.217			
	SQRTROA	-.859	.432	-.284	.921	1.086
	DER	.163	.098	.233	.941	1.063
	PER	-.015	.005	-.415	.933	1.071

LAMPIRAN 6

HASIL UJI HETEROKEDASTISITAS

Scatterplot

Dependent Variable: RS

LAMPIRAN 7

HASIL UJI AUTOKORELASI MENGGUNAKAN *RUN TEST*

Runs Test

	Unstandardized Residual
Test Value[a]	-.06322
Cases < Test Value	27
Cases >= Test Value	28
Total Cases	55
Number of Runs	29
Z	.139
Asymp. Sig. (2-tailed)	.890

LAMPIRAN 8

HASIL UJI ANALISIS REGRESI LINEAR BERGANDA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.677	.217		3.125	.003
	SQRTROA	-.859	.432	-.284	-1.991	.053
	DER	.163	.098	.233	1.652	.106
	PER	-.015	.005	-.415	-2.931	.005

a. Dependent Variable: RS

LAMPIRAN 9

HASIL UJI SIGNIFIKANSI SIMULTAN (UJI F)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.537	3	.512	3.784	.017[b]
	Residual	5.689	42	.135		
	Total	7.226	45			

a. Predictors: (Constant), DER, PER, SQRTROA

b. Dependent Variable: RS

LAMPIRAN 10

HASIL UJI SIGNIFIKANSI PARSIAL (UJI T)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.677	.217		3.125	.003
	SQRTROA	-.859	.432	-.284	-1.991	.053
	DER	.163	.098	.233	1.652	.106
	PER	-.015	.005	-.415	-2.931	.005

a. Dependent Variable: RS

LAMPIRAN 11

HASIL UJI KOEFISIEN DETERMINASI R^2

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.461[a]	.213	.157	.36802

a. Predictors: (Constant), DER, PER, SQRTROA

b. Dependent Variable: RS