LAMPIRAN 1

DAFTAR PERUSAHAAN SAMPEL

NO	Kode Emiten	Nama Perusahaan
1	ASII	Astra Internasional Tbk
2	AUTO	Astra Otoparts Tbk
3	BRAM	Indo Kordsa Tbk
4	GDYR	Goodyear Indonesia Tbk
5	GJTL	Gajah Tunggal
6	IMAS	Indomobil Sukses Internasional Tbk
7	INDS	Indospring Tbk
8	LPIN	Multi Prima Sejahtera Tbk
9	MASA	Multistrada Arah Sarana Tbk
10	PRAS	Prima Alloy Steel Universal Tbk
11	SMSM	Selamat Sempurna Tbk

LAMPIRAN 2
DATA SAMPEL

KODE		PBV	DER	PER	SIZE
ASII	2014	2,60	0,96	15,66	32,94
AUTO		2,08	0,42	23,33	30,14
BRAM		1,04	0,73	12,66	28,58
GDYR		0,97	1,17	19,00	28,32
GJTL		0,84	1,68	17,54	27,90
IMAS		1,74	2,49	-87,48	30,60
INDS		0,58	0,24	8,27	28,26
LPIN		1,00	0,33	-12,97	24,97
MASA		0,84	0,67	4,84	28,89
PRAS		0,34	0,88	10,85	26,82
SMSM		5,97	0,53	17,52	28,60
ASII	2015	1,92	0,94	16,79	32,85
AUTO		0,76	0,41	24,21	30,09
BRAM		0,83	0,60	14,66	28,68
GDYR		1,46	1,12	-729,83	28,39
GJTL		0,34	2,25	-5,89	27,89
IMAS		0,98	2,71	-143,02	30,53
INDS		0,12	0,33	243,47	28,14
LPIN		1,09	1,78	-2,61	25,08
MASA		0,68	0,73	-8,72	28,82
PRAS		0,12	1,13	13,61	26,88
SMSM		4,76	0,54	16,03	28,66
ASII	2016	2,54	0,87	22,28	32,83
AUTO		0,96	0,39	26,13	30,18
BRAM		0,01	0,50	0,13	28,72
GDYR		1,07	1,01	39,56	28,36
GJTL		0,65	2,20	4,80	27,94
IMAS		0,59	2,82	-12,06	30,34
INDS		0,26	0,20	8,69	28,12
LPIN		1,99	1,78	-1,78	25,68
MASA		0,56	0,80	-56,98	28,76
PRAS		0,22	1,30	37,86	26,63
SMSM		3,62	0,43	35,28	28,69
ASII		2,15	0,89	17,80	32,96

AUTO	2017	0,92	0,37	18,01	30,24
BRAM		0,16	0,40	11,42	28,82
GDYR		0,97	1,31	-13,89	28,41
GJTL		0,43	2,20	-12,63	27,98
IMAS		0,39	2,38	-3,36	30,36
INDS		0,39	0,14	6,93	28,31
LPIN		406,75	0,16	-2,70	25,36
MASA		0,57	0,95	-28,22	28,97
PRAS		0,21	1,28	7,49	26,58
SMSM		0,17	0,34	40,46	28,84
ASII	2018	1,98	0,98	14,63	33,11
AUTO		0,65	0,41	12,83	30,36
BRAM		0,83	0,35	11,26	28,79
GDYR		1,00	1,32	-74,69	28,47
GJTL		0,41	2,35	-7,43	28,06
IMAS		0,62	2,97	54,88	30,50
INDS		0,67	0,13	9,84	28,51
LPIN		0,41	0,10	3,32	25,28
MASA		1,32	1,02	588,23	29,11
PRAS		0,17	1,38	7,89	27,08
SMSM		3,91	0,30	33,73	29,00

LAMPIRAN 3

HASIL UJI STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	55	0,01	406,75	8,5916	54,69578
DER	55	0,10	8,26	1,1482	1,24574
PER	55	-729,83	588,23	4,8660	135,52027
SIZE	55	Rp 70.155.464.867	Rp 239.205.000.000.000	Rp 22.578.808.997.079	Rp 57.991.471.855.947
Valid N (listwise)	55				

LAMPIRAN 4

HASIL UJI REGRESI LINEAR BERGANDA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-5,147	1,117		-4,606	0,000		
	DER	0,133	0,059	0,263	2,269	0,028	0,974	1,026
	PER	-0,000327375	0,001	-0,072	-0,628	0,533	0,994	1,007
	SIZE	0,203	0,038	0,616	5,323	0,000	0,980	1,020

a. Dependent Variable: PBV

Sumber : Hasil olah data komputerisasi statistik

LAMPIRAN 5

HASIL UJI ASUMSI KLASIK

Hasil Uji Normalitas Menggunakan Kolmogorov-Smirnov (K-S)

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		49
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.49976155
Most Extreme Differences	Absolute	.071
	Positive	.070
	Negative	-.071
Test Statistic		.071
Asymp. Sig. (2-tailed)		.200[c,d]

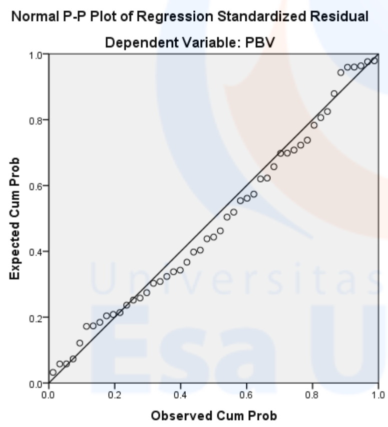
a. Test distribution is Normal.

b. Calculated from data.

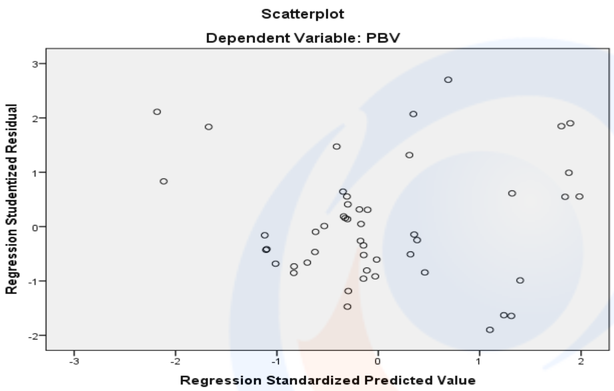
c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

Hasil Uji Normalitas Menggunakan Uji Normal *Probability Plot*



Hasil Uji Heteroskedastisitas *Scatter Plot*



Hasil Uji Autokorelasi (Dw Test)

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	.640[a]	.409	.370	.51615	.409	10.388	3	45	.000	.902

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

b. Dependent Variable: PBV

Hasil Uji Autokorelasi Menggunakan Uji *Runs Test*

Runs Test

	Unstandardized Residual
Test Value[a]	1.04974[b]
Cases < Test Value	48
Cases >= Test Value	1
Total Cases	49
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.

Hasil Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-5,147	1,117		-4,606	0,000		
	DER	0,133	0,059	0,263	2,269	0,028	0,974	1,026
	PER	-0,000327375	0,001	-0,072	-0,628	0,533	0,994	1,007
	SIZE	0,203	0,038	0,616	5,323	0,000	0,980	1,020

a. Dependent Variable: PBV

Sumber : Hasil olah data komputerisasi statistik

LAMPIRAN 6
HASIL UJI HIPOTESIS

Hasil Uji Signifikansi Simultan (Uji Statistik F)

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	8.302	3	2.767	10.388	.000[b]
	Residual	11.989	45	.266		
	Total	20.291	48			

a. Dependent Variable: PBV

b. Predictors: (Constant), SIZE, PER, DER

Hasil Uji Signifikansi Parsial (Uji Statistik t)

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.	Collinearity Statistics Tolerance	Collinearity Statistics VIF
1	(Constant)	-5,147	1,117		-4,606	0,000		
	DER	0,133	0,059	0,263	2,269	0,028	0,974	1,026
	PER	-0,000327375	0,001	-0,072	-0,628	0,533	0,994	1,007
	SIZE	0,203	0,038	0,616	5,323	0,000	0,980	1,020

a. Dependent Variable: PBV

Sumber : Hasil olah data komputerisasi statistik

Hasil Uji Koefisien Determinasi (R^2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics R Square Change	Change Statistics F Change	Change Statistics df1	Change Statistics df2	Change Statistics Sig. F Change	Durbin-Watson
1	.640[a]	.409	.370	.51615	.409	10.388	3	45	.000	.902

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

b. Dependent Variable: PBV