

## LAMPIRAN

## Lampiran 1 Daftar Perusahaan Sampel Penelitian

NO	KODE	NAMA PERUSAHAAN
1	AISA	PT Tiga Pilar Sejahtera Food Tbk
2	CEKA	PT Wilmar Cahaya Indonesia Tbk
3	DLTA	PT Delta Djakarta Tbk
4	ICBP	PT Indofood CBP Sukses Makmur Tbk
5	INDF	PT Indofood Sukses Makmur Tbk
6	MLBI	PT Multi Bintang Indonesia Tbk
7	MYOR	PT Mayora Indah Tbk
8	ROTI	PT Nippon Indosari Corpindo Tbk
9	SKBM	PT Sekar Bumi Tbk
10	SKLT	PT Sekar Laut Tbk
11	STTP	PT Siantar Top Tbk
12	ULTJ	PT Ultra Jaya Milk Industry & Trading Company Tbk

## Lampiran 2 Data Hasil Penelitian

NO	KODE	TAHUN	LN TA(X1)	SG (X2)	ROE (Z)	PBV
1	AISA	2015	29,83	16,94	9,42	0,92
2	AISA	2016	29,86	8,90	16,87	1,68
3	AISA	2017	29,80	-24,83	-24,87	0,44
4	AISA	2018	28,23	-67,82	3,58	-0,16
5	AISA	2019	28,26	-4,60	-68,45	-0,33
6	CEKA	2015	28,03	-5,84	16,65	0,68
7	CEKA	2016	27,99	18,07	28,12	1,13
8	CEKA	2017	27,96	3,46	11,90	0,82
9	CEKA	2018	27,79	-14,76	9,49	0,79
10	CEKA	2019	27,96	-14,01	19,05	0,90
11	DLTA	2015	27,67	-20,44	22,60	5,56
12	DLTA	2016	27,81	10,79	25,14	3,83
13	DLTA	2017	27,92	0,30	24,44	3,92
14	DLTA	2018	28,05	14,88	26,33	4,47
15	DLTA	2019	27,99	-7,38	26,19	2,87
16	ICBP	2015	30,91	5,72	17,84	5,44
17	ICBP	2016	30,99	8,30	19,63	5,48
18	ICBP	2017	31,08	3,58	17,43	4,99
19	ICBP	2018	31,17	7,88	20,52	5,03
20	ICBP	2019	31,29	10,11	20,10	3,56
21	INDF	2015	32,15	0,74	8,60	1,45

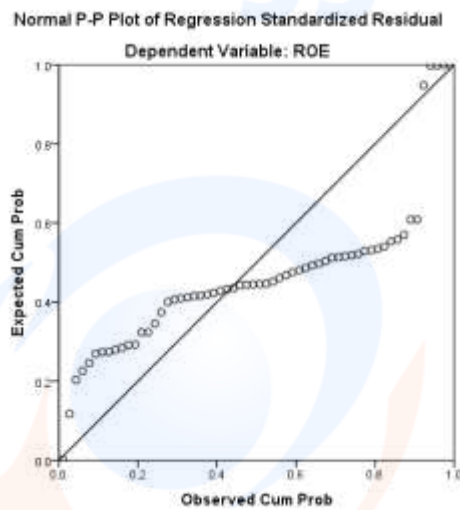
22	INDF	2016	32,04	4,05	11,99	1,75
23	INDF	2017	32,11	5,29	11,00	1,33
24	INDF	2018	32,20	4,57	9,94	1,16
25	INDF	2019	32,20	4,36	10,89	0,93
26	MLBI	2015	28,37	-9,78	64,83	29,55
27	MLBI	2016	28,45	21,03	119,68	30,55
28	MLBI	2017	28,55	3,87	124,15	33,24
29	MLBI	2018	28,69	7,67	104,91	37,09
30	MLBI	2019	28,69	1,69	105,24	18,29
31	MYOR	2015	30,06	4,58	24,07	6,07
32	MYOR	2016	30,19	23,83	22,16	7,60
33	MYOR	2017	30,33	13,44	22,18	9,09
34	MYOR	2018	30,50	15,58	20,61	6,70
35	MYOR	2019	30,58	4,01	20,60	4,97
36	ROTI	2015	28,63	15,65	22,76	6,18
37	ROTI	2016	28,70	15,98	19,39	6,22
38	ROTI	2017	29,15	-1,22	4,80	2,39
39	ROTI	2018	29,11	11,06	4,36	2,79
40	ROTI	2019	29,17	20,62	7,65	2,55
41	SKBM	2015	27,36	-8,00	11,67	1,50
42	SKBM	2016	27,63	10,19	6,12	2,30
43	SKBM	2017	28,12	22,67	2,53	0,83
44	SKBM	2018	28,20	6,11	1,53	0,76
45	SKBM	2019	28,23	7,72	0,09	0,60
46	SKLT	2015	26,66	9,35	13,20	1,66
47	SKLT	2016	27,07	11,91	6,97	2,57
48	SKLT	2017	27,18	9,63	7,47	2,58
49	SKLT	2018	27,34	14,31	9,42	3,05
50	SKLT	2019	27,40	22,59	11,82	2,92
51	STTP	2015	28,28	17,22	18,41	4,03
52	STTP	2016	28,48	3,33	14,91	4,15
53	STTP	2017	28,48	7,47	15,60	4,35
54	STTP	2018	28,60	0,05	15,49	2,95
55	STTP	2019	28,69	24,25	22,47	5,06
56	ULTJ	2015	28,90	12,18	18,70	4,32
57	ULTJ	2016	29,08	6,65	20,34	4,22
58	ULTJ	2017	29,28	4,13	16,91	0,85
59	ULTJ	2018	29,35	12,16	14,69	3,39
60	ULTJ	2019	29,52	14,04	18,32	3,11

**Lampiran 3 Hasil Statistik Deskriptif**

**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	60	-.30	37.10	5.2917	7.92835
SIZE	60	377110748359	96537796000000	13567428937895	25181446787536
GROWTH	60	-67.82	24.25	5.4044	14.15801
ROE	60	-68.45	124.15	20.4737	29.39340
Valid N (listwise)	60				

**Lampiran 4 Hasil Uji Normalitas P-Plot Model 1 Sebelum Transform**



**Lampiran 5 Hasil Uji Kolmogorof-Smirnov Model 1 Sebelum Transform**

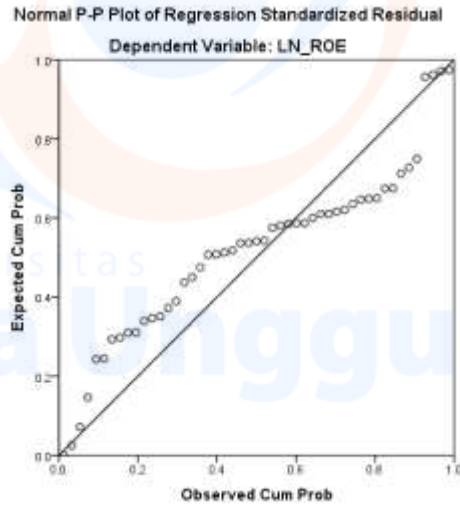
**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		60
Normal Parameters <sup>a,b</sup>	Mean	.0E-7
	Std. Deviation	29.02996856
Most Extreme Differences	Absolute	.312
	Positive	.312
	Negative	-.182
Kolmogorov-Smirnov Z		2.420
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

**Lampiran 6 Normalitas P-Plot Model 1 Setelah Transform**



**Lampiran 7 Hasil Uji Kolmogorof-Smirnov Model 1 Setelah Transform**

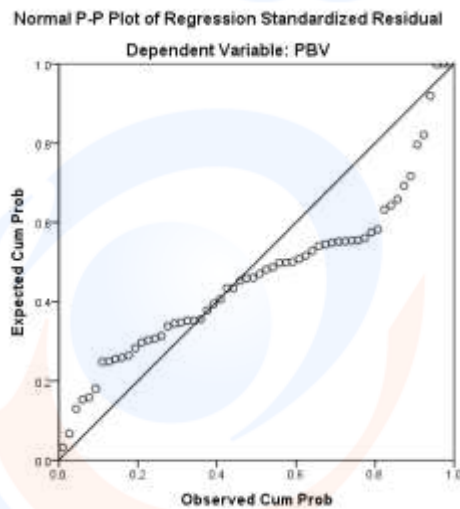
**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		49
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	1.10118594
Most Extreme Differences	Absolute	.178
	Positive	.178
	Negative	-.167
Kolmogorov-Smirnov Z		1.248
Asymp. Sig. (2-tailed)		.089

a. Test distribution is Normal.

b. Calculated from data.

**Lampiran 8 Hasil Uji Normalitas Model 2 Sebelum Transform**



**Lampiran 9 Hasil Uji Kolmogorof-Smirnov Model 2 Sebelum Transform**

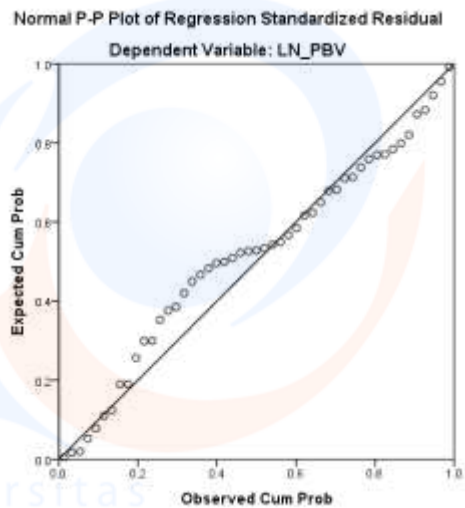
**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		60
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	3.79506684
Most Extreme Differences	Absolute	.232
	Positive	.232
	Negative	-.142
Kolmogorov-Smirnov Z		1.799
Asymp. Sig. (2-tailed)		.003

a. Test distribution is Normal.

b. Calculated from data.

**Lampiran 10 Hasil Uji Normalitas Model 2 Setelah Transform**



**Lampiran 11 Hasil Uji Kolmogorof-Smirnov Model 2 Setelah Transform**

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		49
Normal Parameters <sup>a,b</sup>	Mean	0E-7
	Std. Deviation	.61886700
Most Extreme Differences	Absolute	.120
	Positive	.071
	Negative	-.120
Kolmogorov-Smirnov Z		.840
Asymp. Sig. (2-tailed)		.481

a. Test distribution is Normal.

b. Calculated from data.

**Lampiran 12 Hasil Uji Multikoleniaritas Model 1**

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.334	3.272		.408	.685		
	SIZE	.049	.110	.067	.450	.655	.971	1.030
	LN_GROWTH	-.047	.147	-.047	-.319	.751	.971	1.030

a. Dependent Variable: LN\_ROE

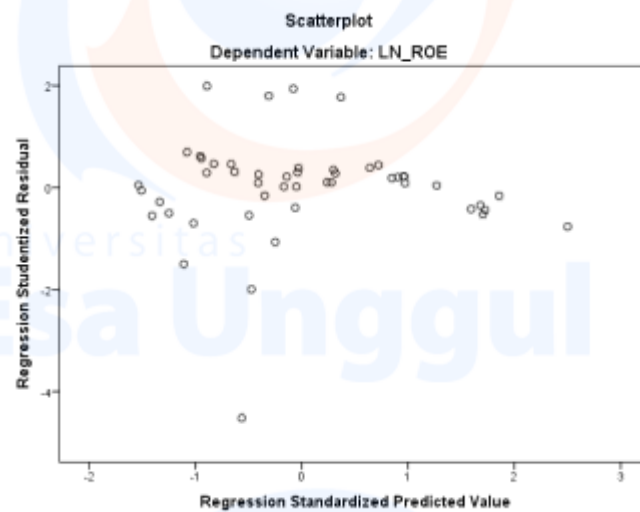
**Lampiran 13 Hasil Uji Multikoleniaritas Model 2**

**Coefficients<sup>a</sup>**

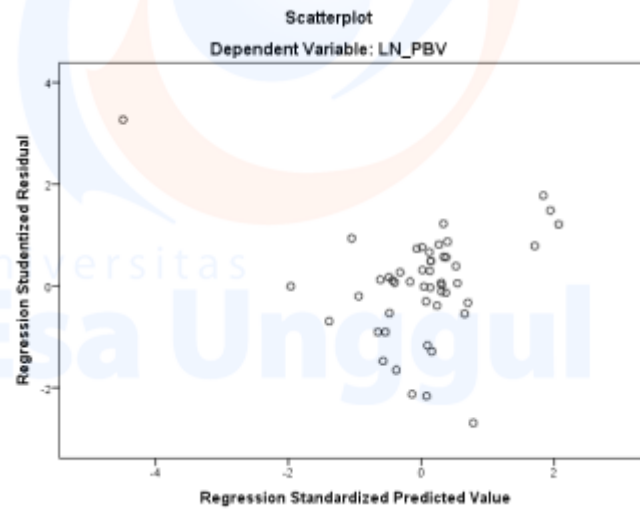
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.200	1.863		.644	.523		
	SIZE	-.064	.062	-.101	-1.030	.309	.967	1.034
	LN_GROWTH	.064	.084	.075	.762	.450	.969	1.032
	LN_PBV	.655	.084	.760	7.813	.000	.992	1.008

a. Dependent Variable: LN\_PBV

**Lampiran 14 Hasil Uji Heteroskedastisitas Model 1**



**Lampiran 15 Hasil Uji Heteroskedastisitas Model 2**



**Lampiran 16 Hasil Uji Autokorelasi Model 1**

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.089 <sup>a</sup>	.008	-.035	1.12487	.892

a. Predictors: (Constant), LN\_GROWTH, SIZE

b. Dependent Variable: LN\_ROE

**Lampiran 17 Hasil Runs Test Model 1**

**Runs Test**

	Unstandardized Residual
Test Value <sup>a</sup>	2.18918 <sup>b</sup>
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.

**Lampiran 18 Hasil Uji Autokorelasi Model 2**

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.760 <sup>a</sup>	.578	.550	.63916	1.054

a. Predictors: (Constant), LN\_ROE, LN\_GROWTH, SIZE

b. Dependent Variable: LN\_PBV

**Lampiran 19 Hasil Runs Test Model 2**

**Runs Test**

	Unstandardized Residual
Test Value <sup>a</sup>	1.53226 <sup>b</sup>
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.

**Lampiran 20 Hasil Uji Simultan (Uji F)**

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	25.144	3	8.381	20.516	.000 <sup>b</sup>
	Residual	18.384	45	.409		
	Total	43.528	48			

a. Dependent Variable: LN\_PBV

b. Predictors: (Constant), LN\_ROE, LN\_GROWTH, SIZE

**Lampiran 21 Hasil Uji Parsial Model 1 (Uji t)**

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.334	3.272		.408	.685		
	SIZE	.049	.110	.067	.450	.655	.971	1.030
	LN_GROWTH	-.047	.147	-.047	-.319	.751	.971	1.030

a. Dependent Variable: LN\_ROE



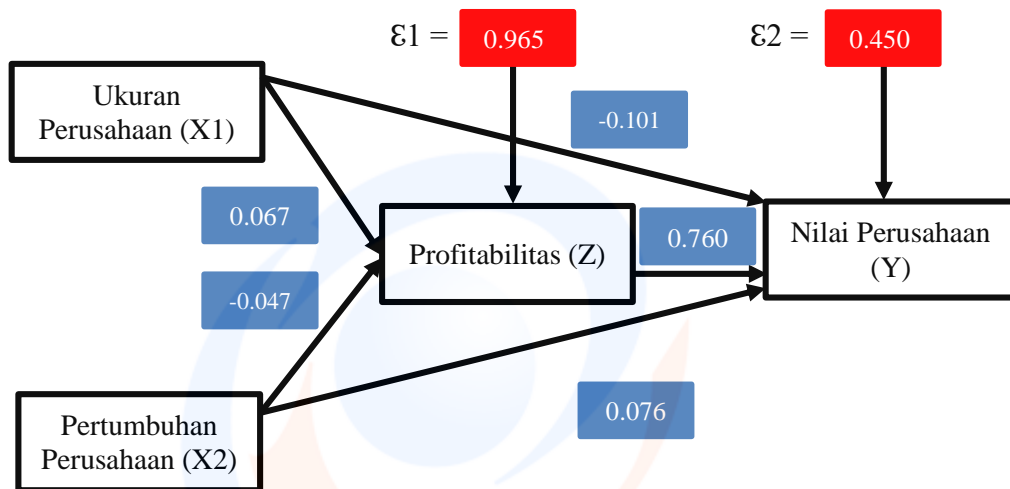
Lampiran 22 Hasil Uji Parsial Model 2 (Uji t)

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.200	1.863		.644	.523		
	SIZE	-.064	.062	-.101	-1.030	.309	.967	1.034
	LN_GROWTH	.064	.084	.075	.762	.450	.969	1.032
	LN_ROE	.655	.084	.760	7.813	.000	.992	1.008

a. Dependent Variable: LN\_PBV

Lampiran 23 Hasil Uji Analisis Jalur Gabungan



Lampiran 24 Hasil Uji Koefisien Determinasi

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.760 <sup>a</sup>	.578	.550	.63916	1.054

a. Predictors: (Constant), LN\_ROE, LN\_GROWTH, SIZE

b. Dependent Variable: LN\_PBV

Lampiran 25 Hasil Uji Jalur 1

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.334	3.272		.408	.685		
	SIZE	.049	.110	.067	.450	.655	.971	1.030
	LN_GROWTH	-.047	.147	-.047	-.319	.751	.971	1.030

a. Dependent Variable: LN\_ROE

## Lampiran 26 Hasil Uji Jalur 2

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	1.200	1.863		.644	.523		
	SIZE	-.064	.062	-.101	-1.030	.309	.967	1.034
	LN_GROWTH	.064	.084	.075	.762	.450	.969	1.032
	LN_ROE	.655	.084	.760	7.813	.000	.992	1.008

a. Dependent Variable: LN\_PBV