LAMPIRAN

Lampiran 1. Daftar Perusahaan yang Termasuk dalam Sampel

No	Kode Perusahaan	Nama Perusahaan
1	MLBI	Multi Bintang Indonesia, Tbk
2	DLTA	Delta Djakarta Tbk
3	CEKA	Wilmar Cahaya Indonesia Tbk
4	ADES	Akasha Wira Internasional Tbk
5	WIIM	Wismilak Inti Makmur Tbk
6	MERK	Merck Tbk
7	PYFA	Pyridam Farma Tbk
8	SCPI	Merck Sharp Dohme Pharma Tbk
9	TCID	Mandom Indonesia Tbk
10	UNVR	Unilever Indonesia Tbk

Lampiran 2. Hasil Olah Data Excel

Perusahaan	tahun	CR (X1)	DER (X2)	NPM (X3)	Harga Saham (Y)
MLBI	2015	0.35	1.91	0.25	10750
	2016	0.54	1.52	0.49	11900
	2017	0.52	1.58	0.48	16800
	2018	0.64	1.20	0.54	20550
	2019	0.45	1.36	0.48	9950
DLTA	2015	8.24	0.17	0.17	5900
	2016	8.91	0.15	0.15	4840
	2017	9.03	0.17	0.36	5600
	2018	7.21	0.19	0.38	7175
	2019	7.99	0.18	0.39	4350
CEKA	2015	1.53	1.32	0.03	730
	2016	2.19	0.61	0.06	1680
	2017	2.22	0.54	0.03	1250
	2018	5.11	0.20	0.03	1300
	2019	4.80	0.23	0.07	1705
ADES	2015	1.39	0.99	0.05	1035
	2016	1.64	1.00	0.06	1070
	2017	1.20	0.99	0.05	935
	2018	1.39	0.83	0.07	1030
	2019	2.00	0.45	0.10	960

WIIM	2015	7.87	0.02	0.26	385
	2016	5.62	0.03	0.48	408
	2017	3.32	0.06	0.29	248
	2018	1.54	0.17	0.07	218
	2019	1.54	0.17	0.00	131
MERK	2015	3.65	0.35	0.14	7025
	2016	4.22	0.28	0.15	9350
	2017	3.08	0.38	0.25	6225
	2018	1.37	1.44	1.90	3960
	2019	2.51	0.52	0.11	2190
PYFA	2015	1.99	0.58	0.01	119
	2016	2.19	0.58	0.02	202
	2017	3.52	0.47	0.03	180
	2018	2.76	0.57	0.03	190
	2019	3.53	0.53	0.04	460
SCPI	2015	1.28	13.98	0.06	29000
	2016	5.34	4.95	0.06	29000
	2017	1.29	2.79	0.06	29000
	2018	2.69	2.26	0.06	29000
	2019	5.94	1.30	0.06	29000
TCID	2015	4.99	0.21	0.24	16025
	2016	5.26	0.23	0.06	17450
	2017	4.91	0.27	0.07	17275
	2018	5.76	0.24	0.07	14000
	2019	5.58	0.26	0.05	7875
UNVR	2015	0.65	2.26	0.16	42575
	2016	0.61	2.56	0.16	46175
	2017	0.63	2.65	0.17	45600
	2018	0.75	1.58	0.22	44500
	2019	0.65	2.91	0.17	7750

Uji Normalitas

One-Sample Kolmogorov-Smirnov Test
Sebelum Transformasi Ln

		Unstandardized Residual
N		50
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	11794,40200
	Absolute	477 ,167

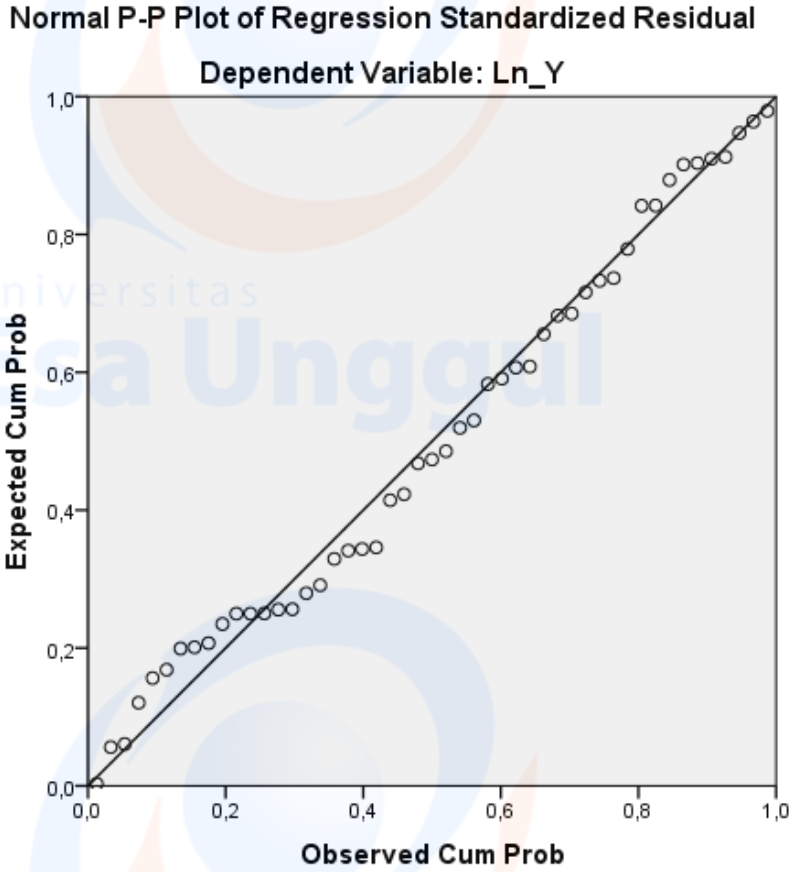
Most Extreme Differences	Positive	,167
	Negative	-,148
Test Statistic		,167
Asymp. Sig. (2-tailed)		,001[c]

a. Test distribution is Normal.
b. Calculated from data.
c. Lilliefors Significance Correction.

One-Sample Kolmogorov-Smirnov Test
Sesudah Transformasi Data Ln

		Unstandardized Residual
N		49
Normal Parameters[a,b]	Mean	,0000000
	Std. Deviation	1,17736551
Most Extreme Differences	Absolute	,088
	Positive	,088
	Negative	-,069
Test Statistic		,088
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.


Normal P-P Plot of Regression Standardized Residual
Dependent Variable: Ln_Y
Expected Cum Prob
Observed Cum Prob
0,0
0,2
0,4
0,6
0,8
1,0

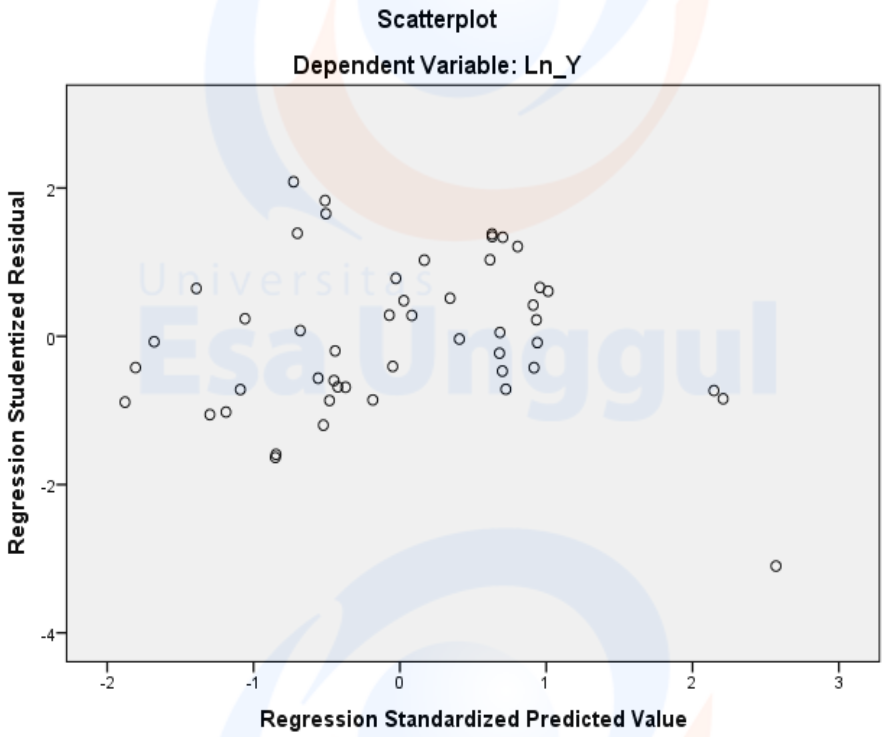
Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	10,245	,422		24,258	,000		
	Ln_X1	,970	,284	,504	3,421	,001	,455	2,198
	Ln_X2	1,255	,203	,905	6,192	,000	,462	2,166
	Ln_X3	,968	,179	,576	5,413	,000	,871	1,148

a. Dependent Variable: Ln_Y

Uji Heterokedastisitas



Uji Autokorelasi sebelum *Cochrane Orcutt*

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,745[a]	,556	,526	1,216	,604

a. Predictors: (Constant), Ln_X3, Ln_X2, Ln_X1
b. Dependent Variable: Ln_Y

Perhitungan Hasil Uji Autokorelasi sebelum *Cochrane Orcutt*

Keterangan	Nilai
Durbin-Watson (DW)	0,604
Du	1,6739
4-du	2,3261
Interprestasi	Rujukan: Du < Dw < 4-Du Hasil: 1,6739 > 0,604 < 2,3261 (Ada Autokorelasi)

Uji Autokorelasi setelah *Cochrane Orcutt*

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,655[a]	,429	,389	,75677	1,679

a. Predictors: (Constant), lag_X3, lag_X1, lag_X2
b. Dependent Variable: lag_Y

Uji Regresi Linear Berganda

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	10,245	,422		24,258	,000
	Ln_X1	,970	,284	,504	3,421	,001
	Ln_X2	1,255	,203	,905	6,192	,000

Ln_X3	,968	,179	,576	5,413	,000

a. Dependent Variable: Ln_Y

Uji F

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	83,237	3	27,746	18,765	,000[b]
	Residual	66,537	45	1,479		
	Total	149,774	48			

a. Dependent Variable: Ln_Y

b. Predictors: (Constant), Ln_X3, Ln_X2, Ln_X1

Uji T

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	10,245	,422		24,258	,000
	Ln_X1	,970	,284	,504	3,421	,001
	Ln_X2	1,255	,203	,905	6,192	,000
	Ln_X3	,968	,179	,576	5,413	,000

a. Dependent Variable: Ln_Y

Uji Koefisien Determinasi (*Adjusted* R^2)

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,745[a]	,556	,526	1,216

a. Predictors: (Constant), Ln_X3, Ln_X2, Ln_X1