

LAMPIRAN

Lampiran 1 Data Olah Perusahaan Sub Sektor *Building Contruction*

No	Sektor Building Contrution	KODE	Tahun	TATO (X1)	DER (X2)	EVA (X3)	Harga Saham (Y)
1	PT. Acset Indonusa Tbk.	ACST	2015	0,70	1,90	(171)	3.700
			2016	0,72	0,92	(345)	3.100
			2017	0,57	2,69	(85)	2.840
			2018	0,42	5,26	6.564	1.280
			2019	0,38	35,47	(1.013)	244
2	PT. Adhi Karya (Persero) Tbk.	ADHI	2015	0,56	2,25	20.402	2.570
			2016	0,55	2,69	42.261	2.350
			2017	0,53	3,83	(2.493)	1.945
			2018	0,52	3,79	(2.347)	1.450
			2019	0,42	4,34	2.288	500
3	PT. Nusa Konstruksi Enjiniring Tbk	DGIK	2015	0,74	0,93	1.490	68
			2016	0,71	1,05	1.677	101
			2017	0,66	1,32	4.024	59
			2018	0,59	1,60	153	50
			2019	0,69	0,99	12.202	50
4	PT. Jaya Konstruksi Manggala Pratama Tbk.	JKON	2015	1,23	0,94	(1.093)	780
			2016	1,16	0,82	(1.692)	595
			2017	1,07	0,75	(1.650)	540
			2018	1,07	0,86	(1.191)	460
			2019	1,11	0,83	(883)	420
5	PT. Nusa Raya Cipta Tbk.	NRCA	2015	1,80	0,91	(977)	665
			2016	1,16	0,80	(496)	404

			2017	0,92	0,95	(712)	398
			2018	1,09	0,87	(560)	378
			2019	1,06	1,02	(464)	338
6	PT. PP (Persero) Tbk.	PTPP	2015	0,74	2,74	49.383	3.700
			2016	0,53	1,90	(3.495)	3.130
			2017	0,51	1,93	2.311	2.580
			2018	0,48	2,22	(3.209)	1.970
			2019	0,42	2,41	1.191	725
7	PT. Surya Semesta Internusa Tbk	SSIA	2015	0,75	0,94	(1.043)	650
			2016	0,53	1,15	8.895	635
			2017	0,37	0,98	36.649	570
			2018	0,50	0,69	33.218	585
			2019	0,50	0,81	21.765	312
8	PT. Total Bangun Persada Tbk.	TOTL	2015	0,80	2,29	(526)	720
			2016	0,81	2,13	(638)	755
			2017	0,91	2,21	(658)	620
			2018	0,86	2,07	(607)	535
			2019	0,84	1,75	(629)	272
9	PT. Wijaya Karya (Persero) Tbk.	WIKA	2015	0,69	2,60	8.230	2.400
			2016	0,50	1,49	8.391	2.290
			2017	0,57	2,12	13.836	1.670
			2018	0,53	2,44	47.675	2.270
			2019	0,44	2,23	11.970	1.085
10	PT. Waskita Karya (Persero) Tbk.	WSKT	2015	0,47	2,12	5.044	2.510
			2016	0,39	2,66	64.356	2.380
			2017	0,46	3,30	57.239	2.320

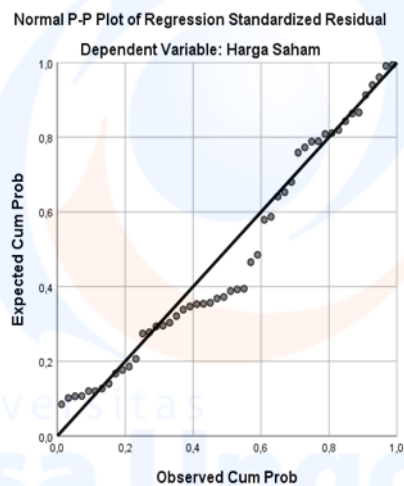
		2018	0,39	3,31	187.456	1.810
		2019	0,26	3,21	488.433	610

Lampiran 2 Hasil Uji Descriptive Statistics

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
TATO	50	,26	1,80	,6937	,29563
DER	50	,69	35,47	2,5894	4,85952
EVA	50	-3495	488433	22202,45	73839,776
Harga Saham	50	50	3700	1247,78	1061,923
Valid N (listwise)	50				

Lampiran 3 Uji Normalitas Data Probability Plot Sebelum di Transformasi



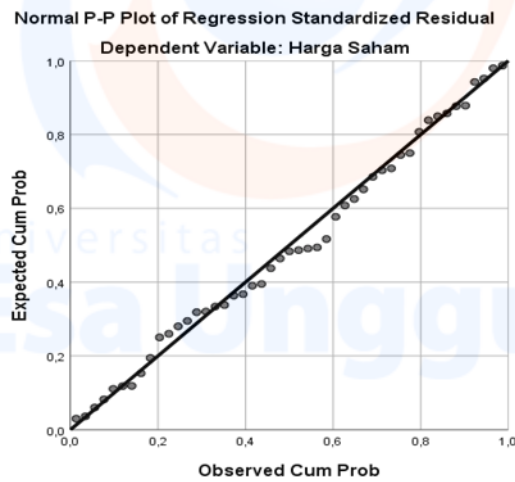
Lampiran 4 Hasil Uji Normalitas One Sample Kolmogorov Smirnov Sebelum di Transformasi

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		50
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	990,95614542
Most Extreme Differences	Absolute	,169
	Positive	,169
	Negative	-,078
Test Statistic		,169
Asymp. Sig. (2-tailed)		,001 ^c

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

Lampiran 5 Uji Normalitas Data Probability Plot Setelah Di Transformasi



Lampiran 6 Hasil Uji Normalitas One Sample Kolmogorov Smirnov Setelah DiTransformasi

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		47
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	13,27958783
Most Extreme Differences	Absolute	,081
	Positive	,081
	Negative	-,051
Test Statistic		,081
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 7 Hasil Uji Multikolinieritas

Coefficients^a

Model	Unstandardized Coefficients		Standardize	t	Sig.	Collinearity Statistics	
	B	Std. Error	d Coefficients Beta			Tolerance	VIF
1 (Constant)	26,080	23,614		1,104	,276		
TATO	-15,138	17,898	-,138	-,846	,402	,625	1,600
DER	17,801	6,782	,419	2,625	,012	,656	1,524
EVA	-,012	,033	-,050	-,365	,717	,885	1,130

a. Dependent Variable: Harga Saham

Lampiran 8 Hasil Uji Autokolerasi Sebelum Uji The Cochran Orcutt

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,359 ^a	,129	,072	1022,760	,756

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

b. Dependent Variable: Harga Saham

Lampiran 9 Hasil Uji Autokolerasi Setelah Uji The Cochran Orcutt

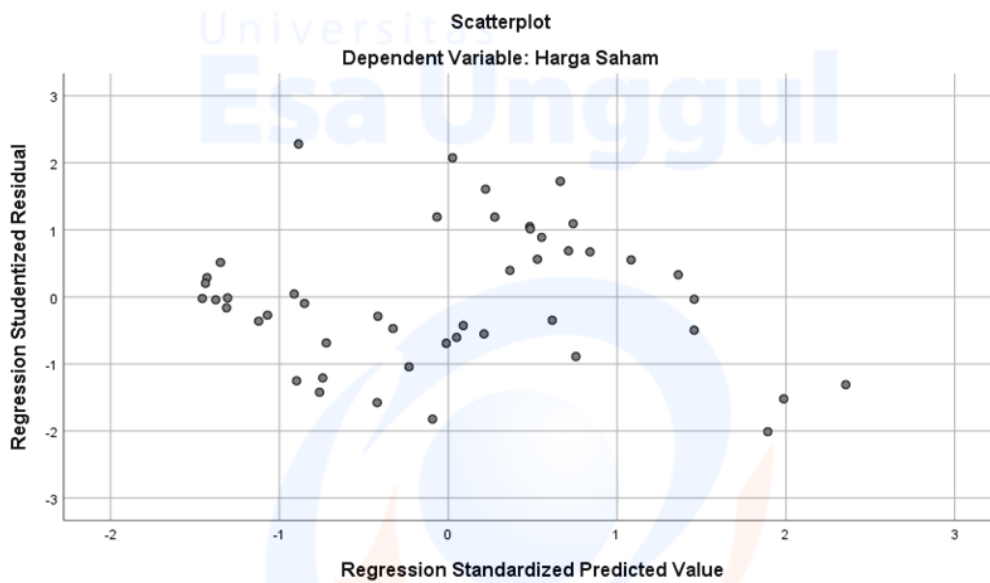
Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,336 ^a	,113	,049	10,30691	1,772

a. Predictors: (Constant), Lag_X3, Lag_X2, Lag_X1

b. Dependent Variable: Lag_Y

Lampiran 10 Uji Heteroskedastisitas



Lampiran 11 Hasil Uji Heteroskedastisitas Dengan Uji Glesjer

Model		Coefficients ^a					Collinearity Statistics	
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Tolerance	VIF
		B	Std. Error	Beta				
1	(Constant)	9,977	13,393		,745	,460		
	TATO	-16,041	10,151	-,286	-1,580	,121	,625	1,600
	DER	2,213	3,847	,102	,575	,568	,656	1,524
	EVA	,026	,019	,209	1,373	,177	,885	1,130

a. Dependent Variable: ABSUT

Lampiran 12 Hasil Uji Analisis Regresi Linier berganda

Model		Coefficients ^a				
		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	26,080	23,614		1,104	,276
	TATO	-15,138	17,898	-,138	-,846	,402
	DER	17,801	6,782	,419	2,625	,012
	EVA	-,012	,033	-,050	-,365	,717

a. Dependent Variable: SQRT_Y

Lampiran 13 Hasil Uji Signifikan Simultan (Uji F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3159,564	3	1053,188	5,583	,003 ^b
	Residual	8111,983	43	188,651		
	Total	11271,547	46			

a. Dependent Variable: SQRT_Y

b. Predictors: (Constant), SQRT_X3, SQRT_X2, SQRT_X1

Lampiran 14 Hasil Uji Signifikasi Uji Parsial (Uji T)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	26,080	23,614		1,104	,276
	TATO	-15,138	17,898	-,138	-,846	,402
	DER	17,801	6,782	,419	2,625	,012
	EVA	-,012	,033	-,050	-,365	,717

a. Dependent Variable: SQRT_Y

Lampiran 15 Hasil Uji Koefisiensi Determinasi (R^2)**Model Summary^b**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,529 ^a	,280	,230	13,73502	,808

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

b. Dependent Variable: Harga Saham