

LAMPIRAN

LAMPIRAN 1

Daftar Perusahaan yang Termasuk dalam Sampel

No	Kode Perusahaan	Nama Perusahaan
1	ASII	Astra International, Tbk.
2	AUTO	Astra Otoparts, Tbk.
3	BRAM	Indo Kordsa, Tbk.
4	GJTL	Gajah Tunggal, Tbk.
5	INDS	Indospring, Tbk.
6	PRAS	Prima alloy steel universal, Tbk.
7	SMSM	Selamat Sempurna, Tbk.

LAMPIRAN 2**Hasil Olah Data Perusahaan Manufaktur Sub sektor Otomotif dan Komponen
2014-2018**

Emiten	Tahun	X1	X2	X3	Y
		ROA	SIZE	DER	PBV
ASII	2014	0.094	12.215	0.962	2.305
AUTO	2014	0.067	16.322	0.419	1.498
INDS	2014	0.056	28.255	0.249	0.485
SMSM	2014	0.240	14.784	0.525	1.479
GJTL	2014	0.017	16.386	1.681	0.641
BRAM	2014	0.052	21.849	0.726	1.392
PRAS	2014	0.009	27.883	0.876	0.194
ASII	2015	0.064	12.124	0.940	2.152
AUTO	2015	0.023	16.277	0.414	0.946
INDS	2015	0.005	28.138	0.331	0.190
SMSM	2015	0.208	14.846	0.541	1.180
GJTL	2015	0.018	16.378	2.246	0.514
BRAM	2015	0.043	19.492	0.595	0.713
PRAS	2015	0.004	28.057	1.126	0.138
ASII	2016	0.070	12.107	0.872	2.590
AUTO	2016	0.033	16.366	0.387	1.221
INDS	2016	0.020	28.124	0.198	0.270
SMSM	2016	0.223	14.873	0.427	4.446
GJTL	2016	0.034	16.428	2.197	0.617
BRAM	2016	0.075	19.506	0.497	1.825
PRAS	2016	0.002	28.099	1.304	0.201
ASII	2017	0.078	12.236	0.891	1.787
AUTO	2017	0.037	16.422	0.372	0.710
INDS	2017	0.047	28.308	0.135	0.661
SMSM	2017	0.227	15.022	0.336	4.504
GJTL	2017	0.002	16.465	2.197	0.499
BRAM	2017	0.081	19.534	0.403	0.872
PRAS	2017	0.002	28.064	1.279	0.199
ASII	2018	0.079	12.385	0.977	1.730
AUTO	2018	0.043	16.547	0.411	0.623
INDS	2018	0.045	28.507	0.131	0.700
SMSM	2018	0.226	15.185	0.303	4.472
GJTL	2018	0.004	16.547	2.355	0.394
BRAM	2018	0.065	19.507	0.345	0.931
PRAS	2018	0.005	28.123	1.377	0.166

LAMPIRAN 3**Hasil Uji Statistik Deskriptif**

	N	Descriptive Statistics			
		Minimum	Maximum	Mean	Std. Deviation
PBV	35	,138	4,504	1,23557	1,198761
ROA	35	,002	,240	,06566	,071224
SIZE	35	12,107	28,507	19,46746	5,989659
DER	35	,131	2,355	,82929	,641699
Valid N (listwise)	35				

LAMPIRAN 4**Hasil Uji Kolmogorov-Smirnov (Data Belum Normal)****One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		35
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,65820368
Most Extreme Differences	Absolute	,162
	Positive	,138
	Negative	-,162
Test Statistic		,162
Asymp. Sig. (2-tailed)		,021 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

LAMPIRAN 5

Hasil Uji Kolmogorov – Smirnov (Setelah ditransform dengan SQRT)

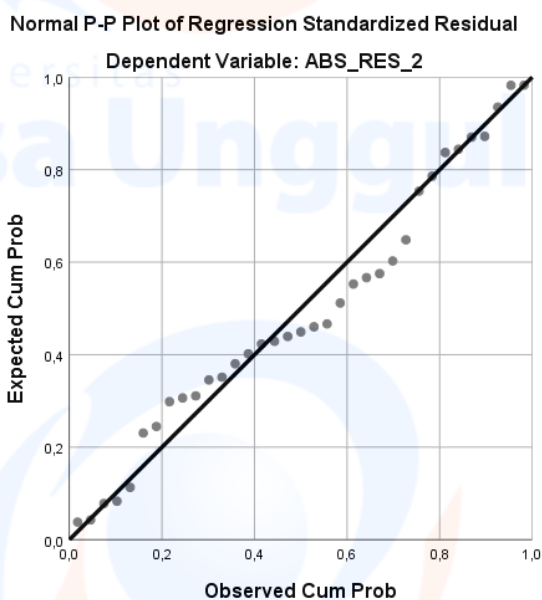
One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		35
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,21934870
Most Extreme Differences	Absolute	,115
	Positive	,079
	Negative	-,115
Test Statistic		,115
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 6

Uji Normalitas Data Probability Plot (SQRT)



LAMPIRAN 7**Hasil Uji Multikolinearitas****Coefficients^a**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	1,813	,575		3,153	,004		
SQRT_ROA	2,223	,496	,603	4,483	,000	,368	2,716
SQRT_SIZE	-,276	,088	-,379	-3,132	,004	,453	2,208
SQRT_DER	-,113	,168	-,077	-,673	,506	,504	1,986

a. Dependent Variable: SQRT_PBV

LAMPIRAN 8**Hasil Uji Autokorelasi****Model Summary^b**

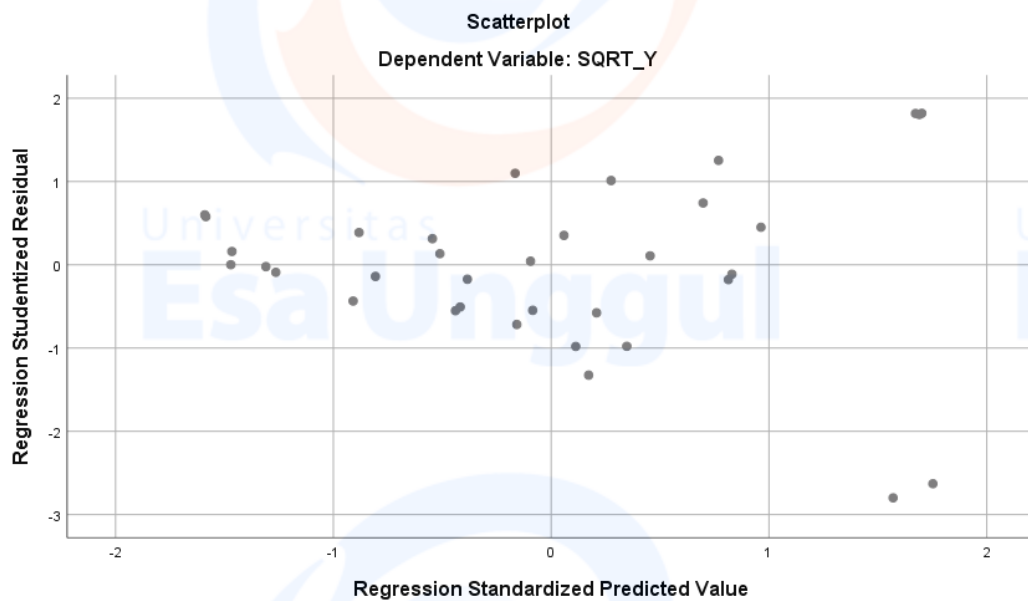
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,891 ^a	,794	,774	,22972	1,923

a. Predictors: (Constant), SQRT_DER, SQRT_SIZE, SQRT_ROA

b. Dependent Variable: SQRT_PBV

LAMPIRAN 9**Ringkasan Hasil Uji Autokorelasi**

No.	Nama / Label	Keterangan	Nilai / Jumlah
1	N	Jumlah Sampel	35
2	K	Jumlah Variabel Independen	3
3	d	Nilai Durbin Watson	1,923
4	(4-dU)	Formula	2,347
5	dL	Batas bawah Durbin Watson	1,283
6	dU	Batas atas Durbin Watson	1,652

LAMPIRAN 10**Hasil Uji Heteroskedastisitas (*Scatter Plot*)**

LAMPIRAN 11

Hasil Uji Regresi Linear Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	1,813	,575		3,153	,004		
SQRT_ROA	2,223	,496	,603	4,483	,000	,368	2,716
SQRT_SIZE	-,276	,088	-,379	-3,132	,004	,453	2,208
SQRT_DER	-,113	,168	-,077	-,673	,506	,504	1,986

a. Dependent Variable: SQRT_PBV

LAMPIRAN 12

Hasil Uji Signifikasi Simultan (Uji Statistik F)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6,300	3	2,100	39,793	,000 ^b
	Residual	1,636	31	,053		
	Total	7,935	34			

a. Dependent Variable: SQRT_PBV

b. Predictors: (Constant), SQRT_DER, SQRT_SIZE, SQRT_ROA

LAMPIRAN 13

Hasil Uji Signifikasi Parsial (Uji T)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	1,813	,575		3,153	,004		
SQRT_ROA	2,223	,496	,603	4,483	,000	,368	2,716
SQRT_SIZE	-,276	,088	-,379	-3,132	,004	,453	2,208
SQRT_DER	-,113	,168	-,077	-,673	,506	,504	1,986

a. Dependent Variable: SQRT_PBV

LAMPIRAN 14

Hasil Uji Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,891 ^a	,794	,774	,22972	1,923

a. Predictors: (Constant), SQRT_DER, SQRT_SIZE, SQRT_ROA

b. Dependent Variable: SQRT_PBV