

## LAMPIRAN

## Lampiran 1

## Data Sebelum Pembuangan Outlier

Periode	No	Kode Perusahaan	ROA	EPS	DER	RETURN SAHAM
2014	1	ADES	6,14	52,59	0,71	-31,25%
	2	ALTO	-0,82	4,61	1,33	-38,25%
	3	BTEK	-0,73	-2,92	4,63	-17,09%
	4	BUDI	1,15	6,81	1,71	-1,83%
	5	CEKA	3,19	137,82	1,39	29,31%
	6	ICBP	10,16	446,62	0,66	28,43%
	7	INDF	5,99	442,50	1,08	2,27%
	8	MYOR	3,98	451,31	1,51	-19,62%
	9	PSDN	-4,54	-21,27	0,64	-4,67%
	10	ROTI	8,80	37,26	1,23	35,78%
	11	SKLT	4,97	24,56	1,16	66,67%
	12	STTP	7,26	94,27	1,08	85,81%
	13	ULTJ	9,71	100,89	0,29	-17,33%
2015	14	ADES	5,03	55,67	0,99	-49,25%
	15	ALTO	-2,06	-11,11	1,33	-7,67%
	16	BTEK	0,05	0,46	5,20	42,75%
	17	BUDI	0,65	4,36	1,95	-41,12%
	18	CEKA	7,17	358,15	1,32	-10,00%
	19	ICBP	11,01	514,62	0,62	2,87%
	20	INDF	4,04	338,02	1,13	-23,33%
	21	MYOR	11,02	1.364,15	1,18	45,93%
	22	PSDN	-6,87	-32,66	0,91	-14,69%
	23	ROTI	10,00	53,45	1,28	-8,66%
	24	SKLT	5,32	29,55	1,48	23,33%
	25	STTP	9,67	141,78	0,90	4,69%
	26	ULTJ	14,78	179,71	0,27	6,02%
2016	27	ADES	7,29	94,85	1,00	-1,48%
	28	ALTO	-2,27	-12,09	1,42	1,54%
	29	BTEK	0,05	0,29	2,23	-17,65%
	30	BUDI	1,32	701,06	1,52	38,10%
	31	CEKA	17,51	419,66	0,61	100,00%
	32	ICBP	12,56	617,45	0,56	27,26%
	33	INDF	6,41	472,02	0,87	53,14%

Periode	No	Kode Perusahaan	ROA	EPS	DER	RETURN SAHAM
	34	MYOR	10,75	60,60	1,06	34,84%
	35	PSDN	-5,61	-32,36	1,33	9,84%
	36	ROTI	9,58	55,31	1,02	26,48%
	37	SKLT	3,63	29,88	0,92	-16,76%
	38	STTP	7,45	133,18	1,00	5,80%
	39	ULTJ	16,74	243,17	0,21	15,92%
2017	40	ADES	4,55	64,83	0,99	-11,50%
	41	ALTO	-5,67	-28,48	1,65	17,58%
	42	BTEK	-0,81	-5,44	1,67	-9,09%
	43	BUDI	1,55	9,13	1,46	8,05%
	44	CEKA	7,71	180,54	0,54	-4,44%
	45	ICBP	11,21	325,55	0,56	3,79%
	46	INDF	5,85	474,75	0,88	-3,79%
	47	MYOR	10,93	71,31	1,03	22,80%
	48	PSDN	4,65	14,68	1,31	91,04%
	49	ROTI	2,97	28,84	0,62	-20,31%
	50	SKLT	3,61	33,45	1,07	257,14%
	51	STTP	9,22	165,16	0,69	36,68%
	52	ULTJ	13,72	60,86	0,23	13,30%
2018	53	ADES	6,01	8,98	0,83	3,95%
	54	ALTO	-2,98	-15,00	1,87	3,09%
	55	BTEK	1,47	13,14	1,28	7,14%
	56	BUDI	1,49	8,55	1,77	2,13%
	57	CEKA	7,93	62,29	0,20	6,59%
	58	ICBP	13,56	784,74	0,51	17,42%
	59	INDF	5,14	474,48	1,11	-2,30%
	60	MYOR	10,01	383,82	1,06	29,70%
	61	PSDN	-6,68	-24,69	1,87	-25,00%
	62	ROTI	2,89	139,02	0,51	-5,88%
	63	SKLT	4,04	46,49	1,20	36,36%
	64	STTP	9,69	194,81	0,60	-13,99%
	65	ULTJ	12,63	120,79	0,16	4,25%
2019	66	ADES	10,20	14,22	0,45	13,59%
	67	ALTO	-0,67	-3,36	1,90	-0,50%
	68	BTEK	-1,69	-14,49	1,32	-66,67%
	69	BUDI	2,13	10,89	1,33	7,29%
	70	CEKA	15,47	144,85	0,23	21,45%
	71	ICBP	13,85	864,15	0,45	6,70%

	72	INDF	6,14	558,99	0,77	6,38%
	73	MYOR	10,71	444,52	0,92	-21,76%
	74	PSDN	-3,37	-18,79	3,34	-20,31%
<b>Periode</b>	<b>No</b>	<b>Kode Perusahaan</b>	<b>ROA</b>	<b>EPS</b>	<b>DER</b>	<b>RETURN SAHAM</b>
	75	ROTI	5,05	243,84	0,51	8,33%
	76	SKLT	6,01	65,13	1,08	7,33%
	77	STTP	16,75	368,41	0,34	20,00%
	78	ULTJ	15,67	178,69	0,17	24,44%

## Lampiran 2

### Data Setelah Pembuangan Outlier

Periode	No	Kode Perusahaan	ROA	EPS	DER	RETURN SAHAM
2014	1	ADES	6,14	52,59	0,71	-31,25%
	2	BUDI	1,15	6,81	1,71	-1,83%
	3	CEKA	3,19	137,82	1,39	29,31%
	4	ICBP	10,16	446,62	0,66	28,43%
	5	INDF	5,99	442,50	1,08	2,27%
	6	MYOR	3,98	451,31	1,51	-19,62%
	7	PSDN	-4,54	-21,27	0,64	-4,67%
	8	ROTI	8,80	37,26	1,23	35,78%
	9	ULTJ	9,71	100,89	0,29	-17,33%
2015	10	ADES	5,03	55,67	0,99	-49,25%
	11	ALTO	-2,06	-11,11	1,33	-7,67%
	12	BUDI	0,65	4,36	1,95	-41,12%
	13	CEKA	7,17	358,15	1,32	-10,00%
	14	ICBP	11,01	514,62	0,62	2,87%
	15	INDF	4,04	338,02	1,13	-23,33%
	16	PSDN	-6,87	-32,66	0,91	-14,69%
	17	ROTI	10,00	53,45	1,28	-8,66%
	18	SKLT	5,32	29,55	1,48	23,33%
	19	STTP	9,67	141,78	0,90	4,69%
2016	20	ULTJ	14,78	179,71	0,27	6,02%
	21	ADES	7,29	94,85	1,00	-1,48%
	22	ALTO	-2,27	-12,09	1,42	1,54%
	23	BTEK	0,05	0,29	2,23	-17,65%

	24	ICBP	12,56	617,45	0,56	27,26%
	25	INDF	6,41	472,02	0,87	53,14%
	26	MYOR	10,75	60,60	1,06	34,84%
	27	PSDN	-5,61	-32,36	1,33	9,84%
	28	ROTI	9,58	55,31	1,02	26,48%
	29	SKLT	3,63	29,88	0,92	-16,76%
<b>Periode</b>	<b>No</b>	<b>Kode Perusahaan</b>	<b>ROA</b>	<b>EPS</b>	<b>DER</b>	<b>RETURN SAHAM</b>
	30	STTP	7,45	133,18	1,00	5,80%
	31	ULTJ	16,74	243,17	0,21	15,92%
2017	32	ADES	4,55	64,83	0,99	-11,50%
	33	ALTO	-5,67	-28,48	1,65	17,58%
	34	BTEK	-0,81	-5,44	1,67	-9,09%
	35	BUDI	1,55	9,13	1,46	8,05%
	36	CEKA	7,71	180,54	0,54	-4,44%
	37	ICBP	11,21	325,55	0,56	3,79%
	38	INDF	5,85	474,75	0,88	-3,79%
	39	MYOR	10,93	71,31	1,03	22,80%
	40	ROTI	2,97	28,84	0,62	-20,31%
	41	STTP	9,22	165,16	0,69	36,68%
	42	ULTJ	13,72	60,86	0,23	13,30%
2018	43	ADES	6,01	8,98	0,83	3,95%
	44	ALTO	-2,98	-15,00	1,87	3,09%
	45	BTEK	1,47	13,14	1,28	7,14%
	46	BUDI	1,49	8,55	1,77	2,13%
	47	CEKA	7,93	62,29	0,20	6,59%
	48	INDF	5,14	474,48	1,11	-2,30%
	49	MYOR	10,01	383,82	1,06	29,70%
	50	PSDN	-6,68	-24,69	1,87	-25,00%
	51	ROTI	2,89	139,02	0,51	-5,88%
	52	SKLT	4,04	46,49	1,20	36,36%
	53	STTP	9,69	194,81	0,60	-13,99%
	54	ULTJ	12,63	120,79	0,16	4,25%
2019	55	ADES	10,20	14,22	0,45	13,59%
	56	ALTO	-0,67	-3,36	1,90	-0,50%
	57	BUDI	2,13	10,89	1,33	7,29%
	58	CEKA	15,47	144,85	0,23	21,45%
	59	INDF	6,14	558,99	0,77	6,38%
	60	MYOR	10,71	444,52	0,92	-21,76%
	61	ROTI	5,05	243,84	0,51	8,33%

62	SKLT	6,01	65,13	1,08	7,33%
63	STTP	16,75	368,41	0,34	20,00%
64	ULTJ	15,67	178,69	0,17	24,44%

### Lampiran 3

#### Hasil Uji Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
ROA	78	-6,87	17,51	5,65	5,93
EPS	78	-32,66	1364,15	179,53	252,46
DER	78	,16	5,20	1,13	,82
RETURN SAHAM	78	-66,67%	257,14%	10,73%	40,29%
Valid N (listwise)	78				

### Lampiran 4

#### Hasil Uji Normalitas Sebelum Pembuangan Outlier

##### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		78
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	39,01037757
Most Extreme Differences	Absolute	,177

	Positive	,177
	Negative	-,123
Test Statistic		,177
Asymp. Sig. (2-tailed)		,000 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

## Lampiran 5

## Hasil Uji Multikolinearitas

Coefficients<sup>a</sup>

Model		Collinearity Statistics	
		Tolerance	VIF
1	ROA	,439	2,279
	EPS	,772	1,296
	DER	,504	1,986

a. Dependent Variable: RETURN SAHAM

## Lampiran 6

## Hasil Uji Autokorelasi

Model Summary<sup>b</sup>

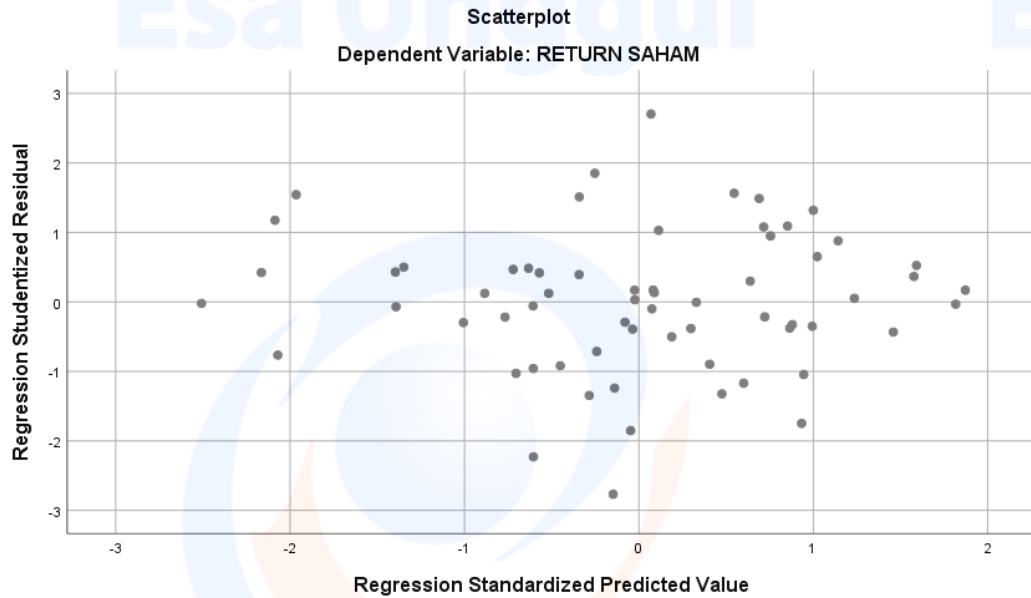
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,360 <sup>a</sup>	,130	,086	18,90439%	1,805

a. Predictors: (Constant), DER, EPS, ROA

b. Dependent Variable: RETURN SAHAM

Lampiran 7

Hasil Uji Heteroskedasitas



Lampiran 8

Hasil Uji Statistik f

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3201,947	3	1067,316	2,987	,038 <sup>b</sup>
	Residual	21442,552	60	357,376		
	Total	24644,499	63			

a. Dependent Variable: RETURN SAHAM

b. Predictors: (Constant), DER, EPS, ROA



## Lampiran 9

## Hasil Uji Statistik t

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized	t	Sig.	Keterangan
		B	Std. Error	Coefficients Beta			
1	(Constant)	-7,441	9,587		-,776	,441	
	ROA	1,394	,618	,410	2,256	,028	H <sub>2</sub> : Diterima
	EPS	-4,862E-5	,015	,000	-,003	,997	H <sub>3</sub> : Ditolak
	DER	2,967	6,624	,076	,448	,656	H <sub>4</sub> : Ditolak

a. Dependent Variable: RETURN SAHAM

## Lampiran 10

Hasil Uji Koefisien Determinasi (R<sup>2</sup>)Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,360 <sup>a</sup>	,130	,086	18,90439%	1,805

a. Predictors: (Constant), DER, EPS, ROA

b. Dependent Variable: RETURN SAHAM