

Lampiran

Lampiran 1

Daftar Perusahaan Sub-sektor Pertambangan Batu Bara dan Perusahaan Sub Sektor Pertambangan Minyak Mentah dan Gas Alam tahun 2015-2019

| No | Nama Perusahaan | Kode |
|-----------------------------------------------------|--------------------------------------|------|
| COAL MINING | | |
| 1 | Adaro Energy Tbk | ADRO |
| 2 | Atlas Resources Tbk | ARII |
| 3 | Baramulti Suksessarana Tbk | BSSR |
| 4 | Bumi Resources Tbk | BUMI |
| 5 | Bayan Resources Tbk | BYAN |
| 6 | Darma Henwa Tbk | DEWA |
| 7 | Delta Dunia Makmur Tbk | DOID |
| 8 | Dian Swastatika Sentosa Tbk | DSSA |
| 9 | Golden Eney Mines Tbk | GEMS |
| 10 | Garda Tujuh Buana Tbk | GTBO |
| 11 | Harum Energy Tbk | HRUM |
| 12 | Indika Energy Tbk | INDY |
| 13 | Indo Tambangraya Megah Tbk | ITMG |
| 14 | Resources Alam Indonesia Tbk | KKGI |
| 15 | Mitrabara Adiperdana Tbk | MBAP |
| 16 | Samindo Resources Tbk | MYOH |
| 17 | Bukit Asam Tbk | PTBA |
| 18 | Petrosea Tbk | PTRO |
| 19 | Golden Eagle Energy Tbk | SMMT |
| 20 | SMR Utama Tbk | SMRU |
| 21 | Toba Bara Sejahtera Tbk | TOBA |
| CRUDE PERTOLEUM & NATURAL GAS PRODUCTION | | |
| 1 | Apexindo Pratama Duta Tbk | APEX |
| 2 | Ratu Prabu Energi Tbk | ARTI |
| 3 | Astrindo Nusantara Infrastruktur Tbk | BIPI |

| | | |
|----|--------------------------------|------|
| 4 | Elnusa Tbk | ELSA |
| 5 | Surya Esa Perkasa Tbk | ESSA |
| 6 | Energi Mega Persada Tbk | ENRG |
| 7 | Medco Energi Internasional Tbk | MEDC |
| 8 | Mitra Investindo Tbk | MITI |
| 9 | Perdana Karya Perkasa Tbk | PKPK |
| 10 | Radiant Utama Interinsco Tbk | RUIS |

Lampiran 2

Tabel Deskriptif Variabel PBV (Sub Sektor Pertambangan Batu Bara)

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | JUMLAH | RATA-RATA |
|----------------------------------|-------|-------|------|-------|------|--------|-----------|
| ADRO | 0.51 | 0.96 | 1.01 | 0.66 | 0.52 | 3.66 | 0.73 |
| ARII | 1.10 | 1.86 | 6.32 | 17.06 | 2.73 | 29.07 | 5.81 |
| BSSR | 2.08 | 2.16 | 3.23 | 2.08 | 1.24 | 10.78 | 2.16 |
| BUMI | -0.05 | -0.37 | 4.23 | 1.09 | 0.42 | 5.32 | 1.06 |
| BYAN | 11.50 | 9.02 | 5.02 | 6.48 | 5.14 | 37.15 | 7.43 |
| DEWA | 0.37 | 0.39 | 0.35 | 0.33 | 0.31 | 1.75 | 0.35 |
| DOID | 0.87 | 4.41 | 3.09 | 1.20 | 0.26 | 9.83 | 1.97 |
| DSSA | 0.65 | 0.54 | 0.52 | 0.52 | 0.63 | 2.86 | 0.57 |
| GEMS | 2.90 | 4.99 | 3.70 | 3.34 | 2.76 | 17.69 | 3.54 |
| HRUM | 0.54 | 1.24 | 1.31 | 0.66 | 0.56 | 4.31 | 0.86 |
| INDY | 0.16 | 0.47 | 1.26 | 0.46 | 0.23 | 2.58 | 0.52 |
| ITMG | 0.74 | 1.53 | 2.12 | 1.42 | 0.65 | 6.47 | 1.29 |
| KKGI | 0.10 | 1.64 | 1.41 | 0.86 | 0.70 | 4.71 | 0.94 |
| MBAP | 2.12 | 2.46 | 2.59 | 1.64 | 0.89 | 9.71 | 1.94 |
| MYOH | 0.84 | 1.13 | 1.30 | 1.67 | 1.19 | 6.13 | 1.23 |
| PTBA | 0.35 | 0.48 | 2.98 | 2.19 | 1.22 | 7.22 | 1.44 |
| PTRO | 0.20 | 0.47 | 0.76 | 0.61 | 0.38 | 2.42 | 0.48 |
| SMMT | 2.07 | 1.10 | 1.49 | 0.71 | 0.41 | 5.78 | 1.16 |
| SMRU | 1.81 | 4.71 | 6.03 | 1.96 | 0.81 | 15.31 | 3.06 |
| TOBA | 0.51 | 0.59 | 0.51 | 1.08 | 0.73 | 3.42 | 0.68 |
| GTBO | 0.93 | 1.02 | 1.21 | 0.55 | 0.32 | 4.03 | 0.81 |
| RATA RATA | 1.44 | 1.94 | 2.40 | 2.22 | 1.05 | | |
| Rata-Rata Industri = 1.81 | | | | | | | |

Lampiran 4

Tabel Deskriptif Variabel ROA (Sub Sektor Pertambangan Batu Bara)

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | RATA=RATA | Rata-Rata |
|------------------------------------|--------|-------|-------|-------|--------|-----------|-----------|
| ADRO | 2.53 | 5.22 | 7.87 | 6.76 | 6.03 | 28.42 | 5.68 |
| ARII | -7.38 | -7.72 | -5.11 | -8.07 | -1.52 | (29.80) | (5.96) |
| BSSR | 15.17 | 14.90 | 39.41 | 28.18 | 12.15 | 109.82 | 21.96 |
| BUMI | -64.39 | 3.88 | 6.57 | 4.05 | 0.26 | (49.64) | (9.93) |
| BYAN | -8.72 | 2.18 | 38.03 | 45.56 | 18.33 | 95.38 | 19.08 |
| DEWA | 0.12 | 0.14 | 0.69 | 0.62 | 0.69 | 2.26 | 0.45 |
| DOID | -1.00 | 4.20 | 4.94 | 6.39 | 1.73 | 16.27 | 3.25 |
| DSSA | -0.39 | 2.90 | 4.69 | 3.57 | 1.93 | 12.69 | 2.54 |
| GEMS | 0.54 | 9.26 | 20.34 | 14.34 | 8.55 | 53.04 | 10.61 |
| HRUM | -4.99 | 4.35 | 12.13 | 8.59 | 4.50 | 24.58 | 4.92 |
| INDY | -3.57 | -5.72 | 8.85 | 2.67 | 0.14 | 2.36 | 0.47 |
| ITMG | 5.36 | 10.80 | 18.60 | 17.94 | 10.46 | 63.16 | 12.63 |
| KKGI | 5.76 | 9.60 | 12.79 | 0.41 | 4.29 | 32.84 | 6.57 |
| MBAP | 31.75 | 15.10 | 36.63 | 25.77 | 13.71 | 122.96 | 24.59 |
| MYOH | 15.34 | 14.44 | 9.04 | 20.44 | 16.29 | 75.55 | 15.11 |
| PTBA | 12.06 | 10.90 | 20.68 | 21.19 | 15.48 | 80.30 | 16.06 |
| PTRO | -2.98 | -1.99 | 1.90 | 4.17 | 5.68 | 6.78 | 1.36 |
| SMMT | 8.50 | -2.87 | 5.52 | 9.39 | 0.72 | 21.26 | 4.25 |
| SMRU | -10.15 | -9.31 | 1.61 | -3.65 | -11.18 | (32.67) | (6.53) |
| TOBA | 9.11 | 5.58 | 1.25 | 13.57 | 6.89 | 36.40 | 7.28 |
| GTBO | -5.08 | -9.41 | 0.06 | 3.99 | -7.29 | (17.74) | (3.55) |
| Rata-Rata | -0.11 | 3.64 | 11.74 | 10.75 | 5.13 | | |
| Rata – Rata Industri = 6,23 | | | | | | | |

Lampiran 5

Tabel Deskriptif Variabel DER (Sub Sektor Pertambangan Batu Bara)

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | Jumlah | Rata-Rata |
|------|-------|-------|-------|-------|------|--------|-----------|
| ADRO | 0.78 | 0.72 | 0.67 | 0.64 | 0.81 | 3.62 | 0.72 |
| ARII | 3.29 | 4.87 | 7.22 | 34.06 | 6.90 | 56.34 | 11.27 |
| BSSR | 0.66 | 0.44 | 0.40 | 0.63 | 0.47 | 2.61 | 0.52 |
| BUMI | -2.17 | -2.11 | 11.91 | 6.76 | 6.26 | 20.65 | 4.13 |
| BYAN | 4.45 | 3.38 | 0.72 | 0.70 | 1.06 | 10.32 | 2.06 |
| DEWA | 0.66 | 0.69 | 0.77 | 0.80 | 1.35 | 4.26 | 0.85 |
| DOID | 8.79 | 5.98 | 4.34 | 3.53 | 3.21 | 25.84 | 5.17 |
| DSSA | 0.89 | 0.74 | 0.88 | 1.24 | 1.27 | 5.02 | 1.00 |
| GEMS | 0.49 | 0.43 | 1.02 | 1.22 | 1.18 | 4.34 | 0.87 |
| HRUM | 0.11 | 0.16 | 0.16 | 0.20 | 0.12 | 0.76 | 0.15 |

| | | | | | | | |
|----------------------------------|------|------|------|------|------|-------|------|
| INDY | 1.59 | 1.46 | 2.26 | 2.26 | 2.46 | 10.02 | 2.00 |
| ITMG | 0.41 | 0.33 | 0.42 | 0.49 | 0.37 | 2.02 | 0.40 |
| KKGI | 0.28 | 0.17 | 0.19 | 0.35 | 0.35 | 1.34 | 0.27 |
| MBAP | 0.48 | 0.27 | 0.26 | 0.40 | 0.32 | 1.73 | 0.35 |
| MYOH | 0.73 | 0.37 | 0.33 | 0.33 | 0.31 | 2.06 | 0.41 |
| PTBA | 0.82 | 0.76 | 0.59 | 0.49 | 0.42 | 3.08 | 0.62 |
| PTRO | 1.39 | 1.31 | 1.45 | 1.91 | 1.59 | 7.64 | 1.53 |
| SMMT | 0.79 | 0.67 | 0.73 | 0.61 | 0.49 | 3.29 | 0.66 |
| SMRU | 1.15 | 1.46 | 0.98 | 0.99 | 1.17 | 5.74 | 1.15 |
| TOBA | 0.82 | 0.86 | 0.73 | 1.33 | 1.40 | 5.14 | 1.03 |
| GTBO | 0.14 | 0.16 | 0.25 | 0.23 | 0.29 | 1.08 | 0.22 |
| Rata-Rata | 1.26 | 1.10 | 1.73 | 2.82 | 1.51 | | |
| Rata-Rata Industri = 1.68 | | | | | | | |

Lampiran 6**Tabel Deskriptif Variabel SG (Sub Sektor Pertambangan Batu Bara)**

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | Jumlah | Rata – Rata |
|------|-------|-------|-------|-------|-------|--------|-------------|
| ADRO | -0.19 | -0.06 | 0.29 | 0.11 | -0.04 | 0.10 | 0.02 |
| ARII | -0.26 | -0.59 | 1.47 | 0.33 | 0.65 | 1.59 | 0.32 |
| BSSR | 0.19 | -0.06 | 0.62 | 0.13 | -0.06 | 0.82 | 0.16 |
| BUMI | -0.35 | -0.42 | -0.26 | 63.02 | 0.00 | 62.00 | 12.40 |
| BYAN | -0.44 | 0.19 | 0.92 | 0.57 | -0.17 | 1.08 | 0.22 |
| DEWA | 0.02 | 0.08 | -0.06 | 0.14 | 0.25 | 0.42 | 0.08 |
| DOID | -0.07 | 0.08 | 0.25 | 0.17 | -0.01 | 0.42 | 0.08 |
| DSSA | -0.17 | 0.43 | 0.86 | 0.34 | -0.06 | 1.40 | 0.28 |
| GEMS | -0.19 | 0.09 | 0.98 | 0.38 | 0.06 | 1.31 | 0.26 |
| HRUM | -0.48 | -0.13 | 0.50 | 0.03 | -0.22 | (0.29) | (0.06) |
| INDY | -0.01 | -0.29 | 0.42 | 1.70 | -0.06 | 1.75 | 0.35 |
| ITMG | -0.18 | -0.14 | 0.24 | 0.19 | -0.15 | (0.04) | (0.01) |
| KKGI | -0.18 | -0.17 | -0.10 | -0.32 | 1.02 | 0.25 | 0.05 |
| MBAP | 0.70 | -0.40 | 0.55 | -0.08 | 0.05 | 0.82 | 0.16 |
| MYOH | -0.11 | -0.16 | -0.01 | 0.28 | 0.06 | 0.06 | 0.01 |
| PTBA | 0.05 | 0.02 | 0.38 | 0.09 | 0.03 | 0.57 | 0.11 |
| PTRO | -0.41 | 0.01 | 0.24 | 0.79 | 0.02 | 0.66 | 0.13 |
| SMMT | 2.22 | 0.95 | 0.03 | 2.30 | 0.31 | 5.82 | 1.16 |
| SMRU | 0.42 | 0.09 | 0.29 | 0.09 | -0.18 | 0.71 | 0.14 |
| TOBA | -0.30 | -0.26 | 0.20 | 0.41 | 0.20 | 0.25 | 0.05 |
| GTBO | -0.87 | -0.83 | 36.11 | 2.64 | -0.52 | 36.53 | 7.31 |

| | | | | | | |
|------------------------------------|--------|--------|------|------|------|--|
| RATA | (0.03) | (0.07) | 2.09 | 3.49 | 0.06 | |
| RATA | | | | | | |
| Rata – Rata Industri = 1.11 | | | | | | |

Lampiran 7**Tabel Deskriptif Variabel PBV (Sub Sektor Pertambangan Minyak Mentah dan Gas Alam)**

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | Jumlah | Rata-Rata |
|------------------------------------|-------|--------|-------|-------|-------|---------|-----------|
| APEX | 13.53 | 13.17 | -7.26 | -0.93 | 0.34 | 18.85 | 3.77 |
| ARTI | 0.85 | 0.23 | 0.22 | 0.22 | 0.49 | 2.00 | 0.40 |
| BIPI | 0.33 | 0.80 | 0.57 | 0.39 | 0.41 | 2.49 | 0.50 |
| ELSA | 1.16 | 0.82 | 1.01 | 0.77 | 0.41 | 4.18 | 0.84 |
| ESSA | 0.06 | 0.09 | 1.27 | 0.98 | 0.45 | 2.85 | 0.57 |
| ENRG | 4.04 | -20.56 | -2.59 | 0.47 | 0.32 | (18.32) | (3.66) |
| MEDC | 0.12 | 0.17 | 1.08 | 0.60 | 0.35 | 2.31 | 0.46 |
| MITI | 1.43 | 0.84 | 1.50 | 0.95 | -6.19 | (1.46) | (0.29) |
| PKPK | 0.37 | 0.64 | 1.91 | 0.91 | 2.09 | 5.91 | 1.18 |
| RUIS | 0.50 | 0.18 | 0.19 | 0.47 | 0.32 | 1.66 | 0.33 |
| Rata-Rata | 2.24 | -0.36 | -0.21 | 0.48 | -0.10 | | |
| Rata – Rata Industri = 0.41 | | | | | | | |

Lampiran 8**Tabel Deskriptif Variabel ROA (Sub Sektor Pertambangan Minyak Mentah dan Gas Alam)**

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | Jumlah | Rata-Rata |
|------------------------------------|--------|--------|--------|--------|---------|----------|-----------|
| APEX | 2.80 | -2.87 | -17.75 | -20.17 | 4.07 | (33.92) | (6.78) |
| ARTI | 0.73 | 0.35 | 1.15 | 1.20 | -55.28 | (51.85) | (10.37) |
| BIPI | -2.79 | -13.50 | 2.89 | 1.79 | 2.19 | (9.41) | (1.88) |
| ELSA | 8.62 | 7.54 | 5.16 | 4.88 | 5.24 | 31.44 | 6.29 |
| ESSA | 1.75 | 0.02 | 0.27 | 4.34 | 0.07 | 6.45 | 1.29 |
| ENRG | -18.96 | -41.59 | 1.95 | -1.18 | 3.61 | (56.17) | (11.23) |
| MEDC | -6.40 | 5.20 | 2.55 | -0.54 | -0.23 | 0.59 | 0.12 |
| MITI | -72.13 | -10.18 | -9.99 | 5.05 | -153.83 | (241.09) | (48.22) |
| PKPK | -35.48 | -8.71 | -7.58 | -2.93 | -57.57 | (112.26) | (22.45) |
| RUIS | 3.78 | 2.66 | 2.18 | 2.73 | 2.64 | 14.00 | 2.80 |
| Rata-Rata | -11.81 | -6.11 | -1.92 | -0.48 | -24.91 | | |
| Rata-Rata Industri = (9.04) | | | | | | | |

Lampiran 9

Tabel Deskriptif Variabel DER (Sub Sektor Pertambangan Minyak Mentah dan Gas Alam)

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | JUMLA H | Rata- Rata |
|----------------------------------|-------|--------|--------|-------|-------|------------|---------------|
| APEX | 14.30 | 24.30 | -13.29 | -4.43 | 7.89 | 28.78 | 5.76 |
| ARTI | 0.45 | 0.51 | 0.42 | 0.52 | 1.23 | 3.14 | 0.63 |
| BIPI | 2.40 | 3.30 | 2.81 | 2.32 | 2.45 | 13.28 | 2.66 |
| ELSA | 0.67 | 0.46 | 0.59 | 0.71 | 0.90 | 3.34 | 0.67 |
| ESSA | 0.52 | 2.20 | 2.88 | 1.93 | 1.90 | 9.43 | 1.89 |
| ENRG | 3.12 | -15.82 | -14.49 | 7.53 | 5.40 | (14.26) | (2.85) |
| MEDC | 3.15 | 3.04 | 2.68 | 2.79 | 3.43 | 15.08 | 3.02 |
| MITI | 1.24 | 1.63 | 1.82 | 0.96 | -5.91 | (0.26) | (0.05) |
| PKPK | 1.04 | 1.26 | 1.32 | 1.30 | 4.00 | 8.92 | 1.78 |
| RUIS | 2.23 | 0.63 | 0.60 | 1.44 | 1.89 | 6.79 | 1.36 |
| Rata-Rata | 2.91 | 2.15 | -1.47 | 1.51 | 2.32 | | |
| Rata-Rata Industri = 1.48 | | | | | | | |

Lampiran 10**Tabel Deskriptif Variabel SG (Sub Sektor Pertambangan Minyak Mentah dan Gas Alam)**

| KODE | 2015 | 2016 | 2017 | 2018 | 2019 | Jumlah | Rata- Rata |
|----------------------------------|-------|-------|-------|-------|-------|--------|---------------|
| APEX | -0.01 | -0.57 | -0.29 | 0.23 | 0.03 | (0.62) | (0.12) |
| ARTI | -0.37 | -0.07 | 0.19 | 0.22 | -0.44 | (0.46) | (0.09) |
| BIPI | -0.54 | -0.76 | 0.42 | 7.31 | 1.61 | 8.04 | 1.61 |
| ELSA | -0.11 | -0.04 | 0.38 | 0.33 | 0.27 | 0.82 | 0.16 |
| ESSA | 0.01 | -0.28 | 0.16 | 3.39 | 0.50 | 3.78 | 0.76 |
| ENRG | -0.23 | -0.16 | -0.40 | -0.14 | 0.22 | (0.70) | (0.14) |
| MEDC | -0.16 | -0.04 | 0.51 | 0.35 | 0.18 | 0.83 | 0.17 |
| MITI | 0.75 | -0.24 | 0.20 | 0.22 | -1.00 | (0.07) | (0.01) |
| PKPK | -0.74 | -0.58 | 0.33 | -0.39 | 0.94 | (0.44) | (0.09) |
| RUIS | -0.13 | -0.18 | -0.14 | 0.15 | 0.23 | (0.07) | (0.01) |
| Rata- Rata | -0.15 | -0.29 | 0.13 | 1.17 | 0.25 | | |
| Rata-Rata Industri = 0.22 | | | | | | | |

Lampiran 11**Hasil Uji Statistik Deskriptif Pada Sub Sektor Pertambangan Batu Bara Tahun 2015-2019**

Descriptive Statistics

| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|-----|---------|---------|--------|----------------|
| PBV | 105 | -.37 | 17.06 | 1.8115 | 2.40457 |
| ROA | 105 | -64.39 | 45.56 | 6.2308 | 12.83081 |
| DER | 105 | -2.17 | 34.06 | 1.6850 | 3.78571 |
| SG | 105 | -.87 | 63.02 | 1.1070 | 7.05915 |
| Valid N (listwise) | 105 | | | | |

Lampiran 12

Hasil Uji Statistik Deskriptif Pada Sub Sektor Pertambangan Minyak Mentah dan Gas Alam Tahun 2015-2019

Descriptive Statistics

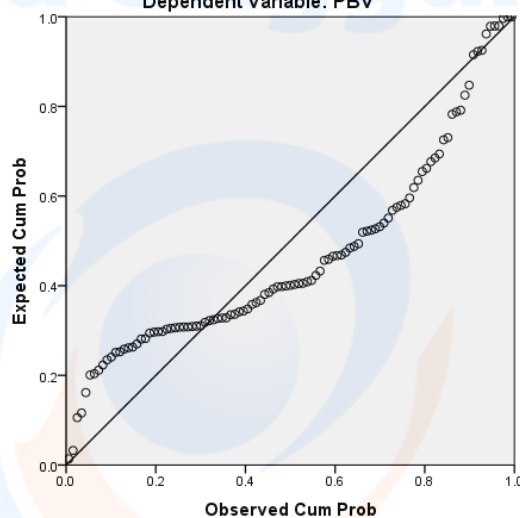
| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|----|---------|---------|---------|----------------|
| PBV | 50 | -20.56 | 13.53 | .4098 | 4.31633 |
| ROA | 50 | -153.83 | 8.62 | -9.0450 | 27.17812 |
| DER | 50 | -15.82 | 24.30 | 1.4844 | 5.86112 |
| SG | 50 | -1.00 | 7.31 | .2224 | 1.21470 |
| Valid N (listwise) | 50 | | | | |

Lampiran 13

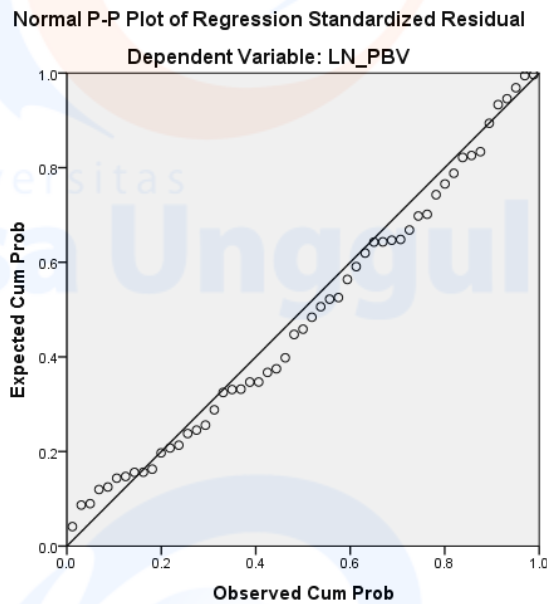
Hasil Uji Normalitas Data I pada Sub Sektor Pertambangan Batu Bara

Normal P-P Plot of Regression Standardized Residual

Dependent Variable: PBV



Lampiran 14
Hasil Uji Normalitas Data pada Sub Sektor Pertambangan Batu Bara



Lampiran 15
Hasil Uji Kolmogrov-Smirnov Variabel Dependen PBV Sub Sektor
Pertambangan Batu Bara

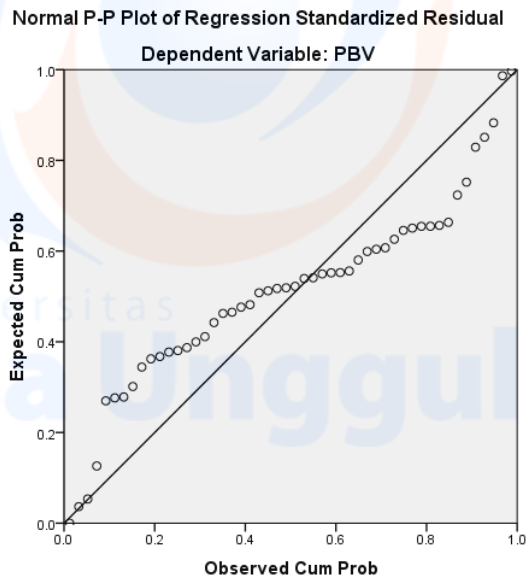
One-Sample Kolmogorov-Smirnov Test

| | | Unstandardized Residual |
|----------------------------------|----------------|-------------------------|
| N | | 53 |
| Normal Parameters ^{a,b} | Mean | 0E-7 |
| | Std. Deviation | .75412279 |
| | Absolute | .082 |
| Most Extreme Differences | Positive | .082 |
| | Negative | -.062 |
| Kolmogorov-Smirnov Z | | .594 |
| Asymp. Sig. (2-tailed) | | .872 |

a. Test distribution is Normal.

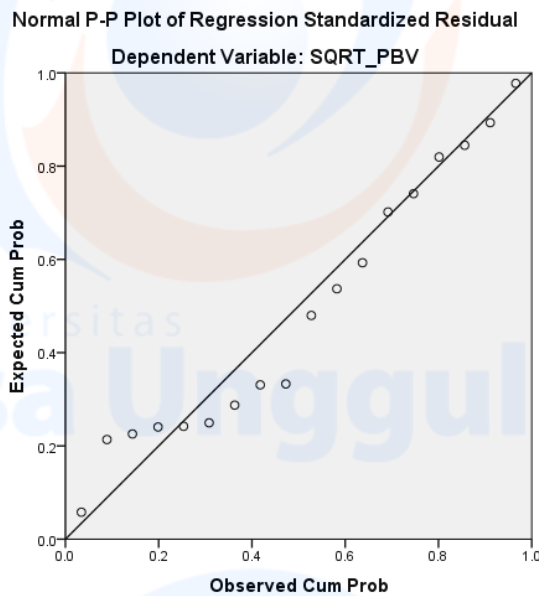
b. Calculated from data.

Lampiran 16
Hasil Uji Normalitas data I pada Sub Sektor Pertambangan Minyak Mentah dan Gas Alam



Lampiran 17

Hasil Uji Normalitas Data II pada Sub Sektor Pertambangan Minyak Mentah dan Gas Alam



Lampiran 18

Hasil Uji Kolmogrov-Smirnov Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

One-Sample Kolmogorov-Smirnov Test

| | | Unstandardized Residual |
|----------------------------------|----------------------|-------------------------|
| N | | 18 |
| Normal Parameters ^{a,b} | Mean | 0E-7 |
| | Std. Deviation | .22833556 |
| | Absolute Differences | |
| Most Extreme Differences | Positive | .183 |
| | Negative | -.135 |
| Kolmogorov-Smirnov Z | | .775 |
| Asymp. Sig. (2-tailed) | | .584 |

a. Test distribution is Normal.

b. Calculated from data.

Lampiran 19

Hasil Uji Multikolinearitas Sub Sektor Pertambangan Batu Bara

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | T | Sig. | Collinearity Statistics | |
|------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Tolerance | VIF |
| (Constant) | -.223 | .186 | | -1.197 | .237 | | |
| LN_ROA | .321 | .075 | .522 | 4.254 | .000 | .972 | 1.029 |
| LN_DER | .161 | .131 | .150 | 1.223 | .227 | .972 | 1.029 |
| LN_SG | .082 | .067 | .148 | 1.216 | .230 | .986 | 1.014 |

a. Dependent Variable: LN_PBV

Lampiran 19

Hasil Uji Multikolinearitas Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | T | Sig. | Collinearity Statistics | |
|-------|-----------------------------|------------|---------------------------|---|------|-------------------------|-----|
| | B | Std. Error | Beta | | | Tolerance | VIF |

| | | | | | | | |
|------------|------|------|------|-------|------|-------|-------|
| (Constant) | .508 | .232 | | 2.187 | .046 | | |
| SQRT_ROA | .080 | .104 | .199 | .772 | .453 | 1.000 | 1.000 |
| SQRT_DER | .028 | .106 | .069 | .268 | .792 | .995 | 1.005 |
| SQRT_SG | .061 | .097 | .163 | .633 | .537 | .995 | 1.005 |

a. Dependent Variable: SQRT_PBV

Lampiran 20

**Hasil Uji Autokorelasi Sub Sektor Pertambangan Batu Bara
Model Summary^b**

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .532 ^a | .284 | .240 | .77687 | 1.821 |

a. Predictors: (Constant), LN_SG, LN_ROA, LN_DER

b. Dependent Variable: LN_PBV

Lampiran21

Perhitungan Hasil Uji Autokorelasi Sub Sektor Pertambangan Batu Bara

| Keterangan | Nilai |
|---------------|----------------------------------------------------------------------------------------------|
| Durbin Watson | 1,821 |
| DU | 1,7411 |
| 4-DU | 2,179 |
| Interpretasi | Rujukan : $Du < DW < 4-Du$ Hasil : $1,7411 < 1,821 < 2,179$ Tidak Terjadi Autokorelasi |

Lampiran22

Hasil Uji Autokorelasi Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|---|----------|-------------------|----------------------------|---------------|
| | | | | | |

| | | | | | |
|---|-------------------|------|-------|--------|-------|
| 1 | .270 ^a | .073 | -.126 | .25161 | 1.941 |
|---|-------------------|------|-------|--------|-------|

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

b. Dependent Variable: SQRT_PBV

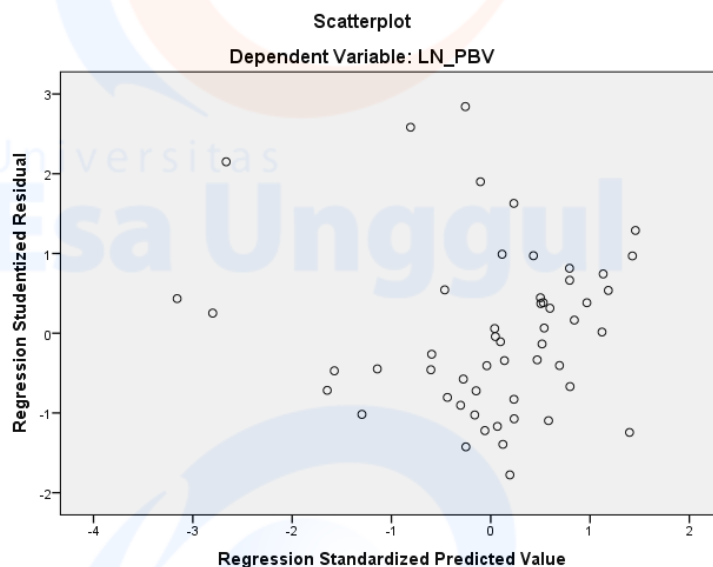
Lampiran23

Perhitungan Hasil Uji Autokorelasi Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

| Keterangan | Nilai |
|---------------|-----------------------------------------------------------------------------------------------|
| Durbin Watson | 1,941 |
| DU | 1,6739 |
| 4-DU | 2,3261 |
| Interpretasi | Rujukan : $Du < DW < 4-Du$ Hasil : $1,6739 < 1,941 < 2,3261$ Tidak Terjadi Autokorelasi |

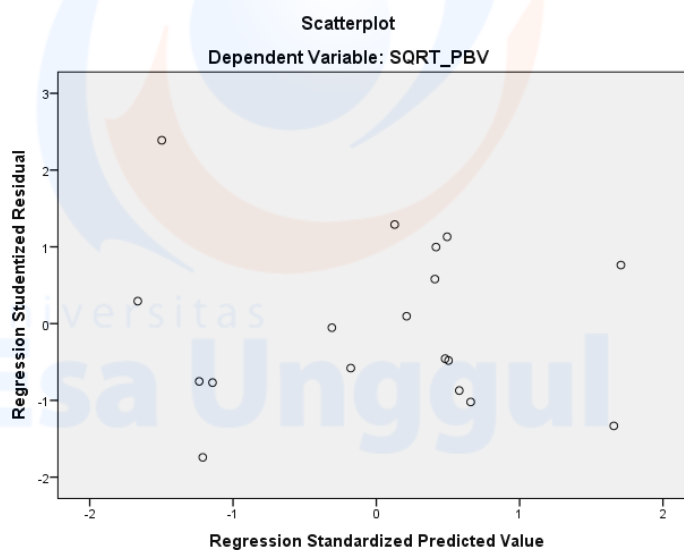
Lampiran24

Hasil Uji Heteroskedastisitas Sub Sektor Pertambangan Batu Bara



Lampiran25

Hasil Uji Heteroskedastisitas Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

**Lampiran26****Hasil Uji F pada Sub Sektor Pertambangan Batu Bara****ANOVA^a**

| Model | Sum of Squares | Df | Mean Square | F | Sig. |
|--------------|----------------|----|-------------|-------|-------------------|
| 1 Regression | 11.704 | 3 | 3.901 | 6.464 | .001 ^b |
| Residual | 29.572 | 49 | .604 | | |
| Total | 41.276 | 52 | | | |

a. Dependent Variable: LN_PBV

b. Predictors: (Constant), LN_SG, LN_ROA, LN_DER

Lampiran27**Hasil Uji F pada Sub Sektor Pertambangan Minyak Mentah dan Gas Alam****ANOVA^a**

| Model | Sum of Squares | Df | Mean Square | F | Sig. |
|--------------|----------------|----|-------------|------|-------------------|
| 1 Regression | .070 | 3 | .023 | .366 | .779 ^b |
| Residual | .886 | 14 | .063 | | |
| Total | .956 | 17 | | | |

a. Dependent Variable: SQRT_PBV

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

Lampiran28**Hasil Uji t pada Perusahaan Sub Sektor Pertambangan Batu Bara****Coefficients^a**

| Model | Unstandardized Coefficients | | Standardized Coefficients | T | Sig. | Collinearity Statistics | |
|------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Toleranc e | VIF |
| (Constant) | -.223 | .186 | | -1.197 | .237 | | |
| LN_ROA | .321 | .075 | .522 | 4.254 | .000 | .972 | 1.029 |
| LN_DER | .161 | .131 | .150 | 1.223 | .227 | .972 | 1.029 |
| LN_SG | .082 | .067 | .148 | 1.216 | .230 | .986 | 1.014 |

a. Dependent Variable: LN_PBV

Lampiran29

Hasil Uji t pada Perusahaan Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | T | Sig. | Collinearity Statistics | |
|------------|-----------------------------|------------|---------------------------|-------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Toleranc e | VIF |
| (Constant) | .508 | .232 | | 2.187 | .046 | | |
| SQRT_ROA | .080 | .104 | .199 | .772 | .453 | 1.000 | 1.000 |
| SQRT_DER | .028 | .106 | .069 | .268 | .792 | .995 | 1.005 |
| SQRT_SG | .061 | .097 | .163 | .633 | .537 | .995 | 1.005 |

a. Dependent Variable: SQRT_PBV

Lampiran30

Hasil Uji Koefisien Determinasi pada Perusahaan Sub Sektor Pertambangan Batu Baru

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .532 ^a | .284 | .240 | .77687 | 1.821 |

a. Predictors: (Constant), LN_SG, LN_ROA, LN_DER

b. Dependent Variable: LN_PBV

Lampiran31

Hasil Uji Koefisien Determinasi pada Perusahaan Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .270 ^a | .073 | -.126 | .25161 | 1.941 |

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

b. Dependent Variable: SQRT_PBV

Lampiran32

Hasil Uji Analisis Regresi Linier Berganda pada Perusahaan Sub Sektor Pertambangan Batu Baru

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Tolerance | VIF |
| (Constant) | -.223 | .186 | | -1.197 | .237 | | |
| LN_ROA | .321 | .075 | .522 | 4.254 | .000 | .972 | 1.029 |
| LN_DER | .161 | .131 | .150 | 1.223 | .227 | .972 | 1.029 |
| LN_SG | .082 | .067 | .148 | 1.216 | .230 | .986 | 1.014 |

a. Dependent Variable: LN_PBV

Lampiran33

Hasil Uji Analisis Regresi Linier Berganda pada Perusahaan Sub Sektor Pertambangan Minyak Mentah dan Gas Alam

Coefficients^a

| Model | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|------------|-----------------------------|------------|---------------------------|-------|------|-------------------------|-------|
| | B | Std. Error | Beta | | | Tolerance | VIF |
| (Constant) | .508 | .232 | | 2.187 | .046 | | |
| SQRT_ROA | .080 | .104 | .199 | .772 | .453 | 1.000 | 1.000 |
| SQRT_DER | .028 | .106 | .069 | .268 | .792 | .995 | 1.005 |
| SQRT_SG | .061 | .097 | .163 | .633 | .537 | .995 | 1.005 |

a. Dependent Variable: SQRT_PBV

Lampiran 34**Tabel Hasil Penelitian**

| Hipotesis | Variabel | Sektor | PBV | | |
|-----------|------------|----------------------------|-------|-------|---------------------------|
| | | | Koef | Sig | Keterangan |
| H1 | ROA,DER,SG | Batu Bara | 6,464 | 0,001 | Berpengaruh Positif |
| H2 | ROA,DER,SG | Minyak Mentah dan Gas Alam | 0,366 | 0,779 | Tidak Berpengaruh Positif |
| H3 | ROA | Batu Bara | 4,254 | 0,000 | Berpengaruh Positif |
| H4 | ROA | Minyak Mentah dan Gas Alam | 1,223 | 0,227 | Tidak Berpengaruh Positif |
| H5 | DER | Batu Bara | 1,216 | 0,230 | Tidak Berpengaruh Positif |
| H6 | DER | Minyak Mentah dan Gas Alam | 0,772 | 0,453 | Tidak Berpengaruh Positif |
| H7 | SG | Batu Bara | 0,268 | 0,792 | Tidak Berpengaruh Positif |
| H8 | SG | Minyak Mentah dan Gas Alam | 0,633 | 0,537 | Tidak Berpengaruh Positif |

Lampiran35**Perbandingan Statistik Deskriptif**

| Variabel | Deskriptif | Sektor | |
|----------|------------|-----------|----------------------------|
| | | Batu Bara | Minyak Mentah dan Gas Alam |
| PBV | Mean | 1,8115 | 0,4098 |
| | Maksimum | 17,06 | 13,53 |
| | Minimum | -0,37 | -20,56 |
| ROA | Mean | 6,2308 | -9,0450 |
| | Maksimum | 45,56 | 8,62 |
| | Minimum | -64,39 | -153,83 |
| DER | Mean | 1,6850 | 1,4844 |
| | Maksimum | 34,06 | 24,30 |
| | Minumum | -2,17 | -15,82 |

| | | | |
|----|----------|--------|--------|
| SG | Mean | 1,1070 | 0,2224 |
| | Maksimum | 63,02 | 7,31 |
| | Minimum | -0,87 | -1,00 |