LAMPIRAN

Lampiran 1. Daftar Perusahaan yang Termasuk dalam Sampel

| No | Kode Perusahaan | Nama Perusahaan |
|---|---|---|
| 1 | ANTM | PT. Antam Tbk |
| 2 | PTBA | PT. Bukit Asam Tbk |
| 3 | MTFN | PT. Capitalinc Investment Tbk |
| 4 | CITA | PT. Citra Mineral Investindo Tbk |
| 5 | CTTH | PT. Citatah Tbk |
| 6 | ELSA | PT. Enulsa Tbk |
| 7 | SMMT | PT. Golden Eagle Energy Tbk |
| 8 | ARTI | PT. Ratu Prabu Energi Tbk |
| 9 | TINS | PT. Timah Tbk |

Lampiran 2. Hasil Olah Data Excel

| **Nama Perusahaan** | **Kode** | **Tahun** | **Variabel** | | | |
|---|---|---|---|---|---|---|
| | | | **Harga Saham (Y)** | **DER (X1)** | **ROA (X2)** | **CR (X3)** |
| PT. Antam Tbk | ANTM | 2013 | 1,008 | 0.709082 | 0.018749 | 1.83645 |
| | | 2014 | 638 | 0.847864 | -0.03517 | 1.64205 |
| | | 2015 | 650 | 0.65733 | -0.04746 | 2.593217 |
| | | 2016 | 775 | 0.628653 | 0.002162 | 2.44243 |
| | | 2017 | 865 | 0.623235 | 0.004548 | 1.621252 |
| | | 2018 | 725 | 0.68732 | 0.026254 | 1.541879 |
| | | 2019 | 535 | 0.665152 | 0.00642 | 1.448119 |
| | | 2020 | 2,450 | 0.666514 | 0.036223 | 1.211465 |
| PT. Bukit Asam Tbk | PTBA | 2013 | 10,700 | 0.546322 | 0.158796 | 2.86595 |
| | | 2014 | 9,852 | 0.708257 | 0.136323 | 2.07514 |
| | | 2015 | 6,375 | 0.818999 | 0.120582 | 1.543548 |
| | | 2016 | 10,900 | 0.76043 | 0.108975 | 1.655829 |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | 2017 | 3,800 | 0.593298 | 0.20681 | 2.46337 |
| | | 2018 | 3,060 | 0.485764 | 0.211853 | 2.378458 |
| | | 2019 | 1,945 | 0.416615 | 0.154816 | 24.89716 |
| | | 2020 | 2,210 | 0.420183 | 0.100094 | 2.159961 |
| PT. Capitalinc Investment Tbk | MTFN | 2013 | 119 | 0.881548 | 0.340947 | 1.59508 |
| | | 2014 | 83 | 0.087331 | -0.04298 | 1.9187 |
| | | 2015 | 50 | 0.395166 | -0.15042 | 1.788774 |
| | | 2016 | 50 | -15.6669 | -393324 | 1.594158 |
| | | 2017 | 50 | -401.018 | 0.023269 | 0.846011 |
| | | 2018 | 50 | -15435.4 | 0.012301 | 1.03343 |
| | | 2019 | 50 | 57.15681 | 0.01469 | 1.070789 |
| | | 2020 | 50 | -39.3259 | -0.04672 | 1.039809 |
| PT. Citra Mineral Investindo Tbk | CITA | 2013 | 940 | 0.798432 | 0.181971 | 1.90982 |
| | | 2014 | 940 | 0.696356 | -0.13788 | 1.52145 |
| | | 2015 | 940 | 1.163995 | -0.12204 | 0.754283 |
| | | 2016 | 900 | 1.831462 | -0.0973 | 1.16225 |
| | | 2017 | 690 | 1.928667 | 0.017733 | 0.543226 |
| | | 2018 | 1,500 | 1.178154 | 0.202328 | 0.466088 |
| | | 2019 | 1,700 | 0.917057 | 0.170336 | 0.679149 |
| | | 2020 | 2,650 | 0.197142 | 0.157183 | 2.098526 |
| PT. Citatah Tbk | CTTH | 2013 | 73 | 3.126415 | 0.001481 | 1.07897 |
| | | 2014 | 74 | 3.561401 | 0.002771 | 1.08675 |
| | | 2015 | 66 | 1.095822 | 0.003219 | 1.878136 |
| | | 2016 | 81 | 0.955716 | 0.033901 | 1.894049 |
| | | 2017 | 129 | 1.17867 | 0.006736 | 1.890178 |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | 2018 | 107 | 1.245859 | 0.007074 | 1.86581 |
| | | 2019 | 50 | 1.497451 | -0.03436 | 1.70224 |
| | | 2020 | 63 | 2.02021 | -0.05979 | 1.395776 |
| PT. Elnusa Tbk | ELSA | 2013 | 575 | 0.912799 | 0.055504 | 1.59737 |
| | | 2014 | 560 | 0.643713 | 0.098474 | 1.62276 |
| | | 2015 | 595 | 0.672562 | 0.086159 | 1.435414 |
| | | 2016 | 308 | 0.456334 | 0.075416 | 1.487119 |
| | | 2017 | 410 | 0.59023 | 0.051645 | 1.353676 |
| | | 2018 | 348 | 0.714238 | 0.048842 | 1.492045 |
| | | 2019 | 197 | 0.902603 | 0.052384 | 1.476787 |
| | | 2020 | 304 | 1.021634 | 0.032935 | 1.638772 |
| PT. Golden Eagle Energy Tbk | SMMT | 2013 | 1,700 | 0.349876 | 0.030859 | 4.70656 |
| | | 2014 | 2,065 | 0.582266 | -0.00483 | 1.20657 |
| | | 2015 | 220 | 0.785931 | -0.08499 | 0.759041 |
| | | 2016 | 122 | 0.670395 | -0.02871 | 0.265638 |
| | | 2017 | 196 | 0.730407 | 0.055229 | 0.213698 |
| | | 2018 | 132 | 0.699503 | 0.101668 | 0.328447 |
| | | 2019 | 83 | 0.491179 | 0.007153 | 0.610877 |
| | | 2020 | 83 | 0.561906 | -0.02652 | 0.584398 |
| PT. Ratu Prabu Energi Tbk | ARTI | 2013 | 204 | 0.699973 | 0.042114 | 3.73463 |
| | | 2014 | 181 | 0.833417 | 0.016958 | 2.0755 |
| | | 2015 | 195 | 0.452706 | 0.007269 | 4.824355 |
| | | 2016 | 50 | 0.511595 | 0.003527 | 3.158896 |
| | | 2017 | 50 | 0.423763 | 0.011526 | 6.739795 |
| | | 2018 | 50 | 0.501629 | 0.012184 | 3.967067 |

| | | | | | | |
|---|---|---|---|---|---|---|
| | | 2019 | 50 | 1.228961 | -0.55285 | 1.186384 |
| | | 2020 | 50 | -6.47539 | -1.1222 | 0.020108 |
| PT. Timah Tbk | TINS | 2013 | 1,425 | 0.61143 | 0.065341 | 2.19736 |
| | | 2014 | 880 | 0.738954 | 0.065415 | 1.86527 |
| | | 2015 | 655 | 0.727717 | 0.010944 | 1.815367 |
| | | 2016 | 900 | 0.688922 | 0.026388 | 1.711045 |
| | | 2017 | 940 | 0.959304 | 0.042304 | 2.056403 |
| | | 2018 | 1,120 | 1.318035 | 0.035147 | 1.490271 |
| | | 2019 | 444 | 2.87214 | -0.03002 | 1.029174 |
| | | 2020 | 1,600 | 1.938725 | -0.02346 | 1.118002 |

Uji Normalitas

**One-Sample Kolmogorov-Smirnov Test**

| | | Unstandardized Residual |
|---|---|---|
| N | | 72 |
| Normal Parameters[a,b] | Mean | .0000000 |
| | Std. Deviation | 2199.97904065 |
| Most Extreme Differences | Absolute | .287 |
| | Positive | .287 |
| | Negative | -.269 |
| Test Statistic | | .287 |
| Asymp. Sig. (2-tailed) | | .000[c] |

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

**One-Sample Kolmogorov-Smirnov Test**

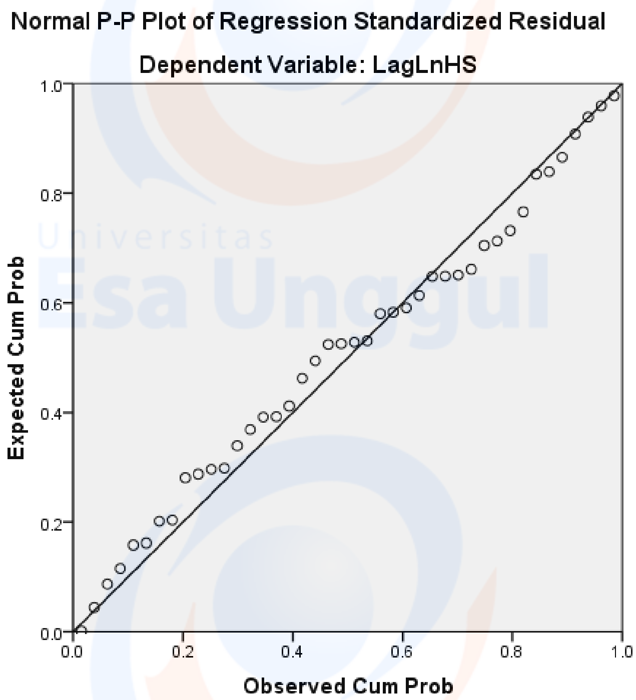
| | | Unstandardized Residual |
|---|---|---|
| N | | 42 |
| Normal Parameters[a,b] | Mean | .0000000 |
| | Std. Deviation | .71118744 |
| Most Extreme Differences | Absolute | .083 |
| | Positive | .071 |
| | Negative | -.083 |
| Test Statistic | | .083 |
| Asymp. Sig. (2-tailed) | | .200[c,d] |

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.



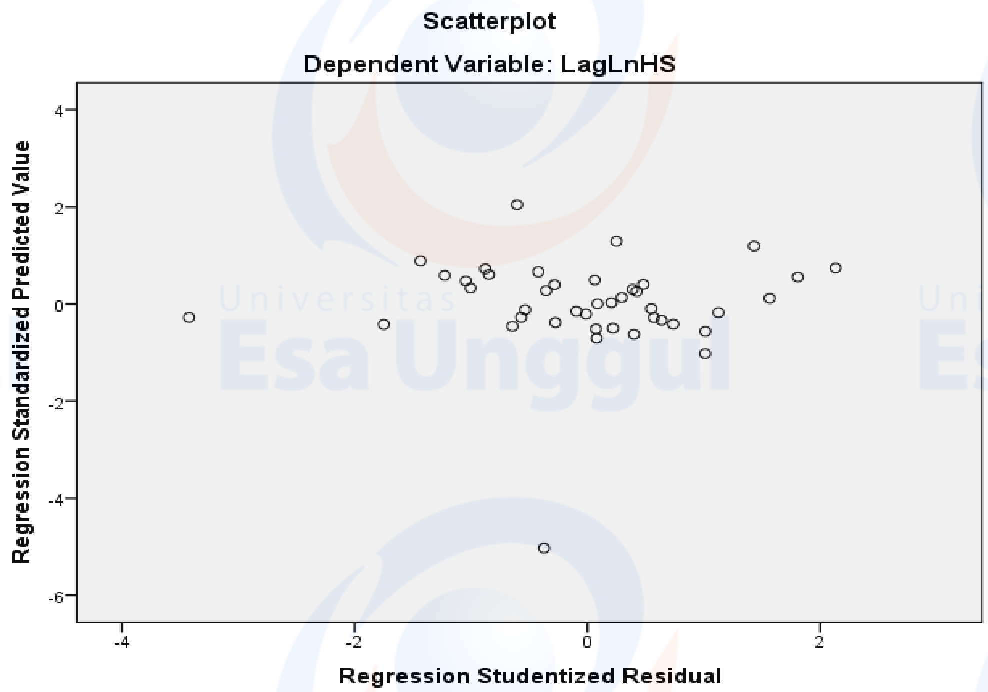

Uji Multikolinearitas

**Coefficients[a]**

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Correlations | | | Collinearity Statistics | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | | Zero-order | Partial | Part | Tolerance | VIF |
| 1 | (Constant) | 1.494 | .152 | | 9.849 | .000 | | | | | |
| | LagLnDER | -.829 | .259 | -.490 | -3.195 | .003 | -.578 | -.460 | -.399 | .666 | 1.502 |
| | LagLnROA | .225 | .110 | .282 | 2.045 | .048 | .476 | .315 | .256 | .823 | 1.214 |
| | LagLnCR | -.091 | .215 | -.059 | -.421 | .676 | .186 | -.068 | -.053 | .792 | 1.263 |

a. Dependent Variable: LagLnHS

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 | .637[a] | .406 | .359 | .73873 | 1.617 |

a. Predictors: (Constant), LagLnCR, LagLnROA, LagLnDER

b. Dependent Variable: LagLnHS

Perhitungan Hasil Uji Autokorelasi sebelum *Cochrane Orcutt*

| Keterangan | Nilai |
|---|---|
| Durbin-Watson (DW) | 1.617 |
| dU | 1.7054 |
| 4-dU | 2.2946 |
| Interprestasi | dU < DW < 4-dU<br>Hasil : 1.7054 > 1.617 < 2.2946<br>(Terjadi Autokorelasi) |

Hasil Uji Autokorelasi dengan Metode Run Test

**Runs Test**

| | Unstandardized Residual |
|---|---|
| Test Value[a] | .04936 |
| Cases < Test Value | 21 |
| Cases >= Test Value | 21 |
| Total Cases | 42 |
| Number of Runs | 21 |
| Z | -.156 |
| Asymp. Sig. (2-tailed) | .876 |

a. Median

Uji Regresi Linear Berganda

**Coefficients[a]**

| Model | | Unstandardized Coefficients B | Unstandardized Coefficients Std. Error | Standardized Coefficients Beta | t | Sig. | Correlations Zero-order | Correlations Partial | Correlations Part | Collinearity Statistics Tolerance | Collinearity Statistics VIF |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | (Constant) | 1.494 | .152 | | 9.849 | .000 | | | | | |
| | LagLnDER | -.829 | .259 | -.490 | -3.195 | .003 | -.578 | -.460 | -.399 | .666 | 1.502 |
| | LagLnROA | .225 | .110 | .282 | 2.045 | .048 | .476 | .315 | .256 | .823 | 1.214 |
| | LagLnCR | -.091 | .215 | -.059 | -.421 | .676 | .186 | -.068 | -.053 | .792 | 1.263 |

a. Dependent Variable: LagLnHS

Uji F

**ANOVA[a]**

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|---|---|---|---|---|---|---|
| 1 | Regression | 14.187 | 3 | 4.729 | 8.666 | .000[b] |
| | Residual | 20.737 | 38 | .546 | | |
| | Total | 34.925 | 41 | | | |

a. Dependent Variable: LagLnHS

b. Predictors: (Constant), LagLnCR, LagLnROA, LagLnDER

Uji T

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|---|---|---|---|---|---|---|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | 1.494 | .152 | | 9.849 | .000 |
| | LagLnDER | -.829 | .259 | -.490 | -3.195 | .003 |
| | LagLnROA | .225 | .110 | .282 | 2.045 | .048 |
| | LagLnCR | -.091 | .215 | -.059 | -.421 | .676 |

a. Dependent Variable: LagLnHS

Uji Koefisien Determinasi

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|---|---|---|---|---|
| 1 | .637[a] | .406 | .359 | .73873 |

a. Predictors: (Constant), LagLnCR, LagLnROA, LagLnDER

Skripsi_Ermi_Nugrahanti.docx

ORIGINALITY REPORT

| 19% | 21% | 12% | 11% |
|---|---|---|---|
| SIMILARITY INDEX | INTERNET SOURCES | PUBLICATIONS | STUDENT PAPERS |

PRIMARY SOURCES

| | | |
|---|---|---|
| 1 | www.dosenpendidikan.co.id<br>Internet Source | 4% |
| 2 | repository.uinjkt.ac.id<br>Internet Source | 2% |
| 3 | repository.stei.ac.id<br>Internet Source | 1% |
| 4 | kelasips.co.id<br>Internet Source | 1% |
| 5 | repository.radenintan.ac.id<br>Internet Source | 1% |
| 6 | eprints.ubhara.ac.id<br>Internet Source | 1% |
| 7 | stiealwashliyahsibolga.ac.id<br>Internet Source | 1% |
| 8 | jubisma.ipem.ac.id<br>Internet Source | 1% |
| 9 | www.studinews.co.id<br>Internet Source | 1% |