

1. Tabel Statistik Deskriptif

Descriptive Statistics

	N	Mean	Std. Deviation	Minimum	Maximum
ROE	99	12.8169	76.85137	-530.05	323.59
EPS	99	2347.1	7167.21477	-860	55576
PER	99	18.9474	23.95578	-8.73	197.76
EVA	99	-118190	346959	-1900000	350000
RS	99	0.4113	0.85669	-0.74	3.29

2. Tabel Pengujian Normalitas 1

One-Sample Kolmogorov-Smirnov Test

		ROE	EPS	PER	EVA	RS
N		99	99	99	99	99
Normal	Mean	12.8169	2347.1	18.9474	-118190	0.4113
Parameters ^a	Std. Deviation	76.8514	7167.21	23.9558	346959	0.85669
Most Extreme Differences	Absolute	0.323	0.393	0.242	0.366	0.173
	Positive	0.277	0.393	0.242	0.235	0.173
	Negative	-0.323	-0.338	-0.181	-0.366	-0.094
Kolmogorov-Smirnov Z		3.212	3.911	2.405	3.646	1.722
Asymp. Sig. (2-tailed)		0	0	0	0	0.005
a. Test distribution is Normal.						

3. Tabel Pengujian Normalitas 2 (Outlayer EVA)

One-Sample Kolmogorov-Smirnov Test

		ROE	EPS	PER	EVA	RS
N		90	90	90	90	90
Normal Parameters ^a	Mean	12.7301	2560.9	18.7088	-28218	0.4048
	Std. Deviation	80.6218	7486.9	24.4731	84604.3	0.85066
Most Extreme Differences	Absolute	0.32	0.383	0.239	0.126	0.166
	Positive	0.268	0.383	0.239	0.126	0.166
	Negative	-0.32	-0.331	-0.182	-0.11	-0.099
Kolmogorov-Smirnov Z		3.035	3.633	2.271	1.197	1.571
Asymp. Sig. (2-tailed)		0	0	0	0.114	0.014
a. Test distribution is Normal.						

4. Tabel Pengujian Normalitas 3 (Outlayer Return Saham)

One-Sample Kolmogorov-Smirnov Test

		ROE	EPS	PER	EVA	RS
N		83	83	83	83	83
Normal Parameters ^a	Mean	8.8637	2479.4	18.6049	-31880	0.2199
	Std. Deviation	76.537	7606.99	25.1091	81045.6	0.56922
Most Extreme Differences	Absolute	0.328	0.385	0.248	0.12	0.096
	Positive	0.246	0.385	0.248	0.12	0.096
	Negative	-0.328	-0.335	-0.182	-0.114	-0.055
Kolmogorov-Smirnov Z		2.989	3.505	2.257	1.094	0.876
Asymp. Sig. (2-tailed)		0	0	0	0.182	0.427
a. Test distribution is Normal.						

5. Tabel Pengujian Normalitas 4 (LNROE, LNEPS, LNPER)

One-Sample Kolmogorov-Smirnov Test

		ROE	EPS	PER	EVA	RS	LNROE	LNEPS	LNPER
N		83	83	83	83	83	72	77	77
Normal Parameters ^a	Mean	8.8637	2479.4	18.6049	-31880	0.2199	2.4802	4.6011	2.6725
	Std. Deviation	76.537	7606.99	25.1091	81045.6	0.56922	1.37062	2.85162	0.80166
Most Extreme Differences	Absolute	0.328	0.385	0.248	0.12	0.096	0.121	0.126	0.085
	Positive	0.246	0.385	0.248	0.12	0.096	0.084	0.126	0.085
	Negative	-0.328	-0.335	-0.182	-0.114	-0.055	-0.121	-0.085	-0.078
Kolmogorov-Smirnov Z		2.989	3.505	2.257	1.094	0.876	1.023	1.11	0.742
Asymp. Sig. (2-tailed)		0	0	0	0.182	0.427	0.246	0.17	0.64
a. Test distribution is Normal.									

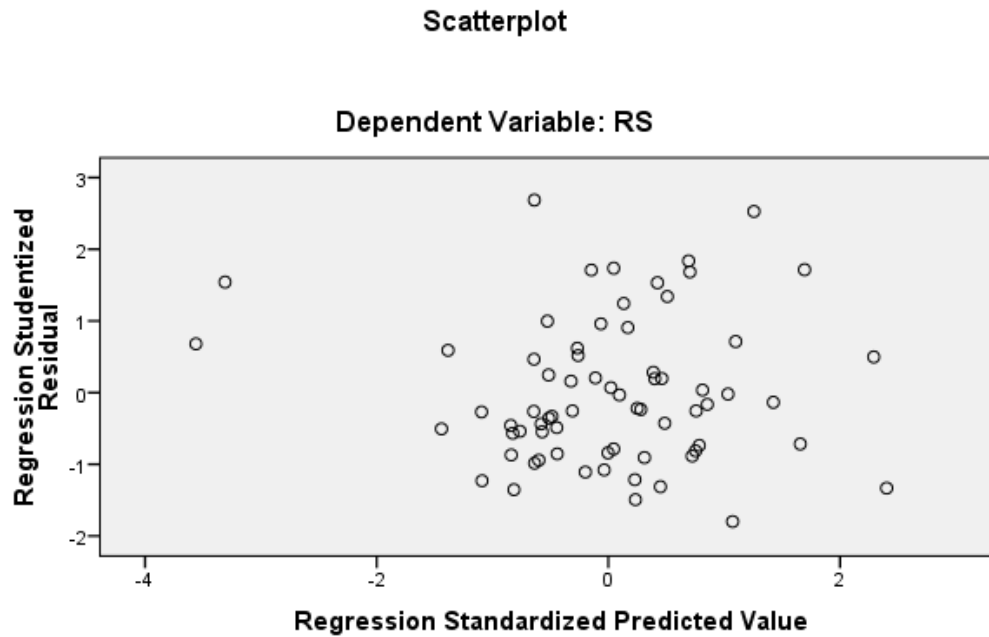
6. Tabel Pengujian Multikolinearitas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-0.707	0.344		-2.053	0.044		
1 LNROE	0.23	0.09	0.56	2.553	0.013	0.268	3.725
LNEPS	-0.029	0.043	-0.15	-0.671	0.505	0.259	3.856
LNPER	0.206	0.095	0.27	2.165	0.034	0.832	1.202
EVA	-0.0000001709	0	-0.025	-0.211	0.833	0.887	1.127

a. Dependent Variable: RS

7. Grafik Pengujian Heterokedastisitas



8. Tabel Pengujian Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.418 ^a	0.174	0.123	0.52155	1.913

a. Predictors: (Constant), EVA, LNPER, LNROE, LNEPS

b. Dependent Variable: RS

9. Tabel Pengujian Regresi

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	-0.707	0.344		-2.053	0.044		
LNROE	0.23	0.09	0.56	2.553	0.013	0.268	3.725
1 LNEPS	-0.029	0.043	-0.15	-0.671	0.505	0.259	3.856
LNPER	0.206	0.095	0.27	2.165	0.034	0.832	1.202
EVA	-0.0000001709	0	-0.025	-0.211	0.833	0.887	1.127

a. Dependent Variable: RS

10. Tabel Pengujian Hipotesis 1 (Simultan)

ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
Regression	3.679	4	0.92	3.382	.014 ^a
1 Residual	17.409	64	0.272		
Total	21.088	68			

a. Predictors: (Constant), EVA, LNPER, LNROE, LNEPS

b. Dependent Variable: RS

11. Tabel Pengujian Hipotesis 1 (Parsial)

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
(Constant)	-0.707	0.344		-2.053	0.044
LNROE	0.23	0.09	0.56	2.553	0.013
1 LNEPS	-0.029	0.043	-0.15	-0.671	0.505
LNPER	0.206	0.095	0.27	2.165	0.034
EVA	-0.0000001709	0	-0.025	-0.211	0.833

a. Dependent Variable: RS

12. Tabel Pengujian Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.418 ^a	0.174	0.123	0.52155	1.913

a. Predictors: (Constant), EVA, LNPER, LNROE, LNEPS

b. Dependent Variable: RS