

## LAMPIRAN

### Data Penelitian

ROA	ROE	RETURN_SAHAM	LNQR
6.98	4	0.19	-0.65392647
-6.57	-12.1	0.02	-0.597837
10.5	13.89	0.37	1.305626458
10.9	18.09	0.52	-0.18632958
8.39	2.88	0.48	0.058268908
3	5.11	0.98	0.966983846
2.23	3.24	0.4	-0.05129329
0.36	0.56	0.4	-0.0618754
19.3	24.6	3.29	0.476234179
5.45	7.87	0.76	0.570979547
7.58	10.02	0.3	1.572773928
14.3	23.92	0.35	-0.27443685
14.2	14	0.91	-0.35667494
6	19.65	0.8	1.022450928
3.09	14.21	0.76	0.989541194
1.18	1.81	0.49	-0.26136476
12.1	6.5	0.43	-0.09431068
4.02	11.27	0.13	-0.597837
7.99	10.32	0.25	1.691939134
16.3	27.17	0.27	-0.01005034
14.3	16.1	0.94	-0.52763274
7	13.09	0.35	0.336472237
3.01	4.35	0.59	0.565313809
2.22	13.65	0.83	0.173953307
13.7	7.34	0.74	0.182321557
6.02	11.86	1.13	0.524728529
12	16.11	2.1	1.467874348
17.9	25.96	1.68	0.182321557
34.1	13.1	2.82	-0.08338161
7	15.76	2.95	0.39877612
0.77	1.33	0.67	0.198850859
17.7	26.75	0.68	0.207014169
22.2	8.82	1.17	-0.15082289
8.7	16.42	0.36	1.208960346
16.6	21.43	0.94	1.635105659

17.5	28.48	0.77	0.254642218
5.2	22.2	0.37	-0.35667494
11	23.53	1.39	0.524728529
9	10.15	0.54	0.500775288
3.53	5.13	1.09	0.165514438
3.88	5.57	0.37	-0.75502258
3.48	9.57	-0.14	-0.71334989
20.6	24.16	-0.07	1.686398954
16.2	24.9	0.08	0.300104592
6.25	21.9	0.6	0.378436436
11.4	25.09	0.33	0.741937345
6.43	9.33	0.79	-0.16251893
5.35	8.27	-0.11	0.223143551
14.2	8.18	1.18	0.425267735
11.7	23.78	0.37	-0.4780358
21.8	26.48	1.29	1.635105659
14.8	27.57	0.21	0.39877612
9.13	15.47	0.67	0.336472237
7.33	19.94	0.4	0.39877612
4.57	8.71	0.52	-0.69314718
4.65	7.22	0.23	-0.09431068
6.56	7.47	0.32	-0.26136476
5.68	12.59	0.11	-0.77652879
28.6	35.68	0.49	1.477048724
11.6	20.8	-0.84	0.357674444
8.06	14	0.13	0.343589704
8.97	24.27	0.3	0.985816795
5.97	12.87	0.48	-0.56211892
14.6	21.08	2.38	0.371563556
6.91	14.71	0.47	0.019802627
6.08	12.32	0.29	-0.07257069
31.2	39.98	1.86	1.289232648
7.71	14.2	0.14	0.31481074
4.38	8.9	0.02	0.223143551
10.9	26.87	-0.2	0.636576829
7.78	16.49	0.86	-0.40047757
11.6	16.13	-0.17	0.488580015

**Uji Deskriptif**

## Deskriptif

### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
RETURN_SAHAM	72	-.84	3.29	.6607	.72238
LNQR	72	-.78	1.69	.2914	.65250
ROA	72	-6.57	34.10	9.9301	7.14027
ROE	72	-12.06	39.98	14.9043	9.06519
Valid N (listwise)	72				

## Uji Normalitas

### Uji Normalitas Komolgorov Smirnov

#### One-Sample Kolmogorov-Smirnov Test

		RETURN_ SAHAM	QR	ROA	ROE
N		72	72	72	72
Normal Parameters <sup>a,b</sup>	Mean	.6607	1.6807	9.9301	14.9043
	Std. Deviation	.72238	1.29457	7.14027	9.06519
Most Extreme Differences	Absolute	.160	.250	.128	.083
	Positive	.160	.250	.128	.083
	Negative	-.104	-.173	-.085	-.065
Kolmogorov-Smirnov Z		1.355	2.124	1.086	.707
Asymp. Sig. (2-tailed)		.051	.000	.189	.699

a. Test distribution is Normal.

b. Calculated from data.

#### One-Sample Kolmogorov-Smirnov Test

		RETURN_SAH AM	LNQR	ROA	ROE
N		72	72	72	72
Normal Parameters <sup>a,b</sup>	Mean	.6607	.2914	9.9301	14.9043
	Std. Deviation	.72238	.65250	7.14027	9.06519
	Absolute	.160	.112	.128	.083
Most Extreme Differences	Positive	.160	.112	.128	.083
	Negative	-.104	-.062	-.085	-.065
Kolmogorov-Smirnov Z		1.355	.950	1.086	.707
Asymp. Sig. (2-tailed)		.051	.328	.189	.699

a. Test distribution is Normal.

b. Calculated from data.

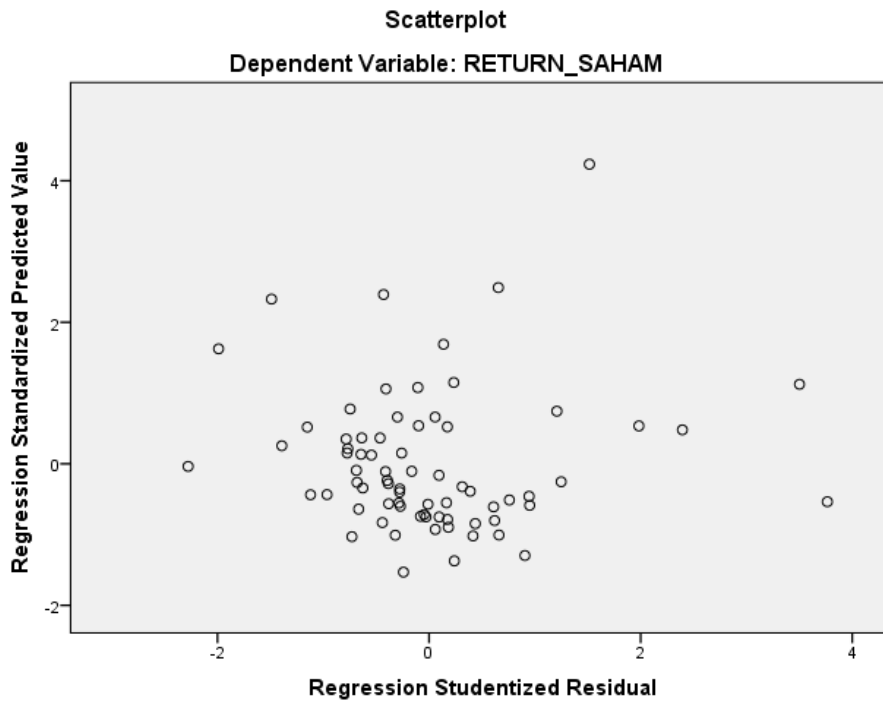
## Uji Multikolinearitas

### Multikolinearitas

Model		
	Tolerance	VIF
(Constant)		
1 LNQR	0.838	1.194
ROA	0.513	1.949
ROE	0.489	2.045

a. Dependent Variable: RETURN\_SAHAM

## Uji Heteroskedastisitas



**Uji Autokorelasi**

**Autokorelasi**

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.445 <sup>a</sup>	.198	.163	.66088	1.837

a. Predictors: (Constant), ROE, LNQR, ROA

b. Dependent Variable: RETURN\_SAHAM

**Uji Hipotesis**

**Uji F**

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

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7.351	3	2.450	5.610	.002 <sup>b</sup>
	Residual	29.699	68	.437		
	Total	37.050	71			

a. Dependent Variable: RETURN\_SAHAM

b. Predictors: (Constant), ROE, LNQR, ROA

**Uji t****Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.357	.154		2.310	.024
	LNQR	.067	.131	.060	.510	.612
	ROA	.056	.015	.554	3.654	.001
	ROE	-.018	.012	-.229	-1.474	.145

a. Dependent Variable: RETURN\_SAHAM

**Koefisien Diterminasi (R<sup>2</sup>)****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	.445 <sup>a</sup>	.198	.163	.66088	1.837

a. Predictors: (Constant), ROE, LNQR, ROA

b. Dependent Variable: RETURN\_SAHAM

**Uji Regresi Linear Berganda****Regresi Linear Berganda**

**Coefficients<sup>a</sup>**

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	.357	.154		2.310	.024
LNQR	.067	.131	.060	.510	.612
ROA	.056	.015	.554	3.654	.001
ROE	-.018	.012	-.229	-1.474	.145

a. Dependent Variable: RETURN\_SAHAM