Tabel Perhitungan Profitabilitas (ROA), Likuiditas (CR), Struktur Modal (DER) dan Return Saham (RS)

Kode Perusahaan	**2011**	**2012**	**2013**	**2014**
ADES				
ROA	0.09	0.2	0.13	0.08
CR	1.71	1.94	1.81	1.54
DER	1.51	0.86	0.67	0.71
RS	-0.31	2.69	-0.53	-0.29
AISA				
ROA	0.05	0.08	0.09	0.07
CR	1.89	1.27	1.75	2.66
DER	0.96	0.9	1.31	1.05
RS	0.02	0.75	0.77	-0.29
CEKA				
ROA	0.16	0.08	0.08	0.04
CR	1.69	1.03	1.64	1.47
DER	1.03	1.22	1.02	1.39
RS	1.64	-0.45	0.05	-0.07
DLTA				
ROA	0.29	0.39	0.41	0.44
CR	6.01	5.26	4.71	4.47
DER	0.22	0.25	0.28	0.3
RS	0.22	1.06	0.11	-0.22
ICBP				
ROA	0.18	0.17	0.14	0.01
CR	2.87	2.76	2.41	2.18
DER	0.42	0.48	0.6	0.66
RS	0.05	1.03	-0.13	0.32
INDF				
ROA	0.12	0.11	0.05	0.07
CR	1.91	2.05	1.67	1.81
DER	0.7	0.74	1.05	1.08
RS	-0.13	0.52	-0.04	-0.04
MLBI				

ROA	0.56	0.53	0.88	0.48
CR	0.99	0.58	0.98	0.51
DER	1.3	2.49	0.8	3.03
RS	0.84	0.95	0.1	-0.91
MYOR				
ROA	0.09	0.12	0.14	0.05
CR	2.22	2.76	2.44	2.09
DER	1.72	1.71	1.49	1.27
RS	0.82	0.5	-0.07	-0.09
PSDN				
ROA	0.09	0.07	0.06	-0.03
CR	1.55	1.61	1.68	1.46
DER	1.04	6.67	0.63	0.64
RS	2.5	0.29	-0.41	-0.43
ROTI				
ROA	0.2	0.17	0.12	0.12
CR	5.12	1.12	1.14	1.37
DER	0.39	0.81	1.32	1.23
RS	0.38	0.97	-0.86	0.05
SKLT				
ROA	0.04	0.05	0.05	0.07
CR	1.7	1.41	1.23	1.48
DER	0.74	0.93	1.16	1.16
RS	0	0.29	-0.03	0.94
STTP				
ROA	0.06	0.07	0.1	0.1
CR	1.03	1	1.14	1.48
DER	0.91	1.16	1.12	1.08
RS	0.63	0.65	1.66	0.06
ULTJ				
ROA	0.07	0.19	0.16	0.13
CR	1.52	2.02	2.47	3.34
DER	0.61	0.44	0.4	0.29
RS	-0.14	1.86	0.25	-0.07

GGRM				
ROA	0.17	0.13	0.12	0.12
CR	2.24	2.17	1.72	1.62
DER	0.59	0.53	0.73	0.75
RS	0.46	-0.17	0.14	-0.12
HMSP				
ROA	0.56	0.51	0.53	0.48
CR	1.75	1.78	1.75	1.53
DER	0.88	0.97	0.94	0.11
RS	0.94	0.56	-0.17	0.05
RMBA				
ROA	0.08	-0.06	-0.14	-0.17
CR	1.12	1.64	1.18	1
DER	1.82	2.6	9.47	-8.34
RS	0	-0.34	-0.17	0.09
DVLA				
ROA	0.18	0.19	0.15	0.09
CR	4.83	4.31	4.24	5.18
DER	0.27	0.28	0.3	0.28
RS	0.15	0.72	-0.07	-0.13
INAF				
ROA	0.05	0.05	-0.4	0.01
CR	1.54	2.1	1.27	1.3
DER	0.83	0.83	1.19	1.11
RS	1.75	0.34	-0.37	0.38
KAEF				
ROA	0.13	0.13	0.11	0.11
CR	2.75	2.8	2.43	2.39
DER	0.43	0.44	0.52	0.64
RS	2.44	0.6	-0.08	0.34
KLBF				
ROA	0.24	0.25	0.23	0.22
CR	5.2	3.41	2.46	3.4
DER	0.27	0.28	0.33	0.27
RS	0.13	-0.65	0.11	0.16

MERK				
ROA	0.26	0.26	0.28	0.29
CR	7.52	3.41	4.91	4.59
DER	0.18	0.28	0.36	0.29
RS	0.48	-0.65	-0.93	-0.29
PYFA				
ROA	0.06	0.06	0.05	0.02
CR	2.54	2.41	1.54	1.63
DER	0.43	0.55	0.86	0.79
RS	0.41	-0.01	-0.29	-0.11
SCPI				
ROA	-0.09	-0.03	-0.01	-0.05
CR	3.78	2.72	2.61	2.45
DER	13.47	24.48	70.83	-31.04
RS	0.5	-0.31	0	0
SQBB				
ROA	0.04	0.46	0.47	0.48
CR	5.69	4.85	4.97	4.37
DER	0.2	0.22	0.21	0.25
RS	0	0	0	0
TSCP				
ROA	0.17	0.18	0.15	0.13
CR	3.08	3.09	2.96	3
DER	0.4	0.38	0.4	0.35
RS	0.48	0.25	-0.15	-0.3
MBTO				
ROA	0.1	0.1	0.04	0.01
CR	4.08	3.71	3.99	3.95
DER	0.35	0.4	0.36	0.37
RS	-0.24	-0.08	-0.3	-0.47
MRAT				
ROA	0.09	0.09	-0.02	0.02
CR	6.27	6.02	6.05	3.61
DER	0.18	0.18	0.16	0.3

RS	0.14	-0.11	-0.21	-0.42
TCID				
ROA	0.17	0.16	0.12	0.16
CR	11.74	7.73	3.57	1.8
DER	0.11	0.15	0.24	0.44
RS	0.09	0.57	0.07	0.37
UNVR				
ROA	0.53	0.54	0.56	0.54
CR	0.69	0.67	0.7	0.71
DER	1.85	2.02	1.99	2.11
RSR	0.3	0.32	0.11	0.46
KDSI				
ROA	0.05	0.08	0.06	0.06
CR	1.36	1.59	1.44	1.37
DER	1.1	0.81	1.42	1.4
RS	0.36	0.77	0.35	-0.03
KICI				
ROA	0.01	0.03	0.1	0.07
CR	7.26	4.8	5.77	7.9
DER	0.36	0.43	0.33	0.23
RS	0.25	0.16	0.03	-0.08
LMPI				
ROA	0.01	0.01	-0.02	0
CR	1.48	1.24	1.19	1.24
DER	0.68	0.99	1.07	1.03
RS	0.15	0.07	-0.29	-0.33

Tabel Data Zscore yang dioutlier

Tahun	Kode Perusahaan	ZROA	ZCR	ZDER	ZRS
2011	DLTA	0.79626	1.76851	-0.162	-0.0735
	MLBI	2.36249	-0.9343	-0.0146	0.26939
	HMSP	2.36249	-0.5251	-0.0719	0.3247
	MERK	0.62223	2.58151	-0.1674	0.0703
	SCPI	-1.4081	0.56786	1.64578	0.08136
	SQBB	-0.654	1.59622	-0.1647	-0.1952
	MRAT	-0.3639	1.9085	-0.1674	-0.1177
	TCID	0.10016	4.85361	-0.177	-0.1454
	UNVR	2.18847	-1.0958	0.0604	-0.0293
	KICI	-0.828	2.44153	-0.1429	-0.0569
2012	MLBI	2.18847	-1.1551	0.14772	0.33023
	PSDN	-0.4799	-0.6005	0.71802	-0.0348
	ROTI	0.10016	-0.8643	-0.0815	0.34129
	HMSP	2.07245	-0.509	-0.0597	0.11454
	MERK	0.62223	0.22327	-0.1415	10.5727
	SCPI	-1.06	-0.0029	3.14792	-0.3666
	SQBB	1.78241	1.14396	-0.162	-0.1952
	MRAT	-0.3639	1.7739	-0.1674	-0.256
	TCID	0.04215	2.69458	-0.1715	0.12007
	UNVR	2.24648	-1.1066	0.0836	-0.0182
2013	DLTA	1.49236	1.06858	-0.1538	-0.1343
	MLBI	4.21877	-0.9397	-0.0829	-0.1399
	ROTI	-0.1899	-0.8536	-0.0119	-0.6708
	HMSP	2.18847	-0.5251	-0.0638	-0.2892
	RMBA	-1.6981	-0.832	1.10004	-0.2339
	MERK	0.73825	1.17626	-0.1429	-0.7095
	SCPI	-0.944	-0.0621	9.47168	-0.1952
	SQBB	1.84041	1.20856	-0.1634	-0.1952
	TSPC	-0.0159	0.12636	-0.1374	-0.2781
	MRAT	-1.002	1.79005	-0.1702	-0.3113
	UNVR	2.36249	-1.0905	0.07951	-0.1343
	KICI	-0.3059	1.63929	-0.147	-0.1786

2014	DLTA	1.66639	0.93936	-0.1511	-0.3168
	MLBI	1.89842	-1.1928	0.2214	-0.7427
	HMSP	1.89842	-0.6436	-0.177	-0.1675
	RMBA	-1.8721	-0.9289	-1.3299	-0.1454
	SCPI	-1.176	-0.1482	-4.4269	-0.1952
	SQBB	1.89842	0.88552	-0.1579	-0.1952
	UNVR	2.24648	-1.0851	0.09588	0.05924
	KICI	-0.4799	2.78611	-0.1606	-0.2394

TabelHasilStatistikDeskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROA	128	-.17	.88	.1527	.17239
CR	128	.51	11.74	2.7253	1.85732
DER	128	-31.04	70.83	1.4073	7.32951
RS	128	-.99	19.47	.3529	1.80817
Valid N (listwise)	128				

TabelPengujianNormalitas

One-Sample Kolmogorov-Smirnov Test

		ROA	CR	DER	RS
N		128	128	128	128
Normal Parameters[a,b]	Mean	.1527	2.7253	1.4073	.3529
	Std. Deviation	.17239	1.85732	7.32951	1.80817
Most Extreme Differences	Absolute	.195	.164	.414	.288
	Positive	.195	.164	.399	.288
	Negative	-.110	-.127	-.414	-.285
Kolmogorov-Smirnov Z		2.206	1.856	4.685	3.262
Asymp. Sig. (2-tailed)		.000	.002	.000	.000

a. Test distribution is Normal.

b. Calculated from data.

TabelPengujianNormalitas Data setelahTransformasidan Outlier

One-Sample Kolmogorov-Smirnov Test

		LN_ROA	LN_CR	LN_DER	LN_RS
N		88	88	88	88
Normal Parameters[a,b]	Mean	.0928	.7497	.5532	.1049
	Std. Deviation	.06642	.44356	.23204	.46241
Most Extreme Differences	Absolute	.079	.115	.121	.087
	Positive	.079	.115	.121	.087
	Negative	-.072	-.057	-.073	-.052
Kolmogorov-Smirnov Z		.740	1.079	1.138	.821
Asymp. Sig. (2-tailed)		.644	.195	.150	.511

a. Test distribution is Normal.

b. Calculated from data.

TabelHasilUji Durbin Watson Model I

Model Summary[b]

Model	Durbin-Watson
1	2.058

a. Predictors: (Constant), LN_CR, LN_ROA

b. Dependent Variable: LN_DER

TabelHasilUji Durbin Watson Model II

Model Summary[b]

Model	Durbin-Watson
1	1.681

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

b. Dependent Variable: LN_RS

TabelHasilUjiMultikolinieritasModel I

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			Correlations			Collinearity Statistics	
		B	Std. Error	Beta	T	Sig.	Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	.859	.034		25.170	.000					
	LN_ROA	-.603	.302	-.173	-1.998	.049	-.523	-.212	-.144	.697	1.434
	LN_CR	-.334	.045	-.638	-7.381	.000	-.733	-.625	-.533	.697	1.434

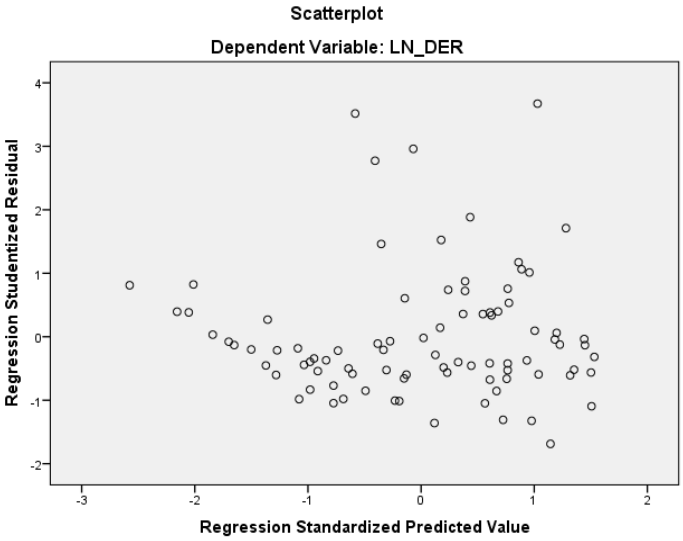
a. Dependent Variable: LN_DER

TabelHasilUjiMultikolinieritas Model II

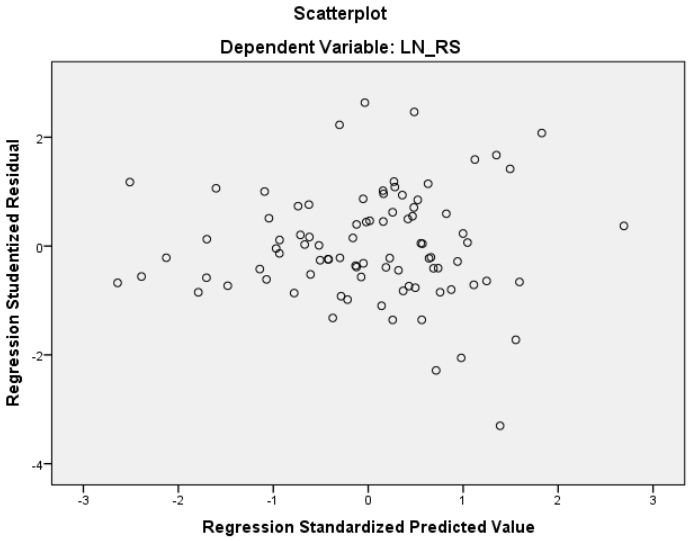
Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Correlations			Collinearity Statistics	
		B	Std. Error	Beta			Zero-order	Partial	Part	Tolerance	VIF
1	(Constant)	-.108	.277		-.390	.697					
	LN_ROA	3.188	.862	.458	3.699	.000	.280	.374	.374	.666	1.501
	LN_CR	-.246	.162	-.235	-1.519	.132	-.051	-.164	-.154	.425	2.353
	LN_DER	.183	.303	.092	.604	.547	.025	.066	.061	.442	2.260

a. Dependent Variable: LN_RS



Grafik Scatterplot Model I



Grafik Scatterplot Model II

TabelUjiRegresi Linier Berganda Model I

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	.859	.034		25.170	.000
	LN_ROA	-.603	.302	-.173	-1.998	.049
	LN_CR	-.334	.045	-.638	-7.381	.000

a. Dependent Variable: LN_DER

TabelUjiRegresi Linier Berganda Model II

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.108	.277		-.390	.697
	LN_ROA	3.188	.862	.458	3.699	.000
	LN_CR	-.246	.162	-.235	-1.519	.132
	LN_DER	.183	.303	.092	.604	.547

a. Dependent Variable: LN_RS

TabelHasilUji F Model I

ANOVA[a]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	2.612	2	1.306	53.563	.000[b]
	Residual	2.072	85	.024		
	Total	4.684	87			

a. Dependent Variable: LN_DER

b. Predictors: (Constant), LN_CR, LN_ROA

Sumber : Data diolah

TabelHasilUji F Model II

ANOVA[a]

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	2.652	3	.884	4.656	.005[b]
	Residual	15.951	84	.190		
	Total	18.603	87			

a. Dependent Variable: LN_RS

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

TabelUji T Model I

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.859	.034		25.170	.000
	LN_ROA	-.603	.302	-.173	-1.998	.049
	LN_CR	-.334	.045	-.638	-7.381	.000

a. Dependent Variable: LN_DER

TabelHasilUji T Model II

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	T	Sig.
1	(Constant)	-.108	.277		-.390	.697
	LN_ROA	3.188	.862	.458	3.699	.000
	LN_CR	-.246	.162	-.235	-1.519	.132
	LN_DER	.183	.303	.092	.604	.547

a. Dependent Variable: LN_RS

TabelHasillKoefisienDeterminasi Model I

Model summary[b]

Model	R	R Square	Adjusted R Square
1	.747[a]	.558	.547

a. Predictors: (Constant), LN_CR, LN_ROA

b. Dependent Variable: LN_DER

TabelHasilKoefisienDeterminasi Model II

Model Summary[b]

Model	R	R Square	Adjusted R Square
1	.378[a]	.143	.112

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

b. Dependent Variable: LN_RS

TabelPerhitunganPengaruhLangsungdanTidakLangsung

Variabel	PengaruhKausal	
	Langsung	TidakLangsung
X1 ke Y	-0,173	-
X2 ke Y	-0,638	-
X1 ke Z	0,458	-
		(-0,173 x 0,092) = -0,016
X2 ke Z	-0,235	-
		(-0,638 x 0,092) = -0,057
Y terhadap Z	0,092	-