

LAMPIRAN I
DAFTAR SAMPEL PENELITIAN

NO	Kode	Nama Perusahaan	Tanggal IPO
1	ADRO	Adaro Energy Tbk	16/07/2008
2	ARII	Atlas Resources Tbk	08/11/2011
3	BYAN	Bayan Resources Tbk	12/08/2008
4	DEWA	Darma Henwa Tbk	26/09/2007
5	DOID	Delta Dunia Makmur Tbk	15/06/2001
6	GEMS	Golden Energy Mines Tbk	17/11/2011
7	HRUM	Harum energy Tbk	06/10/2010
8	ITMG	Indo Tambangraya Megah Tbk	18/12/2007
9	KKGI	Respurces Alam Indonesia Tbk	01/07/1991
10	MYOH	Samindo Resources Tbk	27/07/2000
11	PKPK	Perdana Karya Perkasa Tbk	11/07/2007
12	PTBA	Tambang Batubara Bukit Asam (Persero) Tbk	23/12/2002
13	PTRO	Petrosea Tbk	21/05/1990
14	SMMT	golden Eagle Energy Tbk	29/02/2000

LAMPIRAN II
DATA SAMPEL PENELITIAN

TAHUN	KODE	DAR	DER	ROA	ROE
2010	BYAN	0,649	1,848	0,466	0,694
	ARII	0,593	1,724	0,346	0,505
	PKPK	0,560	1,456	0,268	0,378
	ADRO	0,543	1,186	0,170	0,370
	GEMS	0,489	0,956	0,140	0,336
	PTRO	0,458	0,845	0,134	0,296
	KKGI	0,421	0,727	0,091	0,226
	ITMG	0,338	0,511	0,069	0,170
	HRUM	0,267	0,364	0,064	0,106
	PTBA	0,262	0,354	0,050	0,016
2011	PKPK	0,595	1,470	0,520	0,520
	PTRO	0,578	1,369	0,302	0,302
	ADRO	0,568	1,317	0,290	0,290
	BYAN	0,549	1,218	0,229	0,229
	MYOH	0,422	0,731	0,227	0,227
	KKGI	0,328	0,493	0,093	0,128
	ITMG	0,315	0,488	0,057	0,093
	PTBA	0,290	0,460	0,048	0,078
	HRUM	0,234	0,306	0,030	0,048
	SMMT	0,147	0,172	0,029	0,030
	GEMS	0,145	0,169	0,028	0,028
2012	MYOH	0,790	1,828	0,163	0,246

	PTRO	0,646	1,770	0,159	0,235
	PKPK	0,559	1,268	0,155	0,228
	ADRO	0,552	1,234	0,104	0,222
	PTBA	0,332	0,497	0,096	0,127
	ITMG	0,328	0,488	0,058	0,091
	KKGI	0,294	0,416	0,044	0,088
	HRUM	0,206	0,259	0,034	0,074
	GEMS	0,157	0,186	0,034	0,072
	SMMT	0,071	0,077	0,031	0,042
2013	DOID	0,937	1,480	0,154	1,177
	MYOH	0,569	1,321	0,126	0,224
	ADRO	0,526	1,108	0,090	0,215
	DEWA	0,393	0,647	0,080	0,111
	PTBA	0,353	0,545	0,060	0,090
	ITMG	0,323	0,477	0,050	0,062
	KKGI	0,309	0,446	0,034	0,060
	GEMS	0,214	0,273	0,029	0,046
	HRUM	0,180	0,220	0,018	0,040
2014	PTRO	0,588	1,426	0,138	0,235
	MYOH	0,506	1,024	0,122	0,079
	ADRO	0,492	0,968	0,057	0,070
	PTBA	0,415	0,708	0,048	0,060
	ITMG	0,313	0,455	0,040	0,046
	KKGI	0,275	0,379	0,024	0,027

LAMPIRAN III

HASIL SPSS TABEL

1. STATISTIK DESKRIPTIF

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
DAR	46	,07	,94	,4148	,18258
DER	46	,08	1,85	,8198	,51761
ROA	46	,02	,52	,1215	,11495
ROE	46	,02	1,18	,1972	,20915
Valid N (listwise)	46				

2. NORMALITAS DATA

One-Sample Kolmogorov-Smirnov Test

		DAR	DER	ROA	ROE
N		46	46	46	46
Normal Parameters ^{a,b}	Mean	,4148	,8198	,1215	,1972
	Std. Deviation	,18258	,51761	,11495	,20915
Most Extreme Differences	Absolute	,117	,182	,189	,198
	Positive	,117	,182	,183	,183
	Negative	-,084	-,089	-,189	-,198
Kolmogorov-Smirnov Z		,793	1,233	1,279	1,346
Asymp. Sig. (2-tailed)		,556	,096	,076	,043

a. Test distribution is Normal.

b. Calculated from data.

NORMALITAS DATA SETELAH TRANSFORMASI

One-Sample Kolmogorov-Smirnov Test

		DAR	DER	ROA	LNROE
N		46	46	46	46
Normal Parameters ^{a,b}	Mean	,4148	,8198	,1215	-2,0477
	Std. Deviation	,18258	,51761	,11495	,93594
Most Extreme Differences	Absolute	,117	,182	,189	,133
	Positive	,117	,182	,183	,106
	Negative	-,084	-,089	-,189	-,133
Kolmogorov-Smirnov Z		,793	1,233	1,279	,905
Asymp. Sig. (2-tailed)		,556	,096	,076	,386

a. Test distribution is Normal.

b. Calculated from data.

3. UJI ASUMSI KLASIK

UJI MULTIKOLINEARITAS ROA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,187	,048		3,915	,000		
DAR	,018	,257	,029	,071	,944	,120	8,359
DER	-,089	,091	-,402	-,982	,331	,120	8,359

a. Dependent Variable: ROA

UJI MULTIKOLINEARITAS ROE

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-2,701	,387		-6,982	,000		
DAR	5,560	2,084	1,085	2,668	,011	,120	8,359
DER	-2,016	,735	-1,115	-2,743	,009	,120	8,359

a. Dependent Variable: LNROE

UJI AUTOKORELASI ROA

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.375 ^a	,140	,100	,10903	1,572

a. Predictors: (Constant), DER, DAR

b. Dependent Variable: ROA

	K=2	
N	DI	Du
46	1.4368	1.6176

UJI AUTOKORELASI ROE

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.387 ^a	,150	,111	,88266	1,586

a. Predictors: (Constant), DER, DAR

b. Dependent Variable: LNROE

	K=2	
N	Dl	Du
46	1.4368	1.6176

4. ANALISIS REGRESI BERGANDA

ANALISIS REGRESI BERGANDA ROA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,187	,048		3,915	,000		
DAR	,018	,257	,029	,071	,944	,120	8,359
DER	-,089	,091	-,402	-,982	,331	,120	8,359

a. Dependent Variable: ROA

ANALISIS REGRESI BERGANDA ROE

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-2,701	,387		-6,982	,000		
DAR	5,560	2,084	1,085	2,668	,011	,120	8,359
DER	-2,016	,735	-1,115	-2,743	,009	,120	8,359

a. Dependent Variable: LNROE

5. Uji HIPOTESIS

UJI F ROA

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	,083	2	,042	3,511	.039 ^b
Residual	,511	43	,012		
Total	,595	45			

a. Dependent Variable: ROA

b. Predictors: (Constant), DER, DAR

UJI F ROE

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	5,919	2	2,959	3,799	.030 ^b
Residual	33,501	43	,779		
Total	39,420	45			

a. Dependent Variable: LNROE

b. Predictors: (Constant), DER, DAR

UJI T ROA

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	,187	,048		3,915	,000		
DAR	,018	,257	,029	,071	,944	,120	8,359
DER	-,089	,091	-,402	-,982	,331	,120	8,359

a. Dependent Variable: ROA

UJI T ROE

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	-2,701	,387		-6,982	,000		
DAR	5,560	2,084	1,085	2,668	,011	,120	8,359
DER	-2,016	,735	-1,115	-2,743	,009	,120	8,359

a. Dependent Variable: LNROE

KOEFSIEN DETERMINASI ROA

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.375 ^a	,140	,100	,10903	1,572

a. Predictors: (Constant), DER, DAR

b. Dependent Variable: ROA

KOEFSIEN DETERMINASI ROE

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.387 ^a	,150	,111	,88266	1,586

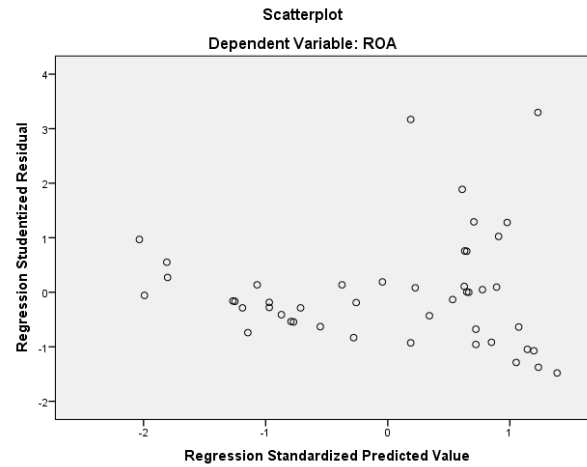
a. Predictors: (Constant), DER, DAR

b. Dependent Variable: LNROE

LAMPIRAN IV

HASIL SPSS GAMBAR

1. UJI HETEROSKEDATISITAS ROA



2. UJI HETEROSKEDATISITAS ROE

