

**Hasil Olahan Tahun 2015**

| <b>No</b> | <b>Kode</b> | <b>ROA</b> | <b>CR</b> | <b>DER</b> | <b>CSR</b> | <b>RS</b> |
|-----------|-------------|------------|-----------|------------|------------|-----------|
| 1         | ADRO        | 0.04       | 2.4       | 0.8        | 0.12       | (0.1657)  |
| 2         | ARII        | 0.022      | 0.29      | 3.28       | 0.075      | (0.0284)  |
| 3         | BYAN        | (0.087)    | 1.88      | 2.65       | 0.17       | (0.0275)  |
| 4         | DEWA        | 0.014      | 1.25      | 0.66       | 0.16       | 0.01      |
| 5         | GEMS        | 0.05       | 2.79      | 0.49       | 0.17       | (0.4313)  |
| 6         | HRUM        | 0.032      | 6.9       | 0.1        | 0.2        | (0.2426)  |
| 7         | ITMG        | 0.134      | 3.42      | 0.41       | 0.1        | (0.3809)  |
| 8         | KKGI        | 0.0576     | 2.21      | 0.28       | 0.24       | (0.3015)  |
| 9         | MYOH        | 0.153      | 2.3       | 0.5        | 0.2        | (0.0303)  |
| 10        | PTRO        | (0.023)    | 1.55      | 0.99       | 0.13       | (0.2318)  |
| 11        | SMMT        | 0.08       | 0.76      | 0.79       | 0.17       | (0.1657)  |
| 12        | TOBA        | 0.1        | 1.4       | 0.8        | 0.12       | (0.285)   |

### Hasil Olahan Tahun 2014

| No | Kode | ROA     | CR   | DER  | CSR   | RS       |
|----|------|---------|------|------|-------|----------|
| 1  | ADRO | 0.029   | 1.6  | 0.9  | 0.13  | (0.2616) |
| 2  | ARII | 0.0267  | 0.33 | 1.2  | 0.075 | (0.3568) |
| 3  | BYAN | (0.063) | 0.62 | 1.8  | 0.15  | 0.0214   |
| 4  | DEWA | 0.038   | 1.4  | 0.18 | 0.13  | 0.01     |
| 5  | GEMS | 0.0342  | 2.21 | 0.16 | 0.15  | 0.1437   |
| 6  | HRUM | 0.1     | 3.6  | 0.1  | 0.17  | (0.4936) |
| 7  | ITMG | 0.15    | 1.56 | 1.10 | 0.075 | (0.5053) |
| 8  | KKGI | 0.128   | 1.69 | 0.13 | 0.21  | (0.4553) |
| 9  | MYOH | 0.138   | 1.9  | 1.3  | 0.18  | (0.1465) |
| 10 | PTRO | 0.47    | 1.64 | 1.9  | 0.13  | (0.4981) |
| 11 | SMMT | (0.01)  | 1.21 | 1.6  | 0.15  | 0.1804   |
| 12 | TOBA | 0.1     | 1.2  | 1.1  | 0.17  | 0.01     |

**Hasil Olahan Tahun 2013**

| <b>No</b> | <b>Kode</b> | <b>ROA</b> | <b>CR</b> | <b>DER</b> | <b>CSR</b> | <b>RS</b> |
|-----------|-------------|------------|-----------|------------|------------|-----------|
| 1         | ADRO        | 0.034      | 1.77      | 1.1        | 0.11       | (0.0356)  |
| 2         | ARII        | 0.0076     | 0.27      | 0.16       | 0.08       | 0.8378    |
| 3         | BYAN        | (0.035)    | 1.009     | 1.4        | 0.12       | (0.0123)  |
| 4         | DEWA        | (0.14)     | 1.28      | 0.12       | 0.11       | 0.01      |
| 5         | GEMS        | 0.00647    | 1.83      | 0.17       | 0.08       | (0.3625)  |
| 6         | HRUM        | 0.085      | 3.5       | 1.7        | 0.13       | (0.4313)  |
| 7         | ITMG        | 0.15       | 1.62      | 0.15       | 0.075      | (0.2994)  |
| 8         | KKGI        | 0.2369     | 1.74      | 0.14       | 0.17       | (0.1738)  |
| 9         | MYOH        | 0.112      | 1.7       | 0.19       | 0.12       | (0.1714)  |
| 10        | PTRO        | 0.054      | 1.55      | 1.5        | 0.13       | (0.2005)  |
| 11        | SMMT        | 0.04       | 4.71      | 1.11       | 0.1        | 0.4225    |
| 12        | TOBA        | 0.1        | 0.9       | 1.4        | 0.12       | (0.056)   |

**Tabel 4.1 Statistik Deskriptif**

|                    | N  | Minimum | Maximum | Mean   | Std. Deviation |
|--------------------|----|---------|---------|--------|----------------|
| ROA                | 36 | -,14    | ,47     | ,0815  | ,12074         |
| CR                 | 36 | ,27     | 4,71    | 1,6666 | ,93541         |
| DER                | 36 | ,10     | 3,28    | ,8989  | ,76089         |
| CSR                | 36 | ,08     | ,24     | ,1367  | ,04178         |
| RS                 | 36 | -,51    | ,84     | -,1307 | ,27651         |
| Valid N (listwise) | 36 |         |         |        |                |

**4.2. Hasil Uji Normalitas I****One-Sample Kolmogorov-Smirnov Test**

|                                  |                | ROA    | CR     | DER    | CSR    | RS     |
|----------------------------------|----------------|--------|--------|--------|--------|--------|
| N                                |                | 36     | 36     | 36     | 36     | 36     |
| Normal Parameters <sup>a,b</sup> | Mean           | ,0815  | 1,6666 | ,8989  | ,1367  | -,1307 |
|                                  | Std. Deviation | ,12074 | ,93541 | ,76089 | ,04178 | ,27651 |
| Most Extreme Differences         | Absolute       | ,202   | ,235   | ,147   | ,147   | ,152   |
|                                  | Positive       | ,202   | ,235   | ,130   | ,147   | ,152   |
|                                  | Negative       | -,113  | -,114  | -,147  | -,093  | -,088  |
| Kolmogorov-Smirnov Z             |                | 1,211  | 1,409  | ,881   | ,880   | ,914   |
| Asymp. Sig. (2-tailed)           |                | ,107   | ,038   | ,419   | ,420   | ,374   |

a. Test distribution is Normal.

b. Calculated from data.

### 4.3 Hasil Uji Normalitas II

One-Sample Kolmogorov-Smirnov Test

|                                  |                | ROA    | LN_CR  | DER    | CSR    | RS     |
|----------------------------------|----------------|--------|--------|--------|--------|--------|
| N                                |                | 30     | 30     | 30     | 30     | 30     |
| Normal Parameters <sup>a,b</sup> | Mean           | ,0660  | ,4293  | ,7650  | ,1378  | -,1726 |
|                                  | Std. Deviation | ,07659 | ,47234 | ,59681 | ,03752 | ,20451 |
| Most Extreme Differences         | Absolute       | ,138   | ,167   | ,166   | ,116   | ,116   |
|                                  | Positive       | ,110   | ,160   | ,166   | ,116   | ,083   |
|                                  | Negative       | -,138  | -,167  | -,133  | -,104  | -,116  |
| Kolmogorov-Smirnov Z             |                | ,755   | ,916   | ,907   | ,635   | ,634   |
| Asymp. Sig. (2-tailed)           |                | ,618   | ,372   | ,383   | ,814   | ,817   |

a. Test distribution is Normal.

b. Calculated from data.

Tabel 4.4 Uji Multikolinieritas I

Coefficients<sup>a</sup>

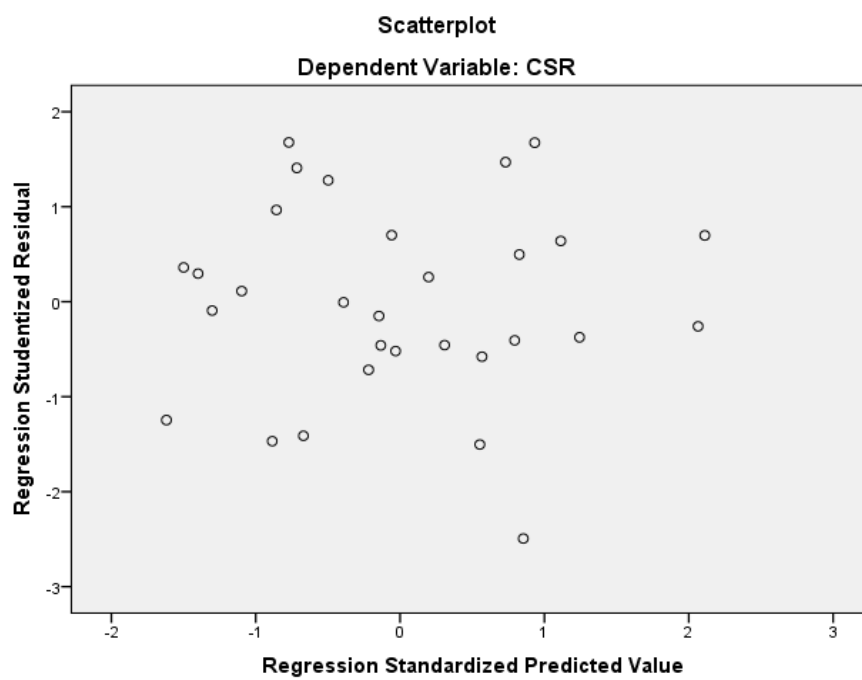
| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|--------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|              | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant) | ,141                        | ,012       |                           | 11,733 | ,000 |                         |       |
| ROA          | ,027                        | ,088       | ,056                      | ,309   | ,760 | ,871                    | 1,149 |
| LN_CR        | ,029                        | ,014       | ,371                      | 2,060  | ,050 | ,869                    | 1,151 |
| DER          | -,022                       | ,011       | -,358                     | -2,129 | ,043 | ,997                    | 1,003 |

a. Dependent Variable: CSR

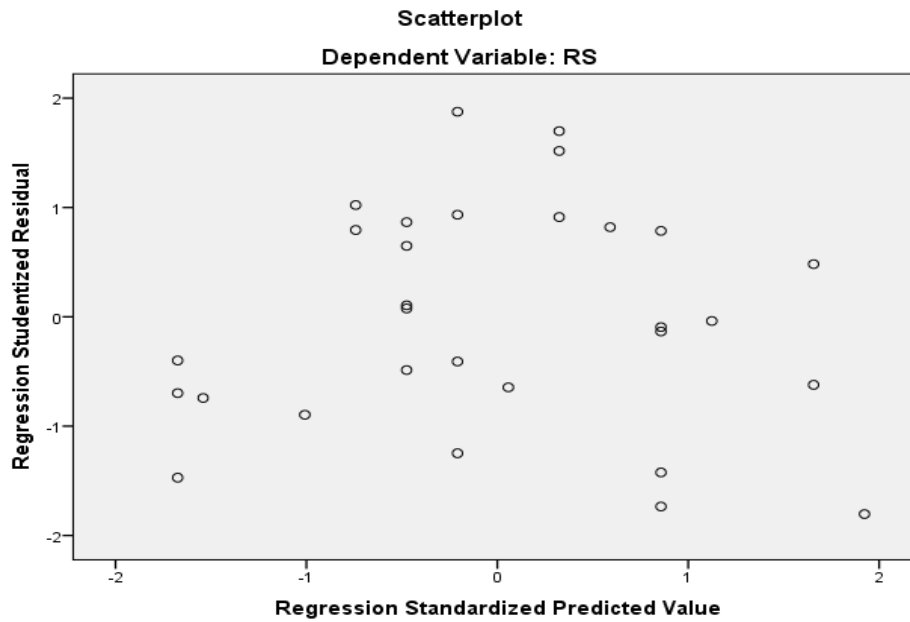
Tabel 4.5 Uji Multikolinieritas II

| Coefficients <sup>a</sup> |                             |            |                           |        |      |                         |       |
|---------------------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| Model                     | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|                           | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant)              | -.283                       | ,145       |                           | -1,944 | ,062 |                         |       |
| CSR                       | ,798                        | 1,019      | ,146                      | ,783   | ,440 | 1,000                   | 1,000 |

a. Dependent Variable:RS



Gambar 4.1 Uji Heteroskedastisitas I



**Gambar II Uji Heteroskedastisitas II**

**Tabel 4.7 Uji Autokorelasi I**

Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .517 <sup>a</sup> | .268     | .183              | .03392                     | 2,243         |

a. Predictor: (Constant) DER, ROA, LN\_CR

b. Dependent Variable: CSR

**Tabel 4.8 Uji Autokorelasi II**

Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .146 <sup>a</sup> | .021     | -,014             | .20589                     | 1,325         |

a. Predictor : (Constant) CSR

b. Dependent Variable : RS

**Tabel 4.9 Uji Linier Berganda**

Coefficients<sup>a</sup>

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|--------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|              | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant) | ,141                        | ,012       |                           | 11,733 | ,000 |                         |       |
| ROA          | ,027                        | ,088       | ,056                      | ,309   | ,760 | ,871                    | 1,149 |
| LN_CR        | ,029                        | ,014       | ,371                      | 2,060  | ,050 | ,869                    | 1,151 |
| DER          | -,022                       | ,011       | -,358                     | -2,129 | ,043 | ,997                    | 1,003 |

a. Dependent Variable: CSR

**Tabel 4.10 Regresi Linier Sederhana**

Coefficients<sup>a</sup>

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|--------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|              | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant) | -,283                       | ,145       |                           | -1,944 | ,062 |                         |       |
| CSR          | ,798                        | 1,019      | ,146                      | ,783   | ,440 | 1,000                   | 1,000 |

a. Dependent Variable:RS

**4.11 Uji Statistik F**

ANOVA<sup>a</sup>

| Model        | Sum of Squares | df | Mean Square | F     | Sig.              |
|--------------|----------------|----|-------------|-------|-------------------|
| 1 Regression | ,011           | 3  | ,004        | 3,167 | ,041 <sup>b</sup> |
| Residual     | ,030           | 26 | ,001        |       |                   |
| Total        | ,041           | 29 |             |       |                   |

a. Dependent Variable: CSR

b. Predictors: (Constant), DER, ROA, LN\_CR



**Tabel 4.12 Uji Parsial (Uji t) I**

| Coefficients <sup>a</sup> |                             |            |                           |        |      |                         |       |
|---------------------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| Model                     | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|                           | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant)              | ,141                        | ,012       |                           | 11,733 | ,000 |                         |       |
| ROA                       | ,027                        | ,088       | ,056                      | ,309   | ,760 | ,871                    | 1,149 |
| LN_CR                     | ,029                        | ,014       | ,371                      | 2,060  | ,050 | ,869                    | 1,151 |
| DER                       | -,022                       | ,011       | -,358                     | -2,129 | ,043 | ,997                    | 1,003 |

a. Dependent Variable: CSR

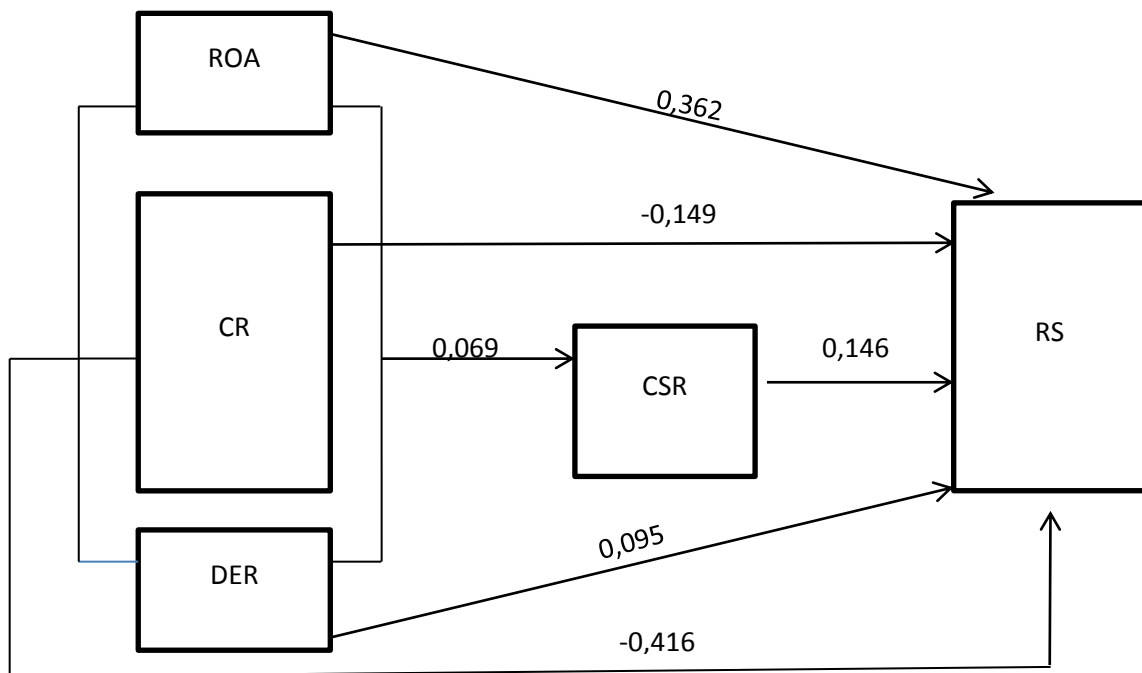
**Tabel 4.13 Uji Parsial II**

| Coefficients <sup>a</sup> |                             |            |                           |        |      |                         |       |
|---------------------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| Model                     | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|                           | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant)              | -,283                       | ,145       |                           | -1,944 | ,062 |                         |       |
| CSR                       | ,798                        | 1,019      | ,146                      | ,783   | ,440 | 1,000                   | 1,000 |

a. Dependent Variable:RS

**Tabel 4.14 Hasil Pengaruh ROA, CR, DER, CSR Dan RS**

| Variabel  | Sig   |
|---|-------|
| Profitabilitas, Likuiditas, leverage, CSR terhadap Return Saham | 0,42  |
| Profitabilitas, likuiditas, leverage terhadap CSR               | 0,41  |
| CSR terhadap Return Saham                                       | 0,440 |



**Gambar 4.3 Pengaruh Profitabilitas, Likuiditas, *Leverage* Terhadap CSR dan *Retun Saham***

**Tabel 4.15 Uji Koefisien Determinasi I**

Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .517 <sup>a</sup> | ,268     | ,183              | ,03392                     | 2,243         |

a. Predictor: (Constant) DER, ROA, LN\_CR

b. Dependent Variable: CSR

**Tabel 4.16 Uji Koefisie Determinasi II**Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | .146 <sup>a</sup> | .021     | -,014             | ,20589                     | 1,325         |

a. Predictor : (Constant) CSR

b. Dependent Variable : RS

## Hasil Uji F ROA, LN\_CR, DER Terhadap RS

ANOVA<sup>a</sup>

| Model        | Sum of Squares | df | Mean Square | F     | Sig.              |
|--------------|----------------|----|-------------|-------|-------------------|
| 1 Regression | ,239           | 3  | ,080        | 2,122 | .122 <sup>b</sup> |
| Residual     | ,974           | 26 | ,037        |       |                   |
| Total        | 1,213          | 29 |             |       |                   |

a. Dependent Variable: RS

b. Predictors: (Constant), DER, ROA, LN\_CR

## Hasil Uji Parsial (Uji t) ROA, LN\_CR, DER Terhadap RS

Coefficients<sup>a</sup>

| Model        | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. | Collinearity Statistics |       |
|--------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
|              | B                           | Std. Error | Beta                      |        |      | Tolerance               | VIF   |
| 1 (Constant) | -,106                       | ,068       |                           | -1,549 | ,133 |                         |       |
| ROA          | -,966                       | ,503       | -,362                     | -1,919 | ,066 | ,871                    | 1,149 |
| LN_CR        | -,065                       | ,082       | -,149                     | -,791  | ,436 | ,869                    | 1,151 |
| DER          | ,033                        | ,060       | ,095                      | ,539   | ,595 | ,997                    | 1,003 |

a. Dependent Variable: RS