

LAMPIRAN

LAMPIRAN 1

Data klasifikasi nilai PBV,SIZE,ROE, dan DPR sebelum di Outlier

Tahun	PBV	SIZE	ROE	DPR
2011	1.96	13.45	26.48	115.89
	6.16	11.94	19.31	34.22
	1.3	13.19	15.48	38.0
	7.49	14.2	19.9	46.24
	4.22	13.54	15.27	106.96
	0.78	12.43	10.2	22.22
	3.75	17.25	20.19	50.31
	2.13	9.87	18.15	100.71
	1.93	14.4	13.71	26.77
	0.27	15.93	23.37	44.3
	0.41	15.26	19.25	31.75
	0.75	13.94	13.72	48.85
	8.71	9.19	11.31	108.79
	2012	13.79	13.52	35.68
8.94		12.09	19.04	45.19
1.31		13.29	13.99	47.17
5.58		14.39	15.03	55.82
4.47		14.0	12.39	98.62
0.99		12.62	13.58	16.67
4.07		17.55	15.29	47.94
9.73		10.17	13.68	68.8
2.86		14.55	14.27	16.76
0.59		16.06	24.08	51.35
0.4		15.35	18.94	53.57
0.83		14.05	13.71	49.46
2.04		9.34	12.19	94.01
2013		15.63	13.68	40.19
	4.75	12.27	17.47	48.69
	10.94	13.56	9.26	64.91
	4.25	14.39	17.69	35.45
	4.02	14.41	19.01	118.71
	1.47	12.62	17.29	17.65

	2.75	17.74	14.9	35.56
	9.32	10.22	16.35	53.06
	2.02	14.72	13.27	14.1
	0.57	16.24	23.24	46.34
	0.37	15.5	16.65	53.19
	0.78	14.2	12.99	46.48
	2.21	9.45	13.15	94.72
2014	14.76	13.81	37.94	68.01
	3.59	12.43	17.65	41.85
	1.34	13.66	12.98	31.62
	1.69	14.62	19.67	51.72
	3.91	14.58	20.18	81.08
	2.1	12.73	27.59	16.0
	3.66	17.88	16.31	28.47
	7.35	10.25	14.2	105.38
	4.75	14.92	14.98	20.87
	0.56	16.34	21.74	38.64
	10.32	15.54	14.35	58.14
	0.83	14.44	14.04	44.62
	4.91	9.57	12.48	91.11
2015	0.28	13.85	22.6	111.52
	1.68	12.49	17.84	43.11
	0.89	13.73	8.6	65.09
	0.69	14.56	14.83	58.47
	24.5	14.81	22.19	103.77
	2.24	12.84	35.39	16.67
	2.78	17.97	16.98	23.92
	3.66	10.54	12.34	120.16
	2.59	14.99	13.58	18.67
	0.44	16.43	18.81	44.19
	0.27	15.65	12.2	55.17
	0.79	14.55	8.42	57.91
	8.85	9.66	12.12	98.96

LAMPIRAN 2

Data Klasifikasi nilai PBV,SIZE,ROE dan DPR sesudah di Outlier

PBV	SIZE	ROE	DPR
1.96	13.45	26.48	115.89
6.16	11.94	19.31	34.22
1.3	13.19	15.48	38.0
7.49	14.2	19.9	46.24
4.22	13.54	15.27	106.96
0.78	12.43	10.2	22.22
3.75	17.25	20.19	50.31
2.13	9.87	18.15	100.71
1.93	14.4	13.71	26.77
0.27	15.93	23.37	44.3
0.41	15.26	19.25	31.75
0.75	13.94	13.72	48.85
8.71	9.19	11.31	108.79
8.94	12.09	19.04	45.19
1.31	13.29	13.99	47.17
5.58	14.39	15.03	55.82
4.47	14.0	12.39	98.62
0.99	12.62	13.58	16.67
4.07	17.55	15.29	47.94
9.73	10.17	13.68	68.8
2.86	14.55	14.27	16.76
0.59	16.06	24.08	51.35
0.4	15.35	18.94	53.57
0.83	14.05	13.71	49.46
2.04	9.34	12.19	94.01
4.75	12.27	17.47	48.69
4.25	14.39	17.69	35.45
4.02	14.41	19.01	118.71
1.47	12.62	17.29	17.65
2.75	17.74	14.9	35.56
9.32	10.22	16.35	53.06
2.02	14.72	13.27	14.1

0.57	16.24	23.24	46.34
0.37	15.5	16.65	53.19
0.78	14.2	12.99	46.48
2.21	9.45	13.15	94.72
3.59	12.43	17.65	41.85
1.34	13.66	12.98	31.62
1.69	14.62	19.67	51.72
3.91	14.58	20.18	81.08
2.1	12.73	27.59	16.0
3.66	17.88	16.31	28.47
7.35	10.25	14.2	105.38
4.75	14.92	14.98	20.87
0.56	16.34	21.74	38.64
0.83	14.44	14.04	44.62
4.91	9.57	12.48	91.11
0.28	13.85	22.6	111.52
1.68	12.49	17.84	43.11
0.89	13.73	8.6	65.09
0.69	14.56	14.83	58.47
2.24	12.84	35.39	16.67
2.78	17.97	16.98	23.92
3.66	10.54	12.34	120.16
2.59	14.99	13.58	18.67
0.44	16.43	18.81	44.19
0.27	15.65	12.2	55.17
0.79	14.55	8.42	57.91
8.85	9.66	12.12	98.96

LAMPIRAN 3

Tabel 3.1 Daftar Perusahaan yang termasuk daftar sampel Perusahaan

No	Kode	Emiten
1	DLTA	PT. Delta Djakarta Tbk
2	ICBP	PT. Indofood CBP Sukses Makmur Tbk
3	INDF	PT. Indofood Sukses Makmur Tbk
4	MLBI	PT. Multi Bintang Indonesia Tbk
5	ROTI	PT. Nippon Indosari Corporindo Tbk
6	SKLT	PT. Sekar Laut Tbk
7	GGRM	PT. Gudang Garam Tbk
8	HMSP	PT. Handjaya Mandala Sampoerna Tbk
9	KAEF	PT. Kimia Farma Tbk
10	KLBF	PT. Kalbe Farma Tbk
11	TSPC	PT. Tempo Scan Pasific Tbk
12	TCID	PT. Mandom Indonesia Tbk
13	UNVR	PT. Unilever Indonesia Tbk

LAMPIRAN 4

Tabel 4.1 Hasil Uji Statistik Deskriptif

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
PBV	65	.27	9.32	2.8457	2.42678
SIZE	65	9.828.000	63.505.413	5.903.332.740	13.602.655.826
ROE	65	8.42	40.19	17.5335	6.53400
DPR	65	14.10	120.16	56.9017	29.91458
Valid N (listwise)	65				

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Tabel 4.2 Hasil kolmogrov Smirnov sebelum di LN

One-Sample Kolmogorov-Smirnov Test					
		PBV	SIZE	ROE	DPR
N		65	65	65	65
Normal Parameters ^a	Mean	4.3688	13.7448	17.5335	56.9017
	Std. Deviation	5.26014	2.19296	6.53400	2.9914601
Most Extreme Differences	Absolute	.228	.108	.158	.156
	Positive	.228	.083	.158	.156
	Negative	-.218	-.108	-.127	-.093
Kolmogorov-Smirnov Z		1.840	.871	1.270	1.258
Asymp. Sig. (2-tailed)		.002	.434	.079	.084

a. Test distribution is Normal.

Tabel 3.2 Hasil Kolmogrov Smirnov sesudah di LN

		SIZE	ROE	DPR	LN_PBV
N		59	59	59	59
Normal Parameters ^a	Mean	13.7898	16.4732	52.9822	.5829
	Std. Deviation	2.26242	4.82840	2.7701201	.99351
Most Extreme Differences	Absolute	.094	.124	.167	.097
	Positive	.094	.124	.167	.086
	Negative	-.086	-.099	-.102	-.097
Kolmogorov-Smirnov Z		.720	.951	1.285	.745
Asymp. Sig. (2-tailed)		.678	.326	.074	.636

a. Test distribution is Normal.

b. Calculated from data.

LAMPIRAN 6

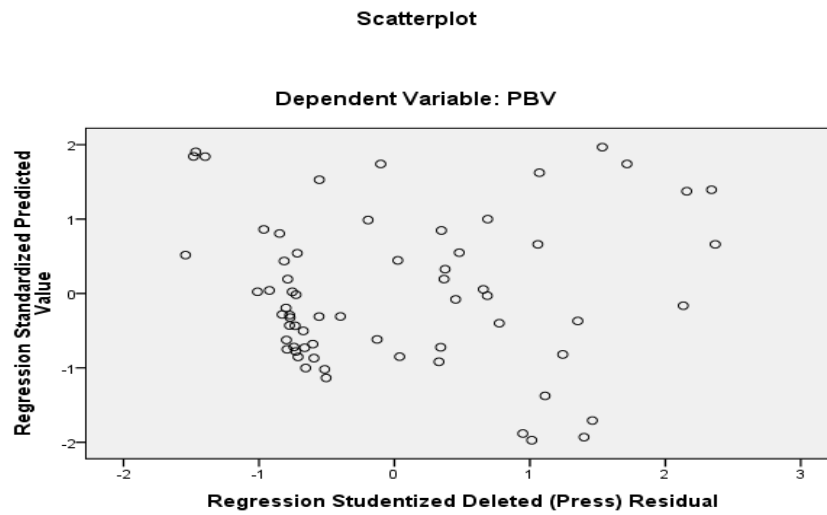
Tabel 4.4 Uji Multikolonieritas

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
SIZE	.771	1.296
ROE	.954	1.048
DPR	.787	1.271

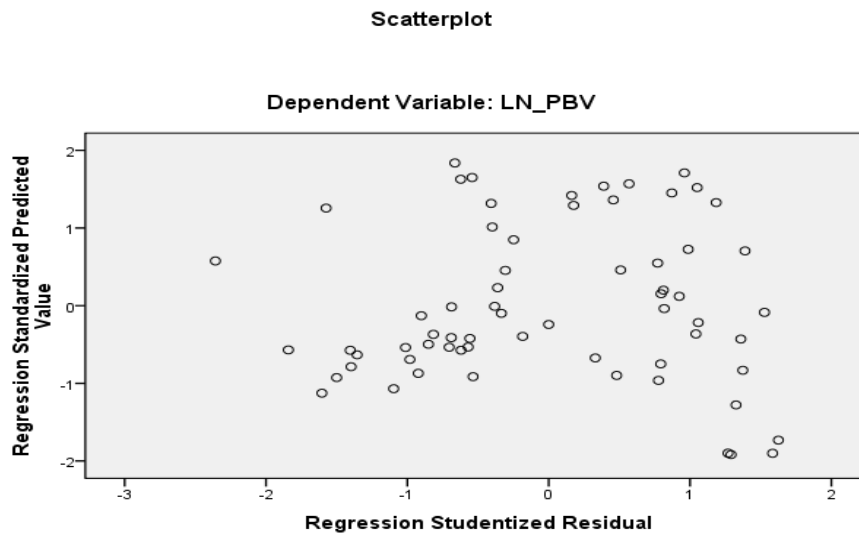
a. Dependent Variable: LN_PBV

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Gambar 4.1 Hasil Uji Heteroskedasitas sebelum di LN



Gambar 4.2 Hasil Uji Heteroskedasitas setelah di LN



LAMPIRAN 8

Tabel 4.5 Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin - Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.386 ^a	.149	.103	.94101	.149	3.217	3	55	.030	1.835

a. Predictors: (Constant), SIZE, ROE, DPR

b. Dependent Variable: LN_PBV

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Tabel 4.6 Uji Simultan (Uji F)

ANOVA^b

Model	Sum of Squares	Df	Mean Square	F	Sig.
1 Regression	8.547	3	2.849	3.217	.030 ^a
Residual	48.703	55	.886		
Total	57.250	58			

a. Predictors: (Constant), DPR, ROE, SIZE

b. Dependent Variable: LN_PBV

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Tabel 4.7 Uji Parsial (Uji T)

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	2.169	1.054		2.058	.044
SIZE	-.150	.062	-.342	-2.415	.019
ROE	.018	.026	.089	.699	.488
DPR	.003	.005	.096	.687	.495

a. Dependent Variable: LN_PBV

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Tabel 4.8 Regresi Linier Berganda

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1 (Constant)	2.169	1.054		2.058	.044		
SIZE	-.150	.062	-.342	-2.415	.019	.771	1.296
ROE	.018	.026	.089	.699	.488	.954	1.048
DPR	.003	.005	.096	.687	.495	.787	1.271

a. Dependent Variable: LN_PBV

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Tabel 4.9 Uji Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.386 ^a	.149	.103	.94101

a. Predictors: (Constant), DPR, ROE, SIZE

b. Dependent Variable: LN_PBV