



LAMPIRAN



Daftar Sample Perusahaan

NO	Nama Perusahaan	Kode
1	TIGA PILAR SEJAHTERA FOOD TBK	AISA
2	TRI BANYAN TIRTA TBK	ALTO
3	CAHAYA KALBAR TBK	CEKA
4	DELTA DJAKARTA TBK	DLTA
5	INDOFOOD CBP SUKSES MAKMUR TBK	ICBP
6	INDOFOOD SUKSES MAKMUR TBK	INDF
7	MULTI BINTANG INDONESIA TBK	MLBI
8	MAYORA INDAH TBK	MYOR
9	NIPPON INDOSARI CORPORINDO TBK	ROTI
10	SEKAR BUMI TBK	SKBM
11	SEKAR LAUT TBK	SKLT
12	SIANTAR TOP TBK	STTP
13	ULTRAJAYA MILK INDUSTRY AND TRADING COMPANY TBK	ULTJ

PERHITUNGAN PRICE TO BOOK VALUE (PBV)

NO	Nama Perusahaan	Kode	2012	2013	2014	2015	2016
1	TIGA PILAR SEJAHTERA FOOD TBK	AISA	1,72	0,13	0,07	0,04	0,58
2	TRI BANYAN TIRTA TBK	ALTO	0,96	2,18	1,42	1,41	0,25
3	CAHAYA KALBAR TBK	CEKA	0,89	1,37	0,81	0,68	2,89
4	DELTA DJAKARTA TBK	DLTA	9,37	12,78	5,84	0,69	0,65
5	INDOFOOD CBP SUKSES MAKMUR TBK	ICBP	2,16	4,40	2,82	2,72	1,19
6	INDOFOOD SUKSES MAKMUR TBK	INDF	1,89	1,53	1,40	1,45	0,81
7	MULTI BINTANG INDONESIA TBK	MLBI	65,47	24,11	36,24	29,55	1,43
8	MAYORA INDAH TBK	MYOR	7,51	6,43	5,60	6,07	1,42
9	NIPPON INDOSARI CORPORINDO TBK	ROTI	11,92	9,19	6,06	6,18	0,86
10	SEKAR BUMI TBK	SKBM	3,53	5,17	1,62	1,50	1,50
11	SEKAR LAUT TBK	SKLT	95,59	1,01	3,36	1,64	1,47
12	SIANTAR TOP TBK	STTP	3,43	5,66	4,86	4,82	1,13
13	ULTRAJAYA MILK INDUSTRY AND TRADING COMPANY TBK	ULTJ	7,58	5,68	5,00	4,32	1,11

PERITUNGAN DEBT TO EQUITY RATIO(DER)

NO	Nama Perusahaan	Kode	2012	2013	2014	2015	2016
1	TIGA PILAR SEJAHTERA FOOD TBK	AISA	0,90	1,13	1,06	1,28	1,18
2	TRI BANYAN TIRTA TBK	ALTO	0,72	1,77	1,33	1,33	1,42
3	CAHAYA KALBAR TBK	CEKA	1,22	1,02	1,39	1,32	0,61
4	DELTA DJAKARTA TBK	DLTA	0,25	0,28	0,31	0,22	0,18
5	INDOFOOD CBP SUKSES MAKMUR TBK	ICBP	0,49	0,60	0,66	0,62	0,56
6	INDOFOOD SUKSES MAKMUR TBK	INDF	0,74	1,04	1,08	1,13	0,87
7	MULTI BINTANG INDONESIA TBK	MLBI	2,49	0,80	3,03	1,74	1,77
8	MAYORA INDAH TBK	MYOR	1,71	1,49	1,53	1,18	1,06
9	NIPPON INDOSARI CORPORINDO TBK	ROTI	0,81	1,32	1,23	1,28	1,02
10	SEKAR BUMI TBK	SKBM	1,26	1,47	1,04	1,22	1,72
11	SEKAR LAUT TBK	SKLT	0,93	1,16	1,16	1,48	0,92
12	SIANTAR TOP TBK	STTP	1,16	1,12	1,08	0,90	1,00
13	ULTRAJAYA MILK INDUSTRY AND TRADING COMPANY TBK	ULTJ	0,44	0,40	0,29	0,27	0,21

PERITUNGAN NET PROFIT MARGIN (NPM)

NO	Nama Perusahaan	Kode	2012	2013	2014	2015	2016
1	TIGA PILAR SEJAHTERA FOOD TBK	AISA	9,23	8,55	7,36	6,22	8,24
2	TRI BANYAN TIRTA TBK	ALTO	6,29	2,48	(3,05)	(8,07)	9,46
3	CAHAYA KALBAR TBK	CEKA	5,19	2,57	1,11	3,06	6,07
4	DELTA DJAKARTA TBK	DLTA	12,41	31,20	32,76	27,45	32,84
5	INDOFOOD CBP SUKSES MAKMUR TBK	ICBP	10,58	8,91	8,43	9,21	10,54
6	INDOFOOD SUKSES MAKMUR TBK	INDF	9,55	5,92	8,09	5,79	7,89
7	MULTI BINTANG INDONESIA TBK	MLBI	28,93	32,88	26,60	18,43	30,10
8	MAYORA INDAH TBK	MYOR	7,08	8,81	2,89	8,44	7,57
9	NIPPON INDOSARI CORPORINDO TBK	ROTI	12,52	10,50	10,03	12,44	11,09
10	SEKAR BUMI TBK	SKBM	1,69	4,49	6,02	2,95	1,50
11	SEKAR LAUT TBK	SKLT	1,98	2,02	2,42	2,69	2,48
12	SIANTAR TOP TBK	STTP	5,81	6,75	5,69	7,30	6,62
13	ULTRAJAYA MILK INDUSTRY AND TRADING COMPANY TBK	ULTJ	12,58	9,40	7,23	11,91	15,15

PERITUNGAN FIRM SIZE (LN)

NO	Nama Perusahaan	Kode	2012	2013	2014	2015	2016
1	TIGA PILAR SEJAHTERA FOOD TBK	AISA	15,17	15,43	15,81	16,02	16,04
2	TRI BANYAN TIRTA TBK	ALTO	12,69	14,22	14,03	13,98	27,78
3	CAHAYA KALBAR TBK	CEKA	13,84	13,88	14,07	14,21	27,99
4	DELTA DJAKARTA TBK	DLTA	13,52	13,67	13,81	13,85	20,90
5	INDOFOOD CBP SUKSES MAKMUR TBK	ICBP	16,69	16,87	17,03	17,09	17,18
6	INDOFOOD SUKSES MAKMUR TBK	INDF	17,90	18,17	18,27	18,34	18,22
7	MULTI BINTANG INDONESIA TBK	MLBI	13,96	14,39	14,62	14,56	14,64
8	MAYORA INDAH TBK	MYOR	15,93	16,09	16,15	16,24	30,19
9	NIPPON INDOSARI CORPORINDO TBK	ROTI	14,00	14,42	14,58	14,58	28,70
10	SEKAR BUMI TBK	SKBM	12,57	13,12	13,38	13,55	27,63
11	SEKAR LAUT TBK	SKLT	12,43	12,62	12,71	12,84	27,07
12	SIANTAR TOP TBK	STTP	14,04	14,20	14,35	14,47	28,48
13	ULTRAJAYA MILK INDUSTRY AND TRADING COMPANY TBK	ULTJ	14,70	14,85	14,89	15,08	29,08

PERITUNGAN TOTAL ASSET TURNOVER (TATO)

NO	Nama Perusahaan	Kode	2012	2013	2014	2015	2016
1	TIGA PILAR SEJAHTERA FOOD TBK	AISA	71,04	80,80	69,72	66,34	70,73
2	TRI BANYAN TIRTA TBK	ALTO	71,98	5,80	2,62	25,57	25,45
3	CAHAYA KALBAR TBK	CEKA	109,32	236,71	288,27	234,60	288,61
4	DELTA DJAKARTA TBK	DLTA	230,75	100,00	88,64	67,37	64,70
5	INDOFOOD CBP SUKSES MAKMUR TBK	ICBP	121,52	118,00	120,52	119,50	119,25
6	INDOFOOD SUKSES MAKMUR TBK	INDF	84,38	73,93	74,00	69,76	81,23
7	MULTI BINTANG INDONESIA TBK	MLBI	136,02	199,87	133,95	128,34	143,44
8	MAYORA INDAH TBK	MYOR	126,60	123,77	137,68	124,92	142,00
9	NIPPON INDOSARI CORPORINDO TBK	ROTI	98,83	82,60	87,74	101,48	86,38
10	SEKAR BUMI TBK	SKBM	260,83	260,55	227,97	178,19	149,86
11	SEKAR LAUT TBK	SKLT	160,85	187,77	205,51	197,58	146,74
12	SIANTAR TOP TBK	STTP	102,71	115,30	127,66	132,54	112,53
13	ULTRAJAYA MILK INDUSTRY AND TRADING COMPANY TBK	ULTJ	116,07	123,07	134,27	124,12	110,54

Hasil Uji Analisis Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
nilaiperusahaan	65	.04	95.59	6.8172	14.94559
Leverage	65	.18	3.03	1.0523	.52588
Profitabilitas	65	-8.07	32.88	9.7118	8.85213
ukuranperusahaan	65	24974646 7756.00	91831526000 000.00	103055726744 74.3700	213483678220 31.50400
rasioaktivitas	65	2.62	288.61	126.2983	63.52293
Valid N (listwise)	65				

Tabel 4.3 Hasil Uji Kolmogorov – Smirnov Test(N=65)

One-Sample Kolmogorov-Smirnov Test

		nilaiperusahaan	leverage	profitabilitas	ukuranperusahaan	Rasioaktivitas
N		65	65	65	65	65
Normal Parameters ^{a,b}	Mean	6.8172	1.0523	9.7118	10305572674 74.3700	126.2983
	Std. Deviation	14.94559	.52588	8.85213	21348367822 31.50400	63.52293
Most Extreme Differences	Absolute	.341	.099	.219	.321	.152
	Positive	.341	.099	.219	.321	.152
	Negative	-.325	-.076	-.135	-.319	-.105
Test Statistic		.341	.099	.219	.321	.152
Asymp. Sig. (2-tailed)		.000 ^c	.190 ^c	.000 ^c	.000 ^c	.001 ^c

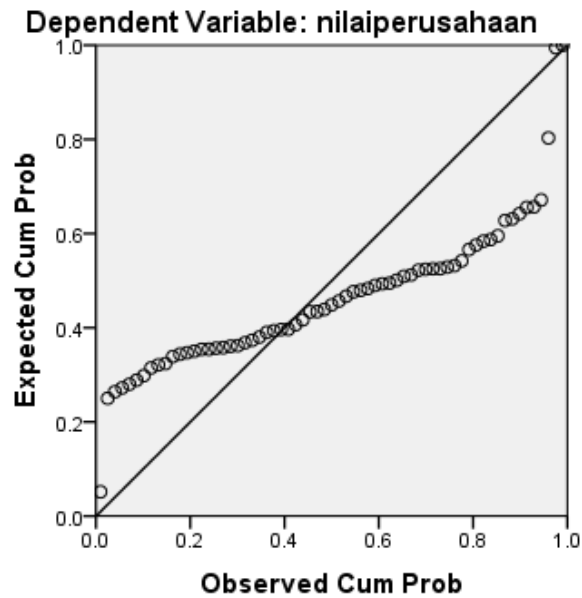
a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Uji Normalitas Data *Probability Plot*(N=65)

Normal P-P Plot of Regression Standardized Residual



Hasil Deteksi Outlier

Casewise Diagnostics^a

Case Number	Std. Residual	PBV	Predicted Value	Residual
11	6.585	95.59	5.0186	90.56718

a. Dependent Variable: PBV

Casewise Diagnostics^a

Case Number	Std. Residual	PBV	Predicted Value	Residual
7	4.798	65.47	32.6952	32.77870
58	-3.656	1.43	26.4099	-24.97552

a. Dependent Variable: PBV

Casewise Diagnostics^a

Case Number	Std. Residual	PBV	Predicted Value	Residual
44	3.348	29.55	15.7059	13.84506

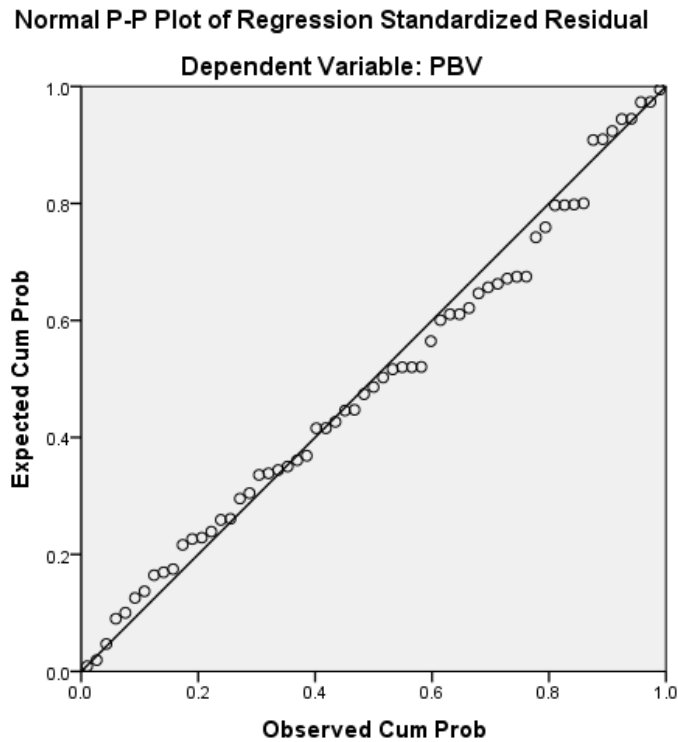
a. Dependent Variable: PBV

Hasil Uji Kolmogorov – Smirnov Test(N=61)

		PBV	DER	NPM	FS	TATO
N		61	61	61	61	61
Normal Parameters ^{a,b}	Mean	4.1154	1.0079	9.0465	16.8229	125.2586
	Std. Deviation	5.75062	.49165	8.23336	4.82862	65.39664
Most Extreme Differences	Absolute	.239	.103	.219	.241	.167
	Positive	.213	.093	.219	.241	.167
	Negative	-.239	-.103	-.135	-.189	-.112
Test Statistic		.239	.103	.219	.241	.167
Asymp. Sig. (2-tailed)		.000 ^c	.173 ^c	.000 ^c	.000 ^c	.000 ^c

- a. Test distribution is Normal.
- b. Calculated from data.
- c. Lilliefors Significance Correction.

Hasil Uji Normalitas Probability Plot(N=61)



Hasil Uji Normalitas Data (Unstandardized Residual)

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		61
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	3.56343399
Most Extreme Differences	Absolute	.090
	Positive	.090
	Negative	-.047
Test Statistic		.090
Asymp. Sig. (2-tailed)		.200 ^{c,d}

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

Hasil Uji Multikolinearitas

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	DER	.864	1.158
	NPM	.853	1.172
	FS	.984	1.017
	TATO	.972	1.029

a. Dependent Variable: PBV

Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.744 ^a	.554	.522	3.97614	2.209

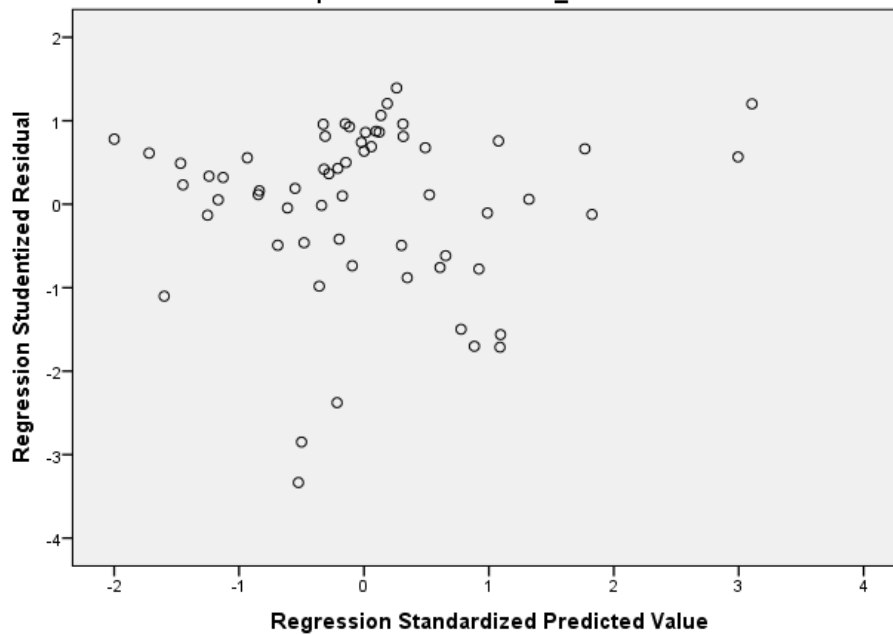
Hasil Autokorelasi menggunakan Durbin Watson

No.	Nama/ Label	Keterangan	Nilai / Jumlah
1	N	Jumlah Sampel	61
2	K	Jumlah Variabel	5
3	DW	Nilai Durbin Watson	2.209
4	(4-dU)	Formula	2.2329
5	dL	Batas bawah Durbin Watson	1.4146
6	dU	Batas atas Durbin Watson	1.7671

Hasil Uji Heteroskedastisitas

Scatterplot

Dependent Variable: LN_PBV



Hasil Uji Regresi Linier Berganda

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	-5.691	2.570		-2.215	.031
	DER	6.374	1.042	.545	6.117	.000
	NPM	.520	.063	.745	8.313	.000
	FS	-.206	.099	-.173	-2.068	.043
	TATO	.017	.007	.194	2.305	.025

Hasil Uji F (Simultan)

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1222.291	4	305.573	22.460	.000 ^b
	Residual	761.884	56	13.605		
	Total	1984.175	60			

a. Dependent Variable: PBV

b. Predictors: (Constant), TATO, DER, FS, NPM

Hasil Pengujian t (Uji Parsial)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-5.691	2.570		-2.215	.031
	DER	6.374	1.042	.545	6.117	.000
	NPM	.520	.063	.745	8.313	.000
	FS	-.206	.099	-.173	-2.068	.043
	TATO	.017	.007	.194	2.305	.025

a. Dependent Variable: PBV

Uji Regresi Determinasi (R^2)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.744 _a	.554	.522	3.97614