# LAMPIRAN 1

**DAFTAR SAMPEL PERUSAHAAN**

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| **No** | **Kode** | **Nama Perusahaan** |
| 1 | AISA | Tiga Pilar Sejahtera Food Tbk. |
| 2 | ALTO | Tri Bayan Tirta Tbk. |
| 3 | CEKA | Wilmar Cahaya Tbk. |
| 4 | DLTA | Delta Djakarta Tbk. |
| 5 | ICBP | Indofood CBP Sukses Makmur Tbk. |
| 6 | INDF | Indofood Sukses Makmur Tbk. |
| 7 | MLBI | Multi Bintang Indonesia Tbk. |
| 8 | MYOR | Mayora Indah Tbk. |
| 9 | PSDN | Prasidha Aneka Niaga Tbk. |
| 10 | ROTI | Nippon Indosari Corpindo Tbk. |
| 11 | SKBM | Sekar Bumi Tbk. |
| 12 | SKLT | Sekar Laut Tbk. |
| 13 | STTP | Siantar Top Tbk. |
| 14 | ULTJ | Ultra Jaya Milk Industri Tbk. |
| 15 | GGRM | Gudang Garam Tbk. |
| 16 | HMSP | HM Sampoerna Tbk. |
| 17 | RMBA | Bentoel International Investama Tbk. |
| 18 | WIIM | Wismilak Inti Makmur Tbk. |
| 19 | DVLA | Darya Varia Laboratoria Tbk. |
| 20 | INAF | Indofarma (Persero) Tbk. |
| 21 | KAEF | Kimia Farma (Persero) Tbk. |
| 22 | KLBF | Kalbe Farma Tbk. |
| 23 | MERK | Merck Tbk. |
| 24 | PYFA | Pyridam Farma Tbk. |
| 25 | SIDO | Sidomulyo Selaras Tbk. |
| 26 | TSPC | Tempo Scan Pacific Tbk. |
| 27 | ADES | Akasha Wira International Tbk. |
| 28 | KINO | PT. Kino Indonesia Tbk. |
| 29 | MBTO | Martina Berto Tbk. |
| 30 | MRAT | Mustika Ratu Tbk. |
| 31 | TCID | Mandom Indonesia Tbk. |
| 32 | CINT | PT. Chitose International Tbk. |
| 33 | KICI | Kedaung Indah Can Tbk. |
| 34 | LMPI | Langgeng Makmur Industri Tbk. |

# LAMPIRAN 2

**DATA SAMPEL PERUSAHAAN**

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| **NO** | **KODE** | **CR** | | | **ROE** | | | **DER** | | | **PBV** | | |
| **2015** | **2016** | **2017** | **2015** | **2016** | **2017** | **2015** | **2016** | **2017** | **2015** | **2016** | **2017** |
| 1 | AISA | 162.29 | 237.56 | 116.25 | 9.42 | 16.87 | -24.87 | 1.28 | 1.17 | 1.56 | 0.98 | 1.58 | 0.35 |
| 2 | ALTO | 158.27 | 75.35 | 107.50 | -4.8 | -5.51 | -14.99 | 1.33 | 1.42 | 1.65 | 1.4 | 0.01 | 1.86 |
| 3 | CEKA | 153.47 | 218.93 | 222.44 | 16.65 | 28.12 | 11.9 | 1.32 | 0.61 | 0.54 | 0.63 | 0 | 0.85 |
| 4 | DLTA | 642.37 | 760.39 | 863.78 | 22.6 | 25.14 | 24.44 | 0.22 | 0.18 | 0.17 | 4.9 | 4.37 | 3.48 |
| 5 | ICBP | 232.6 | 240.68 | 242.83 | 17.84 | 19.63 | 17.43 | 0.62 | 0.56 | 0.56 | 4.79 | 5.61 | 5.11 |
| 6 | INDF | 170.53 | 150.81 | 150.27 | 8.6 | 11.99 | 11 | 1.13 | 0.87 | 0.88 | 1.05 | 1.55 | 1.43 |
| 7 | MLBI | 58.42 | 67.95 | 82.57 | 64.83 | 119.68 | 124.15 | 1.74 | 1.77 | 1.36 | 22.54 | 47.54 | 27.06 |
| 8 | MYOR | 236.6 | 225.02 | 238.6 | 24.07 | 22.16 | 22.18 | 1.18 | 1.06 | 1.03 | 5.25 | 6.38 | 6.71 |
| 9 | PSDN | 121.07 | 105.98 | 115.9 | -13.14 | -13.08 | 10.74 | 0.91 | 1.33 | 1.31 | 0.54 | 0.61 | 1.14 |
| 10 | ROTI | 205.34 | 296.23 | 225.86 | 22.76 | 19.39 | 4.8 | 1.28 | 1.02 | 0.62 | 5.39 | 5.97 | 5.39 |
| 11 | SKBM | 114.51 | 110.72 | 163.53 | 11.67 | 6.12 | 2.53 | 1.22 | 1.72 | 0.59 | 2.57 | 1.65 | 1.23 |
| 12 | SKLT | 119.25 | 131.53 | 126.31 | 13.2 | 6.97 | 7.47 | 1.48 | 0.92 | 1.07 | 1.68 | 1.27 | 2.46 |
| 13 | STTP | 157.89 | 165.45 | 264.09 | 18.41 | 14.91 | 15.6 | 0.9 | 1 | 0.69 | 3.92 | 3.82 | 4.26 |
| 14 | ULTJ | 374.55 | 484.36 | 419.19 | 18.7 | 20.34 | 16.91 | 0.27 | 0.21 | 0.23 | 4.07 | 3.95 | 3.59 |
| 15 | GGRM | 177.04 | 193.79 | 193.55 | 16.98 | 16.87 | 18.38 | 0.67 | 0.59 | 0.58 | 2.78 | 3.27 | 4.04 |
| 16 | HMSP | 656.74 | 523.41 | 527.23 | 32.37 | 37.34 | 37.41 | 0.19 | 0.24 | 0.26 | 13.66 | 14.51 | 16.13 |
| 17 | RMBA | 220.34 | 240.19 | 192.09 | 52.04 | -22.09 | -5.38 | -5.02 | 0.43 | 0.58 | -1.17 | 1.79 | 1.6 |
| 18 | WIIM | 289.38 | 339.42 | 535.59 | 13.89 | 10.72 | 4.15 | 0.42 | 0.37 | 0.25 | 0.96 | 0.96 | 0.62 |
| 19 | DVLA | 352.29 | 285.49 | 266.21 | 11.08 | 14.09 | 14.53 | 0.41 | 0.42 | 0.47 | 1.5 | 1.84 | 1.95 |
| 20 | INAF | 126.15 | 121.08 | 104.22 | 1.11 | -3.02 | -8.79 | 1.59 | 1.4 | 1.91 | 0.88 | 25.8 | 35.74 |
| 21 | KAEF | 193.02 | 171.37 | 154.55 | 13.59 | 11.96 | 12.89 | 0.74 | 1.03 | 1.37 | 2.59 | 6.84 | 5.83 |
| 22 | KLBF | 369.78 | 413.11 | 450.94 | 18.81 | 18.86 | 17.66 | 0.22 | 0.2 | 0.28 | 5.66 | 6.01 | 5.97 |
| 23 | MERK | 365.22 | 421.66 | 308.1 | 30.1 | 26.4 | 23.95 | 0.35 | 0.28 | 0.37 | 6.41 | 7.44 | 6.24 |
| 24 | PYFA | 199.12 | 219.08 | 352.28 | 3.05 | 4.88 | 6.55 | 0.58 | 0.58 | 0.47 | 0.59 | 1.03 | 0.9 |
| 25 | SIDO | 927.65 | 831.82 | 781.22 | 16.84 | 17.42 | 18.43 | 0.08 | 0.08 | 0.09 | 3.18 | 3.05 | 2.99 |
| 26 | TSPC | 253.76 | 265.21 | 252.14 | 12.2 | 11.77 | 10.97 | 0.45 | 0.42 | 0.46 | 1.82 | 1.94 | 1.66 |
| 27 | ADES | 138.6 | 163.51 | 120.15 | 10 | 14.56 | 9.04 | 138.6 | 163.51 | 120.15 | 1.82 | 1.64 | 1.28 |
| 28 | KINO | 161.88 | 153.69 | 165.39 | 14.81 | 9.28 | 5.34 | 0.81 | 0.68 | 0.58 | 3.09 | 2.25 | 1.53 |
| 29 | MBTO | 313.5 | 304.45 | 206.3 | -3.24 | 2 | -5.98 | 0.49 | 0.61 | 0.89 | 0.34 | 0.45 | 0.35 |
| 30 | MRAT | 370.26 | 397.06 | 359.75 | 0.28 | -1.5 | -0.35 | 0.32 | 0.31 | 0.36 | 0.24 | 0.24 | 0.24 |
| 31 | TCID | 499.11 | 525.95 | 491.32 | 31.75 | 9.09 | 9.64 | 0.21 | 0.23 | 0.27 | 1.93 | 1.44 | 1.94 |
| 32 | CINT | 348.08 | 316.04 | 319.00 | 9.36 | 6.32 | 7.76 | 0.21 | 0.22 | 0.25 | 1.07 | 0.99 | 0.98 |
| 33 | KICI | 574.41 | 534.54 | 729.47 | -9.71 | 0.26 | 5.32 | 0.43 | 0.57 | 0.63 | 0.37 | 0.36 | 0.52 |
| 34 | LMPI | 125.96 | 150.56 | 158.75 | 0.99 | 1.7 | -8.28 | 0.98 | 0.99 | 1.22 | 0.28 | 0.34 | 0.41 |

# LAMPIRAN 3

**HASIL OUTPUT SPSS**

**Uji Normalitas**

|  |  |  |
| --- | --- | --- |
| **One-Sample Kolmogorov-Smirnov Test** | | |
|  | | Unstandardized Residual |
| N | | 72 |
| Normal Parametersa,b | Mean | .0000000 |
| Std. Deviation | .20245978 |
| Most Extreme Differences | Absolute | .078 |
| Positive | .078 |
| Negative | -.057 |
| Test Statistic | | .078 |
| Asymp. Sig. (2-tailed) | | .200c,d |
| a. Test distribution is Normal. | | |
| b. Calculated from data. | | |
|  | | |

**Uji Multikoliearnitas**

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
| B | Std. Error | Beta | Tolerance | VIF |
| 1 | (Constant) | -.225 | .309 |  | -.727 | .469 |  |  |
| LOG\_X1 | -.233 | .124 | -.160 | -1.869 | .066 | .557 | 1.797 |
| LOG\_X2 | 1.081 | .082 | .842 | 13.174 | .000 | .996 | 1.004 |
| LOG\_X3 | -.071 | .056 | -.109 | -1.271 | .208 | .555 | 1.801 |
| a. Dependent Variable: LOG\_Y | | | | | | | | |

**Uji Heteroskeddastisitas**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | .270 | .208 |  | 1.298 | .199 |
| LOG\_X1 | -.029 | .084 | -.056 | -.350 | .728 |
| LOG\_X2 | -.048 | .055 | -.105 | -.874 | .385 |
| LOG\_X3 | -.023 | .037 | -.097 | -.603 | .548 |
| a. Dependent Variable: ABS\_RES | | | | | | | |

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1 | .851a | .724 | .711 | .20688 | 1.663 |
| a. Predictors: (Constant), LOG\_X3, LOG\_X2, LOG\_X1 | | | | | |
| b. Dependent Variable: LOG\_Y | | | | | |

**Uji Autokorelasi**

|  |  |
| --- | --- |
| **Runs Test** | |
|  | Unstandardized Residual |
| Test Valuea | -.00637 |
| Cases < Test Value | 36 |
| Cases >= Test Value | 36 |
| Total Cases | 72 |
| Number of Runs | 36 |
| Z | -.237 |
| Asymp. Sig. (2-tailed) | .812 |
| a. Median | |

**Uji Analisi Deskriptif**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Descriptive Statistics** | | | | | |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| CR | 102 | 58.42 | 927.65 | 288.4229 | 189.86587 |
| ROE | 102 | -24.87 | 124.15 | 13.6204 | 20.44201 |
| DER | 102 | -5.02 | 163.51 | 4.7874 | 23.99297 |
| PBV | 102 | -1.17 | 47.54 | 4.2162 | 7.19083 |
| Valid N (listwise) | 102 |  |  |  |  |

**Uji Analisis Regresi Berganda dan Uji T**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Coefficientsa** | | | | | | | |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -.225 | .309 |  | -.727 | .469 |
| LOG\_X1 | -.233 | .124 | -.160 | -1.869 | .066 |
| LOG\_X2 | 1.081 | .082 | .842 | 13.174 | .000 |
| LOG\_X3 | -.071 | .056 | -.109 | -1.271 | .208 |
| a. Dependent Variable: LOG\_Y | | | | | | | |

**Uji F**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **ANOVAa** | | | | | | |
| Model | | Sum of Squares | Df | Mean Square | F | Sig. |
| 1 | Regression | 7.620 | 3 | 2.540 | 59.351 | .000b |
| Residual | 2.910 | 68 | .043 |  |  |
| Total | 10.531 | 71 |  |  |  |
| a. Dependent Variable: LOG\_Y | | | | | | |
| b. Predictors: (Constant), LOG\_X3, LOG\_X2, LOG\_X1 | | | | | | |

**Uji Koefisien Determinasi**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Model Summaryb** | | | | | |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .851a | .724 | .711 | .20688 |
| a. Predictors: (Constant), LOG\_X3, LOG\_X2, LOG\_X1 | | | | | |
| b. Dependent Variable: LOG\_Y | | | | | |