

Lampiran 1

$$PBV = \frac{\text{Harga Per Lembar Saham}}{\text{Nilai Buku Per Lembar Saham}}$$

NO	KODE	TAHUN	ekuitas	jumlah saham yang beredar	BVPS	Harga Saham	PBV
1	ASII	2013	106,188,000,000,000.00	40,483,553,140.00	2622.991	6800	2.592460178
		2014	120,187,000,000,000.00	40,483,553,140.00	2968.786	7425	2.501022424
		2015	126,533,000,000,000.00	40,483,553,140.00	3125.541	6000	1.919667745
		2016	139,906,000,000,000.00	40,483,553,140.00	3455.873	8275	2.394474878
		2017	156,329,000,000,000.00	40,483,553,140.00	3861.543	8300	2.149399606
2	AUTO	2013	9,425,919,000,000.00	4,819,733,000.00	1955.693	3650	1.866345918
		2014	10,142,706,000,000.00	4,819,733,000.00	2104.412	4200	1.995806504

NO	KODE	TAHUN	ekuitas	jumlah saham yang beredar	BVPS	Harga Saham	PBV
		2015	10,143,426,000,000.00	4,819,733,000.00	2104.562	1600	0.760253271
		2016	10,536,558,000,000.00	4,819,733,000.00	2186.129	2050	0.937730581
		2017	10,759,076,000,000.00	4,819,733,000.00	2232.297	2060	0.922816233
3	IMAS	2013	6,639,000,000,000.00	2,765,278,412.00	2400.843	4900	2.040949574
		2014	6,720,000,000,000.00	2,765,278,412.00	2430.135	4000	1.645999055
		2015	6,697,000,000,000.00	2,765,278,412.00	2421.818	2365	0.976539263
		2016	6,709,000,000,000.00	2,765,278,412.00	2426.157	1310	0.539948535
		2017	9,281,000,000,000.00	2,765,278,412.00	3356.262	840	0.250278404
4	SMSM	2013	1,001,310,000,000.00	1,439,668,860.00	695.5141	3450	4.960359496

NO	KODE	TAHUN	ekuitas	jumlah saham yang beredar	BVPS	Harga Saham	PBV
		2014	1,122,120,000,000.00	1,439,668,860.00	779.4292	4750	6.094203013
		2015	1,440,248,000,000.00	1,439,668,860.00	1000.402	4760	4.758085950
		2016	1,580,055,000,000.00	5,758,675,440.00	274.3782	980	3.571712334
		2017	1,828,184,000,000.00	5,758,675,440.00	317.4661	1255	3.953178497
5	TRIS	2013	302,045,542,484.00	1,002,598,000.00	301.2629	400	1.327744143
		2014	308,551,077,438.00	1,043,763,025.00	295.6141	356	1.204272693
		2015	329,208,076,905.00	1,045,446,325.00	314.8972	300	0.952691989
		2016	346,627,180,477.00	1,045,531,525.00	331.532	336	1.013476762
		2017	356,231,586,783.00	1,047,587,802.00	340.0494	308	0.905750795

NO	KODE	TAHUN	ekuitas	jumlah saham yang beredar	BVPS	Harga Saham	PBV
6	BATA	2013	394,361,411.00	13,000,000.00	30.33549	1060	34.94256693
		2014	425,597,596.00	13,000,000.00	32.73828	1105	33.75254028
		2015	547,187,208.00	13,000,000.00	42.09132	900	21.3820788
		2016	557,155,279.00	13,000,000.00	42.8581	790	18.43292236
		2017	579,308,728.00	13,000,000.00	44.56221	570	12.79110713
7	KBLI	2013	886,649,700,731.00	4,007,235,107.00	221.2622	142	0.641772489
		2014	926,637,603,251.00	4,007,235,107.00	231.2411	139	0.601104119
		2015	1,027,361,931,042.00	4,007,235,107.00	256.3768	119	0.464160646
		2016	1,321,345,840,449.00	4,007,235,107.00	329.74	276	0.837023023

NO	KODE	TAHUN	ekuitas	jumlah saham yang beredar	BVPS	Harga Saham	PBV
		2017	1,786,746,385,283.00	4,007,235,107.00	445.8801	426	0.955413801
8	KBLM	2013	269,664,159,813.00	1,120,000,000.00	240.7716	158	0.656223653
		2014	290,287,873,142.00	1,120,000,000.00	259.1856	155	0.598027049
		2015	296,475,380,006.00	1,120,000,000.00	264.7102	132	0.498658607
		2016	320,655,000,000.00	1,120,000,000.00	286.2991	240	0.838284137
		2017	791,429,000,000.00	1,120,000,000.00	706.633	282	0.399075596
		9	SCCO	2013	707,611,129,154.00	205,583,400.00	3441.966
2014	809,954,326,656.00			205,583,400.00	3939.785	3950	1.002592866
2015	922,352,503,822.00			205,583,400.00	4486.513	3725	0.830266261

NO	KODE	TAHUN	ekuitas	jumlah saham yang beredar	BVPS	Harga Saham	PBV
		2016	1,220,420,673,224.00	205,583,400.00	5936.378	7275	1.225494838
		2017	2,728,227,483,994.00	205,583,400.00	13270.66	9000	0.678187802
10	IKBI	2013	741,427,839,936.00	306,000,000.00	2422.967	920	0.379699797
		2014	744,445,090,422.00	306,000,000.00	2432.827	1040	0.427486196
		2015	820,325,303,388.00	306,000,000.00	2680.802	1040	0.387943659
		2016	825,289,025,105.00	306,000,000.00	2697.023	336	0.124581809
		2017	874,204,018,500.00	306,000,000.00	2856.876	314	0.10991027

Lampiran 2

$$\text{PER} = \frac{\text{Harga Per Lembar Saham}}{\text{Laba Per Lembar Saham}}$$

NO	kode	tahun	harga saham (Rp)	laba per lembar saham(EPS) (Rp)	PER
1	ASII	2013	6800	480	14.16666667
		2014	7425	474	15.66455696
		2015	6000	357	16.80672269
		2016	8275	374	22.12566845
		2017	8300	466	17.8111588
2	AUTO	2013	3650	209	17.46411483
		2014	4200	180	23.33333333
		2015	1600	66	24.24242424
		2016	2050	87	23.56321839
		2017	2060	114	18.07017544
3	IMAS	2013	4900	193	25.38860104
		2014	4000	-46	86.95652174
		2015	2365	-17	-
		2016	1310	-105	139.1176471
		2017	840	-40	-
		2017	840	-40	21.00000000
4	SMSM	2013	3450	214	16.12149533
		2014	4750	271	17.52767528
		2015	4760	297	16.02693603
		2016	980	79	12.40506329

NO	kode	tahun	harga saham (Rp)	laba per lembar saham (EPS) (Rp)	PER
		2017	1255	87	14.42528736
5	TRIS	2013	400	32.13	12.44942421
		2014	356	24.1	14.77178423
		2015	300	21.55	13.92111369
		2016	336	25.63	13.10963714
		2017	308	1.42	216.9014085
		6	BATA	2013	1060
2014	1105			54.8	20.16423358
2015	900			99.63	9.033423668
2016	790			32.49	24.3151739
2017	570			41.27	13.81148534
7	KBLI	2013	142	18.35	7.738419619
		2014	139	17.97	7.735114079
		2015	119	28.79	4.133379646
		2016	276	83.43	3.308162531
		2017	426	90.22	4.721791177
8	KBLM	2013	158	7	22.57142857
		2014	155	18	8.611111111
		2015	132	11	12
		2016	240	19	12.63157895
		2017	282	39	7.230769231
9	SCCO	2013	4400	509	8.644400786
		2014	3950	665	5.939849624
		2015	3725	773	4.818887451
		2016	7275	1656	4.393115942
		2017	9000	1310	6.870229008
10	IKBI	2013	920	206.176	4.462207046

NO	kode	tahun	harga saham (Rp)	laba per lembar saham(EPS) (Rp)	PER
		2014	1040	49.512	21.00500889
		2015	1040	96.082	10.82408776
		2016	336	93.583	3.590395692
		2017	314	53.016	5.922740305

Lapiran 3

$$DER = \frac{\text{Total Hutang}}{\text{Total Ekuitas}}$$

NO	KODE	TAHUN	Total Hutang (Rp)	Total Ekuitas (Rp)	DER
1	ASII	2013	107,806,000,000,000.00	106,188,000,000,000.00	1.015237
		2014	115,840,000,000,000.00	120,187,000,000,000.00	0.963831
		2015	118,902,000,000,000.00	126,533,000,000,000.00	0.939692
		2016	121,949,000,000,000.00	139,906,000,000,000.00	0.87165
		2017	139,317,000,000,000.00	156,329,000,000,000.00	0.891178
2	AUTO	2013	3,058,924,000,000.00	9,425,919,000,000.00	0.324523
		2014	4,244,862,000,000.00	10,142,706,000,000.00	0.418514
		2015	4,195,684,000,000.00	10,143,426,000,000.00	0.413636
		2016	4,075,716,000,000.00	10,536,558,000,000.00	0.386817
		2017	4,003,233,000,000.00	10,759,076,000,000.00	0.37208
3	IMAS	2013	15,683,000,000,000.00	6,639,000,000,000.00	2.362253
		2014	16,754,000,000,000.00	6,720,000,000,000.00	2.493155
		2015	18,164,000,000,000.00	6,697,000,000,000.00	2.712259
		2016	18,924,000,000,000.00	6,709,000,000,000.00	2.820689
		2017	22,094,000,000,000.00	9,281,000,000,000.00	2.380562
4	SMSM	2013	716,547,000,000.00	1,001,310,000,000.00	0.71561
		2014	635,514,000,000.00	1,122,120,000,000.00	0.566351

NO	KODE	TAHUN	Total Hutang (Rp)	Total Ekuitas (Rp)	DER
		2015	779,860,000,000.00	1,440,248,000,000.00	0.541476
		2016	674,685,000,000.00	1,580,055,000,000.00	0.427001
		2017	615,157,000,000.00	1,828,184,000,000.00	0.336485
5	TRIS	2013	173,336,060,248.00	302,045,542,484.00	0.573874
		2014	213,369,013,290.00	308,551,077,438.00	0.691519
		2015	245,138,356,170.00	329,208,076,905.00	0.74463
		2016	293,073,984,034.00	346,627,180,477.00	0.845502
		2017	188,736,733,204.00	356,231,586,783.00	0.529815
6	BATA	2013	286,323,649.00	394,361,411.00	0.726044
		2014	349,293,491.00	425,597,596.00	0.820713
		2015	248,070,766.00	547,187,208.00	0.453356
		2016	247,587,638.00	557,155,279.00	0.444378
		2017	276,382,503.00	579,308,728.00	0.47709
7	KBLI	2013	483,519,000,000.00	886,649,700,731.00	0.545333
		2014	414,243,000,000.00	926,637,603,251.00	0.447039
		2015	524,438,000,000.00	1,027,361,931,042.00	0.510471
		2016	550,076,575,595.00	1,321,345,840,449.00	0.4163
		2017	1,083,473,884,881.00	1,786,746,385,283.00	0.606395
8	KBLM	2013	384,632,097,122.00	269,664,159,813.00	1.426337
		2014	356,961,782,297.00	290,287,873,142.00	1.229682
		2015	357,910,337,055.00	296,475,380,006.00	1.207218
		2016	318,436,000,000.00	320,655,000,000.00	0.99308
		2017	443,770,000,000.00	791,429,000,000.00	0.56072
9	SCCO	2013	1,054,421,170,969.00	707,611,129,154.00	1.490114
		2014	846,052,863,354.00	809,954,326,656.00	1.044569
		2015	850,791,824,810.00	922,352,503,822.00	0.922415
		2016	1,229,514,818,362.00	1,220,420,673,224.00	1.007452
		2017	1,286,017,105,712.00	2,728,227,483,994.00	0.471375

NO	KODE	TAHUN	Total Hutang (Rp)	Total Ekuitas (Rp)	DER
10	IKBI	2013	224,777,465,536.00	741,427,839,936.00	0.303168
		2014	147,595,049,196.00	744,445,090,422.00	0.198262
		2015	223,868,150,088.00	820,325,303,388.00	0.272902
		2016	191,268,157,329.00	825,289,025,105.00	0.231759
		2017	210,055,011,696.00	874,204,018,500.00	0.240281

Lampiran 4

$$\text{DPR} = \frac{\text{Deviden Per Shares}}{\text{Earning Per Shares}}$$

NO	KODE	TAHUN	Deviden yang dibagikan	Jumlah Saham yang Beredar	Deviden per Lembar Saham (Rp)	Laba Per Lembar Saham (Rp)	DPR
1	ASII	2013	8,659,000,000,000.00	40,483,553,140.00	213.89	480	0.445603
		2014	8,739,000,000,000.00	40,483,553,140.00	215.87	474	0.455412
		2015	8,739,000,000,000.00	40,483,553,140.00	215.87	357	0.604665
		2016	6,797,000,000,000.00	40,483,553,140.00	167.90	374	0.448918
		2017	6,798,000,000,000.00	40,483,553,140.00	167.92	466	0.360343
2	AUTO	2013	525,351,000,000.00	4,819,733,000.00	109.00	209	0.521531
		2014	412,087,000,000.00	4,819,733,000.00	85.50	180	0.475000
		2015	278,899,000,000.00	4,819,733,000.00	57.87	66	0.876759
		2016	125,313,000,000.00	4,819,733,000.00	26.00	87	0.298850

NO	KODE	TAHUN	Deviden yang dibagikan	Jumlah Saham yang Beredar	Deviden per Lembar Saham (Rp)	Laba Per Lembar Saham (Rp)	DPR
		2017	187,899,000,000.00	4,819,733,000.00	38.99	114	0.341977
3	IMAS	2013	84,311,716,713.00	2,765,278,412.00	30.49	193	0.157976
		2014	61,775,370,617.00	2,765,278,412.00	22.34	-46	-
		2015	43,393,125,099.00	2,765,278,412.00	15.69	-17	0.485645
		2016	56,377,467,848.00	2,765,278,412.00	20.39	-105	-
		2017	90,612,025,556.00	2,765,278,412.00	32.77	-40	0.194168
		2017	90,612,025,556.00	2,765,278,412.00	32.77	-40	-
4	SMSM	2013	122,371,853,100.00	1,439,668,860.00	85.00	214	0.819194
		2014	223,149,000,000.00	1,439,668,860.00	155.00	271	0.397196
		2015	179,959,000,000.00	1,439,668,860.00	125.00	297	0.571957
		2016	280,734,000,000.00	5,758,675,440.00	48.75	79	0.420876
		2017	287,934,000,000.00	5,758,675,440.00	50.00	87	0.617085
5	TRIS	2013	9,004,640,723.00	1,002,598,000.00	8.98	32.13	0.574713

NO	KODE	TAHUN	Deviden yang dibagikan	Jumlah Saham yang Beredar	Deviden per Lembar Saham (Rp)	Laba Per Lembar Saham (Rp)	DPR
		2014	9,843,309,576.00	1,043,763,025.00	9.43	24.1	0.391311
		2015	9,930,732,141.00	1,045,446,325.00	9.50	21.55	0.440791
		2016	8,363,570,600.00	1,045,531,525.00	8.00	25.63	0.312109
		2017	5,237,063,126.00	1,047,587,802.00	5.00	1.42	3.520538
6	BATA	2013	30,894,025.00	13,000,000.00	2.38	34.13	0.069630
		2014	38,862,117.00	13,000,000.00	2.99	54.8	0.054551
		2015	6,646,555.00	13,000,000.00	0.51	99.63	0.005132
		2016	28,919,884.00	13,000,000.00	2.22	32.49	0.068470
		2017	24,865,913.00	13,000,000.00	1.91	41.27	0.046348
7	KBLI	2013	32,057,880,856.00	4,007,235,107.00	8.00	18.35	0.435967
		2014	15,999,933,700.00	4,007,235,107.00	3.99	17.97	0.222190
		2015	15,991,394,700.00	4,007,235,107.00	3.99	28.79	0.138612
		2016	28,029,828,149.00	4,007,235,107.00	6.99	83.43	0.083840
		2017	37,907,393,851.00	4,007,235,107.00	9.46	90.22	0.104852

NO	KODE	TAHUN	Deviden yang dibagikan	Jumlah Saham yang Beredar	Deviden per Lembar Saham (Rp)	Laba Per Lembar Saham (Rp)	DPR
8	KBLM	2013	3,360,000,000.00	1,120,000,000.00	3.00	7	0.428571
		2014	600,000,000.00	1,120,000,000.00	0.54	18	0.029762
		2015	5,600,000,000.00	1,120,000,000.00	5.00	11	0.454545
		2016	3,131,732,898.00	1,120,000,000.00	2.80	19	0.147168
		2017	4,260,000,000.00	1,120,000,000.00	3.80	39	0.097527
9	SCCO	2013	51,280,429,930.00	205,583,400.00	249.44	509	0.490056
		2014	30,630,281,214.00	205,583,400.00	148.99	665	0.224048
		2015	41,065,704,282.00	205,583,400.00	199.75	773	0.258411
		2016	45,916,624,747.00	205,583,400.00	223.35	1656	0.134872
		2017	61,527,876,960.00	205,583,400.00	299.28	1310	0.228461
10	IKBI	2013	14,595,344,576.00	306,000,000.00	47.70	206.176	0.231342
		2014	23,027,461,812.00	306,000,000.00	75.25	49.512	1.519897
		2015	7,144,383,000.00	306,000,000.00	23.35	96.082	0.242997
		2016	8,181,828,000.00	306,000,000.00	26.74	93.583	0.285714

NO	KODE	TAHUN	Deviden yang dibagikan	Jumlah Saham yang Beredar	Deviden per Lembar Saham (Rp)	Laba Per Lembar Saham (Rp)	DPR
		2017	9,490,394,160.00	306,000,000.00	31.01	53.016	0.585000

Lampiran 5

$$\text{ROE} = \frac{\text{Laba bersih setelah pajak}}{\text{Ekuitas}}$$

NO	KODE	TAHUN	LABA SETELAH PAJAK	TOTAL EKUITAS	ROE
1	ASII	2013	23,708,000,000,000.00	106,188,000,000,000.00	22.32644
		2014	22,157,000,000,000.00	120,187,000,000,000.00	18.43544
		2015	16,454,000,000,000.00	126,533,000,000,000.00	13.00372
		2016	19,804,000,000,000.00	139,906,000,000,000.00	14.15522
		2017	22,636,000,000,000.00	156,329,000,000,000.00	14.47972
2	AUTO	2013	999,766,000,000.00	9,425,919,000,000.00	10.60656
		2014	954,086,000,000.00	10,142,706,000,000.00	9.406622
		2015	322,701,000,000.00	10,143,426,000,000.00	3.181381
		2016	483,421,000,000.00	10,536,558,000,000.00	4.588035
		2017	547,781,000,000.00	10,759,076,000,000.00	5.091339
3	IMAS	2013	621,000,000,000.00	6,639,000,000,000.00	9.353818
		2014	(65,000,000,000.00)	6,720,000,000,000.00	-0.96726
		2015	(22,000,000,000.00)	6,697,000,000,000.00	-0.32851
		2016	(313,000,000,000.00)	6,709,000,000,000.00	-4.66537
		2017	(64,000,000,000.00)	9,281,000,000,000.00	-0.68958
4	SMSM	2013	312,496,793,844.00	1,001,310,000,000.00	31.20880
		2014	411,162,000,000.00	1,122,120,000,000.00	36.64154
		2015	446,088,000,000.00	1,440,248,000,000.00	30.97300
		2016	474,499,000,000.00	1,580,055,000,000.00	30.03054
		2017	563,302,000,000.00	1,828,184,000,000.00	30.81211
5	TRIS	2013	52,449,895,143.00	302,045,542,484.00	17.3649
		2014	36,522,815,125.00	308,551,077,438.00	11.83688
		2015	37,448,445,764.00	329,208,076,905.00	11.37531
		2016	25,213,015,324.00	346,627,180,477.00	7.273814
		2017	14,198,889,550.00	356,231,586,783.00	3.985859
6	BATA	2013	44,373,679.00	394,361,411.00	11.25203
		2014	71,246,429.00	425,597,596.00	16.74033
		2015	129,519,446.00	547,187,208.00	23.67004
		2016	42,231,663.00	557,155,279.00	7.579873
		2017	53,654,376.00	579,308,728.00	9.261793
7	KBLI	2013	73,530,280,777.00	886,649,700,731.00	8.293047
		2014	72,026,856,790.00	926,637,603,251.00	7.772926
		2015	115,371,098,970.00	1,027,361,931,042.00	11.22984
		2016	334,338,838,592.00	1,321,345,840,449.00	25.30290
		2017	257,246,920,467.00	1,786,746,385,283.00	14.39751
8	KBLM	2013	7,678,095,359.00	269,664,159,813.00	2.847281
		2014	20,498,841,379.00	290,287,873,142.00	7.061556
		2015	12,760,365,612.00	296,475,380,006.00	4.304022
		2016	21,245,000,000.00	320,655,000,000.00	6.625501

NO	KODE	TAHUN	LABA SETELAH PAJAK	TOTAL EKUITAS	ROE
		2017	43,995,000,000.00	791,429,000,000.00	5.558932
9	SCCO	2013	104,962,314,423.00	707,611,129,154.00	14.83333
		2014	137,618,900,707.00	809,954,326,656.00	16.99095
		2015	159,119,646,125.00	922,352,503,822.00	17.2515
		2016	340,593,630,534.00	1,220,420,673,224.00	27.90789
		2017	269,730,298,809.00	2,728,227,483,994.00	9.88665
10	IKBI	2013	61,626,843,232.00	741,427,839,936.00	8.311914
		2014	13,446,988,836.00	744,445,090,422.00	1.806310
		2015	29,666,374,402.00	820,325,303,388.00	3.616416
		2016	28,918,136,306.00	825,289,025,105.00	3.504001
		2017	65,349,271,128.00	874,204,018,500.00	7.475288

Lampiran 6

Ukuran Perusahaan = Ln(Total Aset)

NO	KODE	TAHUN	TOTAL ASET	LN
1	ASII	2013	213,994,000,000,000.00	32.99697
		2014	236,027,000,000,000.00	33.09497
		2015	245,435,000,000,000.00	33.13405
		2016	261,855,000,000,000.00	33.19881
		2017	295,646,000,000,000.00	33.32018
2	AUTO	2013	12,484,843,000,000.00	30.15554
		2014	14,387,568,000,000.00	30.29739
		2015	14,339,110,000,000.00	30.29401
		2016	14,612,274,000,000.00	30.31288
		2017	14,762,309,000,000.00	30.32310
3	IMAS	2013	22,322,000,000,000.00	30.73659
		2014	23,474,000,000,000.00	30.78691
		2015	24,861,000,000,000.00	30.84432
		2016	25,633,000,000,000.00	30.87490
		2017	31,375,000,000,000.00	31.07703
4	SMSM	2013	1,717,857,000,000.00	28.17210
		2014	1,757,634,000,000.00	28.19499
		2015	2,220,108,000,000.00	28.42858
		2016	2,254,740,000,000.00	28.44406
		2017	2,443,341,000,000.00	28.52439
5	TRIS	2013	475,381,602,732.00	26.88738
		2014	521,920,090,728.00	26.98078
		2015	574,346,433,075.00	27.07650
		2016	639,701,164,511.00	27.18427
		2017	544,968,319,987.00	27.02399
6	BATA	2013	680,685,060.00	20.33861

NO	KODE	TAHUN	TOTAL ASET	LN
		2014	774,891,087.00	20.46823
		2015	795,257,974.00	20.49418
		2016	804,742,917.00	20.50603
		2017	855,691,231.00	20.56742
7	KBLI	2013	1,345,309,104,201.00	27.92764
		2014	1,340,881,252,563.00	27.92435
		2015	1,551,799,840,976.00	28.07044
		2016	1,871,422,416,044.00	28.25772
		2017	2,591,277,623,748.00	28.58317
8	KBLM	2013	654,296,256,935.00	27.20683
		2014	647,249,655,440.00	27.19600
		2015	654,385,717,061.00	27.20696
		2016	639,091,000,000.00	27.18331
		2017	1,235,199,000,000.00	27.84225
9	SCCO	2013	1,762,032,300,123.00	28.19749
		2014	1,656,007,190,010.00	28.13543
		2015	1,773,144,328,632.00	28.20378
		2016	2,449,935,491,586.00	28.52708
		2017	4,014,244,589,706.00	29.02087
10	IKBI	2013	966,205,305,472.00	27.59664
		2014	898,120,176,084.00	27.52357
		2015	1,044,193,453,476.00	27.67427
		2016	1,026,249,841,124.00	27.65693
		2017	1,084,259,030,196.00	27.71192

Lampiran 7

Uji deskriptif statistik

Tabel 4.2 Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PBV	50	.110	34.943	3.72938	7.558522
PER	50	-139.118	216.901	11.44554	40.051449
DER	50	.198	2.821	.84768	.653319
DPR	50	-.923	3.521	.33364	.591002
ROE	50	-4.665	36.642	12.05928	9.565116
FS	50	20.339	33.320	28.16768	3.168740
Valid N (listwise)	50				

Lampiran 8 Data Screening dan Transformasi Data

Tabel 4.3 One-Sample Kolmogorov-Smirnov Test

	PBV	PER	DER	DPR	ROE	FS
N	50	50	50	50	50	50
Test Statistic	.360	.339	.201	.256	.129	.243
Asymp. Sig. (2-tailed)	.000 ^c	.000 ^c	.000 ^c	.000 ^c	.036 ^c	.000 ^c

Tabel 4.5 One-Sample Kolmogorov-Smirnov Test

	LN_ PBV	SQRT_ PER	LN_ DER	SQRT_ DPR	SQRT_ ROE	FS
N	50	46	50	46	46	50
Test Statistic	.135	.217	.100	.172	.088	.243
Asymp. Sig. (2-tailed)	.023 ^c	.000 ^c	.200 ^{c,d}	.002 ^c	.200 ^{c,d}	.000 ^c

Data outlier

Observasi	Z Variabel	Zscore
12	ZDER	2,51840
13	ZDER	2,85361
14	ZDER	3,02045
25	ZPER	5,12979
26	ZPBV	4,12959
27	ZPBV	3,97215

Tabel 4.7 One-Sample Kolmogorov-Smirnov Test

	LN_PBV	SQRT_PER	LN_DER	SQRT_DPR	SQRT_ROE	FS
N	44	43	44	43	43	44
Test Statistic	.113	.092	.094	.101	.092	.233
Asymp. Sig. (2-tailed)	.194 ^c	.200 ^{c,d}	.200 ^{c,d}	.200 ^{c,d}	.200 ^{c,d}	.000 ^c

Uji normalitas

Tabel 4.8 One-Sample Kolmogorov-Smirnov Test

	Unstandardized Residual
N	43
Test Statistic	.078
Asymp. Sig. (2-tailed)	.200 ^{c,d}

uji multikolonieritas

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
SQRT_PER	.742	1.348
LN_DER	.751	1.332
SQRT_DPR	.534	1.874
SQRT_ROE	.935	1.070
FS	.649	1.541

Uji autokorelasi

Model	Durbin-Watson
1	1.051

Tabel 4.11 Runs Test

	Unstandardized Residual
Test Value ^a	.05290
Cases < Test Value	21
Cases >= Test Value	22
Total Cases	43
Number of Runs	18
Z	-1.232
Asymp. Sig. (2-tailed)	.218

Uji heterokedastisitas

Model	t	Sig.
1 (Constant)	1.532	.134
SQRT_PER	1.141	.261
LN_DER	1.013	.318
SQRT_DPR	-.191	.850
SQRT_ROE	.838	.407
FS	-1.183	.244

Uji linier berganda

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.
	B	Std. Error	Beta		
1 (Constant)	-.639	.813		-.785	.437
SQRT_PER	.881	.080	.745	11.026	.000
LN_DER	-.054	.137	-.026	-.395	.695
SQRT_DPR	-1.612	.420	-.306	-3.840	.000
SQRT_ROE	.644	.056	.697	11.576	.000
FS	-.125	.029	-.316	-4.373	.000

Uji F

Tabel 4.14 ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	46.886	5	9.377	51.700	.000 ^b
Residual	6.711	37	.181		
Total	53.597	42			

Uji T

Model	t	Sig.
1 (Constant)	-.785	.437
SQRT_PER	11.026	.000
LN_DER	-.395	.695
SQRT_DPR	-3.840	.000
SQRT_ROE	11.576	.000
FS	-4.373	.000

Uji determinasi

Model	R	R Square	Adjusted R Square
1	.935 ^a	.875	.858