

LAMPIRAN-LAMPIRAN

Data Sekunder Yang Diolah

No	Sektor	Tahun	NPM (X1)	ROE (X2)	ROI (X3)	PBV (Z)	HARGA SAHAM (Y)
			%	%	%	X	Rp
1	ACST	2015	3,11	6,35	2,19	2,27	2.880
		2016	3,77	5,19	2,70	1,55	2.820
		2017	5,08	10,70	2,90	1,20	2.460
2	ADHI	2015	4,95	9,01	2,77	1,48	2.140
		2016	2,85	5,79	1,57	1,43	2.080
		2017	3,41	8,81	1,82	1,14	1.885
3	DGIK	2015	0,30	0,43	0,22	0,43	85
		2016	-34,90	-50,99	-2,50	0,28	55
		2017	1,28	1,97	0,85	0,41	58
4	IDPR	2015	19,75	22,96	16,49	2,70	1.340
		2016	11,97	10,88	7,78	2,11	1.120
		2017	9,71	9,43	6,19	1,80	1.050
5	NRCA	2015	5,51	18,25	9,94	1,44	625
		2016	4,08	8,85	4,74	0,75	330
		2017	7,09	12,76	6,39	0,80	380
6	PTPP	2015	5,95	16,52	4,42	3,67	3.683
		2016	7,00	10,67	3,69	4,12	3.810
		2017	8,02	12,10	4,13	1,15	2.640
7	SSIA	2015	7,87	11,48	5,93	1,01	715
		2016	2,66	3,01	1,40	0,60	434
		2017	37,91	27,73	14,02	0,53	515
8	TOTL	2015	8,44	22,08	6,72	2,42	615
		2016	9,30	23,48	7,50	2,94	765
		2017	7,88	22,90	7,13	2,32	660
9	WIKA	2015	5,16	12,93	3,56	2,99	2.445
		2016	7,32	9,18	3,69	3,71	2.360
		2017	5,18	9,27	2,97	0,95	1.550
10	WSKT	2015	7,40	10,80	3,46	2,34	1.670
		2016	7,62	10,81	2,95	2,14	2.550
		2017	9,29	18,46	4,29	1,32	2.210

Hasil Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
NPM	30	-34,90	37,91	6,17	10,30
ROE	30	-50,99	27,73	10,06	13,35
ROI	30	-2,50	16,49	4,67	3,89
PBV	30	,28	4,12	1,73	1,05
Harga Saham	30	55	3810	1531,00	1095,26
Valid N (listwise)	30				

Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		30
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	716,45612716
	Absolute	,129
Most Extreme Differences	Positive	,088
	Negative	-,129
Kolmogorov-Smirnov Z		,707
Asymp. Sig. (2-tailed)		,700

a. Test distribution is Normal.

b. Calculated from data.

Hasil Uji Durbin Watson

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,756 ^a	,572	,504	771,647	1,429

a. Predictors: (Constant), PBV, NPM, ROI, ROE

b. Dependent Variable: Harga Saham

Hasil Uji Run-Test

Runs Test

	Unstandardized Residual
Test Value ^a	-44,21021
Cases < Test Value	15
Cases >= Test Value	15
Total Cases	30
Number of Runs	13
Z	-,929
Asymp. Sig. (2-tailed)	,353

a. Median

Hasil Uji Glejser

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	646,976	144,198		4,487	,000
	NPM	-12,962	16,008	-,370	-,810	,426
	ROE	21,896	11,553	,809	1,895	,070
	ROI	-31,699	26,348	-,338	-1,203	,240
	PBV	-18,060	70,517	-,052	-,256	,800

a. Dependent Variable: RES2

Hasil Uji Multikolonieritas

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	Collinearity Statistics	
		B	Std. Error	Beta	Tolerance	VIF
1	(Constant)	887,046	315,387			
	NPM	64,830	35,013	,610	,158	6,339
	ROE	-14,347	25,267	-,175	,180	5,542
	ROI	-189,095	57,628	-,666	,415	2,408
	PBV	732,960	154,234	,701	,787	1,270

a. Dependent Variable: Harga Saham

Hasil Uji t Model Regresi I

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
1	(Constant)	1,306	,309		4,233	,000
	NPM	-,065	,043	-,637	-1,517	,141
	ROE	,067	,029	,858	2,296	,030
	ROI	,032	,073	,118	,439	,664

a. Dependent Variable: PBV

Hasil Uji t Model Regresi II

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	
	B	Std. Error	Beta			
1	(Constant)	887,046	315,387		2,813	,009
	NPM	64,830	35,013	,610	1,852	,076
	ROE	-14,347	25,267	-,175	-,568	,575
	ROI	-189,095	57,628	-,666	-3,281	,003
	PBV	732,960	154,234	,701	4,752	,000

a. Dependent Variable: Harga Saham

Hasil Uji Koefisien Determinasi Model Regresi I

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,461 ^a	,213	,122	,98119

a. Predictors: (Constant), ROI, ROE, NPM

Hasil Uji Koefisien Determinasi Model Regresi II

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,756 ^a	,572	,504	771,647

a. Predictors: (Constant), PBV, NPM, ROI, ROE

Hasil Uji Heteroskedastisitas dengan *Scatter Plot*

