LAMPIRAN

Lampiran 1. Sampel Penelitian

No	Nama' Perusahaan	
1	ADRO	Adarp Energy Tbk
2	AKRA	AKR Corporindo Tbk
3	ASII	Astra International, Tbk
4	BSDE	Bumi Serpong Damai, Tbk
5	ICBP	Indofood CBP Sukses Makmur, Tbk
6	INDF	Indofood Sukses Makmur, Tbk
7	KLBF	Kalbe Fatma, Tbk
8	LPKR	Lippo Karawaci, Tbk
9	PGAS	Perusahaa Gas Negara (persero) Tbk
10	PTPP	PP (Persero) Tbk
11	SMGR	Semen Indonesia (Persero) Tbk
12	SMRA	Summarecon Agung Tbk
13	TLKM	Telekomunikasi Indonesia (Persero) Tbk
14	UNTR	United Tractor, Tbk
15	UNVR	Unilever Indonesia, Tbk
16	WIKA	Wijaya Karya (Persero) Tbk
17	WSKT	Waskita Karya (Persero) Tbk

Lampiran 2. Data Penelitian

No	Nama' Perusahaan	Tahun	PER	DER	DPR	CR	ROE	PBV
1	ADRO	2015	10.3	0.78	42.37	2.4	4.5	4912.698
2	AKRA	2015	27.31	0.87	38.7	1.5	17	3888.731
3	ASII	2015	16.81	0.94	49.5	1.4	12	1919.689
4	BSDE	2015	16.01	0.63	7.5	2.7	10.6	1561.401
5	ICBP	2015	52.43	0.62	50	2.33	18.9	4793.943
6	INDF	2015	15.31	0.91	50	1.71	8.9	1053.683
7	KLBF	2015	30.87	0.25	4.3	3.7	18.3	5656.736
8	LPKR	2015	44.02	0.85	14.5	3.7	3	1262.605
9	PGAS	2015	28.18	0.49	40.8	2.58	15.3	3444.831
10	PTPP	2015	25.33	0.73	20	1.45	22.3	3653.895
11	SMGR	2015	14.96	0.39	40	1.6	17.1	2464.045
12	SMRA	2015	27.97	0.49	21	1.65	14	3161.295
13	TLKM	2015	19.68	0.97	60	1.35	20.6	4093.743
14	UNTR	2015	16.41	0.57	82	2.1	9.9	1610.79
15	UNVR	2015	49.22	0.26	96.8	2.54	12.2	5959.205
16	WIKA	2015	23.67	0.58	20	1.24	28.1	2958.046
17	WSKT	2015	28.52	0.12	20	1.16	39.3	2335.936
18	ADRO	2016	16.5	0.72	49.52	2.5	9	1393.96
19	AKRA	2016	23.54	0.96	45.8	1.3	14.8	2965.71
20	ASII	2016	22.13	0.87	40	1.2	13	2394.5
21	BSDE	2016	18.81	0.58	4.5	2.94	8.3	1380.73

22	ICBP	2016	27.75	0.56	50	2.41	20.8	5405.49
23	INDF	2016	16.79	0.87	50	3.51	12.1	1583.51
24	KLBF	2016	30.88	0.22	4.4	2.13	18.5	5697.773
25	LPKR	2016	18.58	0.66	14.9	3.56	5	752.681
26	PGAS	2016	15.89	0.56	41.2	2.61	10.6	1999.57
27	PTPP	2016	18.5	0.89	20	1.55	13.1	2191.31
28	SMGR	2016	12.04	0.45	40	1.27	15.6	1779.82
29	SMRA	2016	60.23	0.55	7	3.05	7	2340.9
30	TLKM	2016	20.29	0.88	60	1.2	22.9	4672.29

No	Nama' Perusahaan	Tahun	PER	DER	DPR	CR	ROE	PBV
31	UNTR	2016	15.85	0.5	39.3	2.3	12.2	1859.71
32	UNVR	2016	46.3	0.56	99.9	6.06	13.58	6293.45
33	WIKA	2016	14.55	0.46	20	1.59	16.5	1140.14
34	WSKT	2016	15.26	0.66	17	1.17	22.4	1820.84
35	ADRO	2017	42.4	0.67	30.21	2.6	13.1	1453.86
36	AKRA	2017	20.99	0.86	47.4	1.6	15.9	2817.19
37	ASII	2017	17.81	0.89	45	1.2	15	2149.42
38	BSDE	2017	6.65	0.57	5.36	2.37	17.7	1120.6
39	ICBP	2017	27.3	0.56	50	2.43	18.3	5107.86
40	INDF	2017	16.65	0.88	50	3.5	11.3	1431.83
41	KLBF	2017	32.96	0.2	4.5	4.51	17.3	5701.64
42	LPKR	2017	18.09	0.9	15	5.34	3	377.146
43	PGAS	2017	22.08	0.98	44.9	3.87	4.7	1924.42
44	PTPP	2017	11.28	0.93	27	1.44	14.8	1149
45	SMGR	2017	29.12	0.61	40	3.57	17	1929
46	SMRA	2017	37.8	0.59	12	1.46	16	1631.97
47	TLKM	2017	19.66	0.93	70	1.05	23.9	4744.05
48	UNTR	2017	17.83	0.73	53	1.8	16.4	2788.23
49	UNVR	2017	60.89	0.27	99.7	2.34	13.54	8245.06
50	WIKA	2017	11.56	0.21	30	1.34	18.9	950.117
51	WSKT	2017	7.76	0.3	30	1	42.1	1318.33

Lampiran 3. Descriptive Statistics

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PER	51	6.65	60.89	24.3474	12.72767
DER	51	.12	.98	.6372	.24029
DPR	51	4.30	99.90	37.5502	24.11848
CR	51	1.00	6.06	2.2917	1.12701
ROE	51	3.00	42.10	15.4180	7.50010
PBV	51	377.15	8245.06	2847.9094	1782.71407
Valid N (listwise)	51				

Lampiran 4. Uji Asumsi Klasih

UJI ASUMSI KLASIK

NPar Tests
Hasil Uji Normalitas Data
Sebelum Transformasi

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		51
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	1257.90118446
Most Extreme Differences	Absolute	.127
	Positive	.127
	Negative	-.052
Test Statistic		.127
Asymp. Sig. (2-tailed)		.038[c]

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

NPar Tests
Uji Normalitas Setelah Transformasi

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		51
Normal Parameters[a,b]	Mean	.0000000
	Std. Deviation	.45566470
Most Extreme Differences	Absolute	.102
	Positive	.102
	Negative	-.098
Test Statistic		.102
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.

Regression Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		t	Sig.	Collinearity Statistics	
		B	Std. Error			Tolerance	VIF
1	(Constant)	3.637	.694	5.241	.000		
	LNPER	.662	.154	4.302	.000	.821	1.219
	LNDER	-.043	.174	-.250	.804	.640	1.562
	LNDPR	.155	.087	1.776	.082	.840	1.190
	LNCR	.142	.217	.655	.516	.480	2.083
	LNROE	.553	.187	2.957	.005	.451	2.215

a. Dependent Variable: LNPBV

Regression Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.705[a]	.497	.441	.48031	1.876

a. Predictors: (Constant), LNROE, LNPER, LNDPR, LNDER, LNCR

b. Dependent Variable: LNPBV

Regression Uji Heterokedastisitas (Uji Gletsyer)
dengan variabel Dependent AbsUt

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.349[a]	.122	-.061	1.09625	1.823

a. Predictors: (Constant), LNROE, LNDPR, LNPER, LNDER, LNCR

b. Dependent Variable: ABSUT2

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.998	5	.800	.665	.653[b]
	Residual	28.842	24	1.202		
	Total	32.840	29			

a. Dependent Variable: ABSUT2

b. Predictors: (Constant), LNROE, LNDPR, LNPER, LNDER, LNCR

Hasil Uji Heterokedastisitas (Uji Gletsyer)

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	-3.005	2.124		-1.415	.170
	LNPER	.283	.624	.120	.454	.654
	LNDER	-.293	.613	-.133	-.477	.637
	LNDPR	-.086	.268	-.080	-.319	.753
	LNCR	.373	.684	.154	.546	.590
	LNROE	.084	.645	.031	.130	.898

a. Dependent Variable: ABSUT2

Lampiran 5. Analisis Regression

Setelah Transformasi (Ln)

Variables Entered/Removed[a]

Model	Variables Entered	Variables Removed	Method
1	LNROE, LNPER, LNDPR, LNDER, LNCR[b]	.	Enter

a. Dependent Variable: LNPBV

b. All requested variables entered.

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.705[a]	.497	.441	.48031	1.876

a. Predictors: (Constant), LNROE, LNPER, LNDPR, LNDER, LNCR

b. Dependent Variable: LNPBV

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	10.246	5	2.049	8.882	.000[b]
	Residual	10.382	45	.231		
	Total	20.627	50			

a. Dependent Variable: LNPBV

b. Predictors: (Constant), LNROE, LNPER, LNDPR, LNDER, LNCR

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	t	Sig.
1	(Constant)	3.637	.694		5.241	.000
	LNPER	.662	.154	.502	4.302	.000
	LNDER	-.043	.174	-.033	-.250	.804
	LNDPR	.155	.087	.205	1.776	.082
	LNCR	.142	.217	.100	.655	.516
	LNROE	.553	.187	.465	2.957	.005

a. Dependent Variable: LNPBV