

## LAMPIRAN

### Lampiran 1. Perusahaan Sampel Penelitian

No	Kode Perusahaan	Nama Perusahaan
1	AMFG	Asahimas Flat Glass Tbk.
2	APLI	Asiaplats Industries Tbk.
3	ARNA	Arwana Citramulia Tbk.
4	ASII	Astra International Tbk.
5	AUTO	Astra Auto Part Tbk.
6	BATA	Sepatu Bata Tbk.
7	BRAM	Indo kordsa Tbk.
8	BUDI	Budi Starch&Swettener Tbk.
9	CPIN	Charon Pokphand Indonesia Tbk.
10	DLTA	Delta Djakarta Tbk.
11	DPNS	Duta Pertiwi Nusantara Tbk.
12	DVLA	Darya-Varia Laboratoria Tbk.
13	GGRM	Gudang Garam Tbk.
14	HMSP	H.M. Sampoerna Tbk.
15	ICBP	Indofood CBP Sukses Makmur Tbk.
16	IGAR	Champion Pacific Indonesia Tbk.
17	INAI	Indal Alumunium Industry Tbk.
18	INCI	Intanwijaya Internasional Tbk.
19	INDF	Indofood Sukses Makmur Tbk.
20	INDR	Indo-Rama Synthetics Tbk.
21	INDS	Indospring Tbk.
22	INKP	Indah Kiat Pulp & Paper Tbk.
23	INTP	Indocement Tunggul Prakarsa Tbk.
24	IPOL	Indopoly Swakarsa Industry Tbk.
25	JECC	Jembo Cable Company Tbk.
26	JPFA	Japfa Comfeed Indonesia Tbk.
27	KBLI	KMI Wire and Cable Tbk.
28	KBLM	Kabelindo Murni Tbk.
29	LION	Lion Metal Work Tbk.
30	LMPI	Langgeng Makmur Industri Tbk.
31	LMSH	Lionmesh Prima Tbk.
32	MERK	Merck Tbk.
33	MLBI	Multi Bintang Indonesia Tbk.
34	MYOR	Mayora Indah Tbk.
35	PBRX	Pan Brothers Tbk.

36	PYFA	Pyridam Farma Tbk.
37	RICY	Ricky Putra Globalindo Tbk.
38	ROTI	Nippon Indosari Carpindo Tbk.
39	SCCO	Supreme Cable Manufacturing & Commerce Tbk.
40	SKLT	Sekar Laut Tbk.
41	SMBR	Semen Baturaja Persero Tbk.
42	SMGR	Semen Indonesia Persero Tbk.
43	SMSM	Selama Sempurna Tbk.
44	SRIL	Sri Rejeki Isman Tbk.
45	SRSN	Indo Acidatama Tbk.
46	STAR	Star Pethrom Tbk.
47	TBMS	Tembaga Mulia Semanan Tbk.
48	TCID	Mandom Indonesia Tbk.
49	TKIM	Pabrik Kerta Tjiwa Kimia Tbk.
50	TPIA	Chandra Asri Petrochemical Tbk.
51	ULTJ	Ultra Jaya Milk Indusry & Trading Company Tbk.
52	UNIT	Nusantara Inti Corpora Tbk.
53	WIIM	Wismilak Inti Makmur Tbk.

**Lampiran 2. Tabulasi Data**

<b>Struktur Modal</b>				
<b>NO</b>	<b>KODE</b>	<b>2014</b>	<b>2015</b>	<b>2016</b>
1	AMFG	0,23	0,26	0,53
2	APLI	0,21	0,39	0,28
3	ARNA	0,38	0,60	0,63
4	ASII	0,96	0,94	0,87
5	AUTO	0,42	0,41	0,39
6	BATA	0,81	0,45	0,44
7	BRAM	0,73	0,60	0,50
8	BUDI	1,71	1,95	1,52
9	CPIN	0,91	0,97	0,71
10	DLTA	0,30	0,22	0,18
11	DPNS	0,14	0,14	0,12
12	DVLA	0,28	0,41	0,42
13	GGRM	0,75	0,67	0,59
14	HMSP	1,10	0,19	0,24
15	ICMB	0,66	0,62	0,56
16	IGAR	0,33	0,24	0,18
17	INAI	5,15	4,55	4,19
18	INCI	0,08	0,10	0,11
19	INDF	1,08	1,13	0,87
20	INDR	1,44	1,71	1,83
21	INDS	0,25	0,33	0,20
22	INKP	1,71	1,68	1,44
23	INTP	0,17	0,16	0,15
24	IPOL	0,84	0,83	0,81
25	JECC	5,20	2,69	2,37
26	JPFA	1,97	1,81	1,05
27	KBLI	0,42	0,51	0,42
28	KBLM	1,23	1,21	0,99
29	LION	0,35	0,41	0,46
30	LMPI	1,03	0,98	0,99
31	LMSH	0,21	0,19	0,39
32	MERK	0,29	0,35	0,28
33	MLBI	3,03	1,74	1,77
34	MYOR	1,51	1,18	1,06
35	PBRX	0,79	1,05	1,28
36	PYFA	0,79	0,58	0,58
37	RICY	1,95	1,99	2,12

38	ROTI	1,23	1,28	1,02
39	SCCO	1,03	0,92	1,01
40	SKLT	1,16	1,48	0,92
41	SMBR	0,08	0,11	0,40
42	SMGR	0,37	0,39	0,45
43	SMSM	0,53	0,54	0,43
44	SRIL	2,00	1,83	1,86
45	SRSN	0,41	0,69	0,78
46	STAR	0,58	0,49	0,41
47	TBMS	7,99	5,02	3,49
48	TCID	0,44	0,21	0,23
49	TKIM	1,91	1,81	1,66
50	TPIA	1,21	1,01	1,41
51	ULTJ	0,29	0,27	0,21
52	UNIT	0,82	0,90	0,77
53	WIIM	0,56	0,42	0,37

*Investment Opportunity Set*

<b>NO</b>	<b>KODE</b>	<b>2014</b>	<b>2015</b>	<b>2016</b>
1	AMFG	7,337,88	7,811,57	8,293,24
2	APLI	150,17	147,71	164,33
3	ARNA	124,46	121,87	1,614,28
4	ASII	2,972,17	3,125,82	3,455,87
5	AUTO	2,103,14	2,104,56	2,186,13
6	BATA	330,09	420,91	428,58
7	BRAM	4,937,11	5,958,36	5,904,22
8	BUDI	222,82	245,67	24,270,46
9	CPIN	667,36	766,03	86,34
10	DLTA	47,740,25	53,057,63	1,264,43
11	DPNS	712,96	728,71	795,05
12	DVLA	859,31	869,21	963,91
13	GGRM	17,269,85	19,753,73	20,562,59
14	HMSP	3,079,65	6,881,14	293,81
15	ICMB	2,579,33	2,810,33	1,586,43
16	IGAR	270,98	319,34	384,43
17	INAI	460,36	757,01	814,45
18	INCI	757,42	850,95	1,341,32
19	INDF	4,695,49	4,911,10	5,004,47
20	INDR	5,771,63	6,648,98	6,145,56
21	INDS	2,786,01	2,924,25	3,151,34
22	INKP	5,474,43	7,027,38	6,924,03
23	INTP	6,732,75	6,483,14	7,100,53
24	IPOL	298,79	348,49	325,21
25	JECC	1,133,30	2,432,25	3,110,70
26	JPFA	3,17	573,11	879,22
27	KBLI	234,76	256,38	329,74
28	KBLM	259,19	264,71	286,30
29	LION	8,535,43	8,743,56	904,73
30	LMPI	395,76	397,82	404,72
31	LMSH	12,078,25	1,171,26	1,222,05
32	MERK	24,718,34	21,140,33	1,300,61
33	MLBI	26,283,67	363,78	389,48
34	MYOR	4,584,97	5,808,10	280,22
35	PBRX	392,81	488,37	472,13
36	PYFA	180,46	189,17	197,18
37	RICY	617,58	623,45	642,80
38	ROTI	189,68	234,80	285,03

39	SCCO	3,961,37	4,486,51	5,936,38
40	SKLT	222,03	220,12	428,74
41	SMBR	276,21	299,80	317,23
42	SMGR	4,215,18	4,626,27	5,154,56
43	SMSM	796,60	1,000,40	1,097,51
44	SRIL	155,86	218,16	239,27
45	SRSN	54,62	56,49	66,79
46	STAR	102,12	102,02	102,09
47	TBMS	13,225,37	17,322,40	21,166,12
48	TCID	6,383,48	8,528,87	8,868,49
49	TKIM	4,335,45	5,245,87	350,78
50	TPIA	3,288,74	3,954,56	4,184,02
51	ULTJ	784,21	968,54	1,208,02
52	UNIT	3,204,01	3,221,52	3,235,41
53	WIIM	406,89	449,41	471,98

### Likuiditas

<b>NO</b>	<b>KODE</b>	<b>2014</b>	<b>2015</b>	<b>2016</b>
1	AMFG	568,44	465,43	201,98
2	APLI	287,90	117,85	149,52
3	ARNA	160,75	102,07	134,88
4	ASII	132,26	137,93	123,94
5	AUTO	133,19	132,29	150,51
6	BATA	155,23	247,10	257,01
7	BRAM	141,56	180,65	189,08
8	BUDI	104,59	100,08	100,14
9	CPIN	224,07	210,62	217,28
10	DLTA	447,32	642,37	760,39
11	DPNS	1,222,81	1,335,00	1,516,46
12	DVLA	518,13	352,29	285,49
13	GGRM	162,02	177,04	193,79
14	HMSP	152,77	656,74	523,41
15	ICBP	218,32	232,60	240,68
16	IGAR	421,09	496,10	582,20
17	INAI	108,24	100,35	100,29
18	INCI	1,286,34	967,73	581,50
19	INDF	180,74	170,53	150,81
20	INDR	108,11	114,33	115,67
21	INDS	291,22	223,13	303,27
22	INKP	138,11	140,17	159,83
23	INTP	493,37	488,66	452,50
24	IPOL	87,32	87,83	95,91
25	JECC	103,20	105,01	114,02
26	JPFA	177,15	179,43	212,98
27	KBLI	332,63	284,76	341,06
28	KBLM	104,10	105,73	130,16
29	LION	369,47	380,23	355,87
30	LMPI	124,03	125,96	150,56
31	LMSH	556,79	808,89	277,01
32	MERK	458,59	365,22	421,66
33	MLBI	51,39	58,42	67,95
34	MYOR	208,99	236,53	225,02
35	PBRX	386,28	359,84	376,14
36	PYFA	162,28	199,12	219,08
37	RICY	174,94	118,56	114,87
38	ROTI	136,64	205,34	296,23

39	SCCO	156,63	168,58	168,95
40	SKLT	118,38	119,25	131,53
41	SMBR	1,299,46	757,27	286,83
42	SMGR	220,90	159,70	127,25
43	SMSM	211,20	239,38	286,03
44	SRIL	532,82	481,18	306,02
45	SRSN	287,10	216,71	174,26
46	STAR	174,27	180,89	199,93
47	TBMS	79,39	88,73	98,80
48	TCID	179,82	499,11	525,95
49	TKIM	190,01	143,22	139,45
50	TPIA	139,45	110,29	152,56
51	ULTJ	334,46	374,55	484,36
52	UNIT	45,03	59,62	64,86
53	WIIM	227,49	289,38	339,42



### Profitabilitas

<b>NO</b>	<b>KODE</b>	<b>2014</b>	<b>2015</b>	<b>2016</b>
1	AMFG	14,40	10,07	7,24
2	APLI	4,27	0,84	10,19
3	ARNA	28,68	7,96	9,64
4	ASII	18,39	12,34	13,08
5	AUTO	9,44	3,18	4,59
6	BATA	16,49	23,67	7,58
7	BRAM	8,89	6,87	11,28
8	BUDI	3,12	1,91	3,32
9	CPIN	15,96	14,59	15,72
10	DLTA	37,68	22,60	25,14
11	DPNS	6,15	4,09	3,80
12	DVLA	8,41	11,08	14,09
13	GGRM	16,24	16,98	16,87
14	HMSP	75,43	32,37	37,34
15	ICBP	16,83	17,84	19,63
16	IGAR	20,84	16,56	18,54
17	INAI	15,13	11,93	13,78
18	INCI	8,04	11,01	4,11
19	INDF	12,48	8,60	11,99
20	INDR	1,33	3,41	0,49
21	INDS	6,98	0,10	2,40
22	INKP	5,24	8,49	7,19
23	INTP	21,28	18,25	14,81
24	IPOL	2,65	1,74	4,17
25	JECC	13,92	0,67	28,15
26	JPFA	7,27	8,58	23,17
27	KBLI	7,45	11,23	25,30
28	KBLM	7,06	4,30	6,63
29	LION	11,04	10,12	9,00
30	LMPI	0,43	0,99	1,70
31	LMSH	6,38	1,73	5,33
32	MERK	32,78	30,10	26,40
33	MLBI	143,53	64,83	119,68
34	MYOR	9,99	24,07	22,16
35	PBRX	4,94	3,99	5,84
36	PYFA	2,75	3,05	4,88
37	RICY	3,81	3,37	3,40
38	ROTI	19,64	22,76	19,39

39	SCCO	16,90	17,25	27,91
40	SKLT	10,75	13,20	6,97
41	SMBR	12,08	12,01	8,30
42	SMGR	22,29	16,49	14,83
43	SMSM	36,75	32,03	31,78
44	SRIL	21,26	20,11	17,93
45	SRSN	4,40	4,56	2,75
46	STAR	0,07	0,06	0,09
47	TBMS	22,04	10,02	24,98
48	TCID	13,58	31,75	9,09
49	TKIM	2,20	0,15	0,82
50	TPIA	2,10	2,96	29,32
51	ULTJ	12,51	18,70	20,34
52	UNIT	0,16	0,16	0,35
53	WIIM	13,14	13,89	10,72

### Nilai Perusahaan

<b>NO</b>	<b>KODE</b>	<b>2014</b>	<b>2015</b>	<b>2016</b>
1	AMFG	1,14	0,84	0,83
2	APLI	0,54	0,44	0,69
3	ARNA	7,51	4,10	4,15
4	ASII	2,60	1,92	2,54
5	AUTO	2,08	0,76	0,96
6	BATA	3,24	2,14	1,81
7	BRAM	1,04	0,83	0,01
8	BUDI	0,48	0,26	0,34
9	CPIN	5,68	3,39	3,47
10	DLTA	9,33	4,90	4,37
11	DPNS	0,50	0,53	0,51
12	DVLA	1,97	1,50	1,84
13	GGRM	3,66	2,78	3,27
14	HMSP	27,35	13,66	14,51
15	ICBP	5,26	4,79	5,61
16	IGAR	1,22	0,70	1,38
17	INAI	0,75	0,53	0,82
18	INCI	0,32	0,36	0,25
19	INDF	1,45	1,05	1,55
20	INDR	0,14	0,12	0,14
21	INDS	0,58	0,12	0,26
22	INKP	0,20	0,14	0,15
23	INTP	3,96	3,44	2,23
24	IPOL	0,40	0,22	0,43
25	JECC	1,96	0,56	1,14
26	JPFA	1,91	1,11	2,21
27	KBLI	0,61	0,46	0,90
28	KBLM	0,61	0,50	0,83
29	LION	1,14	1,20	1,16
30	LMPI	0,44	0,28	0,34
31	LMSH	0,55	0,49	0,49
32	MERK	6,97	6,41	7,44
33	MLBI	48,67	22,54	47,54
34	MYOR	4,74	5,25	6,38
35	PBRX	1,43	1,22	1,01
36	PYFA	0,77	0,59	1,03
37	RICY	0,29	0,26	0,24
38	ROTI	7,76	5,39	5,97

39	SCCO	1,06	0,83	1,33
40	SKLT	1,36	1,68	1,27
41	SMBR	1,44	0,97	9,08
42	SMGR	4,09	2,46	1,91
43	SMSM	5,97	4,76	3,62
44	SRIL	1,19	1,89	1,07
45	SRSN	0,91	0,89	0,85
46	STAR	0,49	0,49	0,55
47	TBMS	0,77	0,37	0,83
48	TCID	2,80	1,93	1,44
49	TKIM	0,20	0,10	0,16
50	TPIA	0,93	0,93	4935,45
51	ULTJ	4,91	4,07	3,95
52	UNIT	0,10	0,08	0,11
53	WIIM	1,60	0,96	0,96

### Lampiran 3. Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
DER	159	.08	7.99	.9973	1.09446
CAPX/A	159	317.00	5,305,763.00	398,999.4654	740,289.87676
RASIO LANCAR	159	45.03	151,646.00	4,429.6155	23,343.63244
ROE	159	.06	143.53	14.2728	17.42143
PBV	159	.01	4,935.45	33.9410	391.22450
Valid N (listwise)	159				

Sumber : Data Sekunder yang diolah, 2019

### Lampiran 4. Uji Normalitas

#### Model Awal

		Unstandardized Residual
N		159
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	389,68582155
Most Extreme Differences	Absolute	,482
	Positive	,482
	Negative	-,396
Test Statistic		,482
Asymp. Sig. (2-tailed)		,000 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Sumber : Data Sekunder yang diolah, 2019

### Model Akhir

#### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		75
Normal Parameters <sup>a,b</sup>	Mean	,0000000
	Std. Deviation	1,54518023
Most Extreme Differences	Absolute	,116
	Positive	,116
	Negative	-,062
Test Statistic		,116
Asymp. Sig. (2-tailed)		,015 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Sumber : Data Sekunder yang diolah, 2019

### Lampiran 5. Outlier

No	Tahun	Kode	Nama Perusahaan	Extreme Value
1	2014	APLI	Asiaplast Industries Tbk.	-1500.35312
2		AUTO	Astra Otoparts Tbk.	-3071.69322
3		BRAM	Indo Kordsa Tbk.	-2854.55772
4		BUDI	Budi Starch & Sweetener Tbk.	-2730.79976
5		DPNS	Duta Pertiwi Nusantara Tbk.	3313.98914
6		DVLA	Darya-Varia Laboratoria Tbk.	-853.85345
7		HMSP	H.M. Sampoerna Tbk	-13287.91944
8		INCI	Intanwijaya Internasional Tbk.	3300.50712
9		INDR	Indo-Rama Synthetics Tbk.	-1804.67922
10		INDS	Indospring Tbk.	-1769.05389
11		INKP	Indah Kiat Pulp & Paper Tbk.	-2498.22017
12		IPOL	Indopoly Swakarsa Industry Tbk.	-2473.48134
13		JPFA	Japfa Comfeed Indonesia Tbk.	-3090.93406
14		KBLI	KMI Wire and Cable Tbk.	-1918.08746
15		LMPI	Langgeng Makmur Industri Tbk.	-1888.67428

16		LMSH	Lionmesh Prima Tbk.	667.73951
17		MLBI	Multi Bintang Indonesia Tbk.	-23284.05056
18		MYOR	Mayora Indah Tbk.	-2595.90495
19		PBRX	Pan Brothers Tbk.	-1155.28994
20		PYFA	Pyridam Farma Tbk.	-2042.14183
21		RICY	Ricky Putra Globalindo Tbk.	-2534.28389
22		ROTI	Nippon Indosari Carpindo Tbk.	-4874.58391
23		SMBR	Semen Baturaja (Persero) Tbk.	2659.88877
24		STAR	Star Petrochem Tbk.	-1431.43313
25		TBMS	Tembaga Mulia Semanan Tbk.	-7176.92266
26		TKIM	Pabrik Kertas Tjiwi Kimia Tbk.	-1793.69232
27		TPIA	Chandra Asri Petrochemical Tbk.	-1863.87073
28		UNIT	Nusantara Inti Corpora Tbk.	-1978.76111
29	2015	APLI	Asiaplast Industries Tbk.	-1831.87071
30		AUTO	Astra Otoparts Tbk.	-1997.29872
31		BRAM	Indo Kordsa Tbk.	-2138.36562
32		BUDI	Budi Starch & Sweetener Tbk.	-2614.05084
33		DPNS	Duta Pertiwi Nusantara Tbk.	4328.98440
34		HMSP	H.M. Samporna Tbk.	-2966.72750
35		INDF	Indofood Sukses Makmur Tbk.	-2762.14403
36		INDR	Indo-Rama Synthhetics Tbk.	-2174.12734
37		INDS	Indospring Tbk.	-870.51709
38		INKP	Indah Kiat Pulp & Paper Tbk.	-2967.28662
39		IPOL	Indopoly Swakarsa Industry Tbk.	-2305.45076
40		JECC	Jembo Cable Company Tbk.	-2337.98398
41		JPFA	Japfa Comfeed Indonesia Tbk.	-3310.32582
42		KBLM	Kabelindo Murni Tbk.	-2795.89564
43		LMPI	Langgeng Makmur Industri Tbk.	-1986.96452
44		LMSH	Lionmesh Prima Tbk.	1931.96680
45		MLBI	Multi Bintang Indonesia Tbk.	-12682.95106
46		PBRX	Pab Brothers Tbk.	-1206.82117
47		PYFA	Pyridam Farma Tbk.	-1852.73234
48		RICY	Ricky Putra Globalindo Tbk.	-2771.90012
49		SRSN	Indo Acidatama Tbk.	-2063.46617
50		STAR	Star Petrochem Tbk.	-1366.24768
51		TBMS	Tembaga Mulia Semanan Tbk.	-3572.27401
52		TKIM	Pabrik Kertas Tjiwa Kimia Tbk.	-1549.22386
53		TPIA	Chandra Asri Petrochemical Tbk	-2067.26179
54		UNIT	Nusantara Inti Corpora Tbk.	-1923.51018
55	2016	AMFG	Asahimas Flat Glass Tbk.	-1855.82003
56		ARNA	Arwana Citramulia Tbk.	-3002.57913

57		AUTO	Astra Otoparts Tbk.	-2136.30058
58		BATA	Sepatu Bata Tbk.	-2224.39596
59		BUDI	Budi Starch & Sweetener Tbk.	-522.33566
60		DPNS	Duta Pertiwi Nusantara Tbk.	5386.54381
61		HMSP	H.M. Sampoerna Tbk.	-5194.80203
62		INCI	Intanwijaya Internasional Tbk.	246.10902
63		INDR	Indo-Rama Synthetics Tbk.	-1684.02400
64		INDS	Indospring Tbk.	-802.38190
65		INKP	Indah Kiat Pulp & Paper Tbk.	-2545.29533
66		IPOL	Indopoly Swakarsa Industry Tbk.	-2705.42669
67		KBLM	Kabelindo Murni Tbk.	-3010.87174
68		LION	Lion Metal Work Tbk.	-1985.22658
69		LMPI	Langgeng Makmur Industri Tbk.	-1985.96051
70		LMSH	Lionmesh Prima Tbk.	-1724.30455
71		MLBI	Multi Bintang Indonesia Tbk.	-20723.49188
72		PBRX	Pab Brothers Tbk.	-1566.56126
73		PYFA	Pyridam Farma Tbk.	-2052.12398
74		RICY	Ricky Putra Globalindo Tbk.	-2837.19618
75		SKLT	Sekar Laut Tbk.	-2990.73353
76		SMBR	Semen Baturaja (Persero) Tbk.	-1471.70545
77		SRSN	Indo Acidatama Tbk.	-1976.20975
78		STAR	Star Petrochem Tbk.	-1237.91936
79		TBMS	Tembaga Mulia Semanan Tbk.	-5541.73558
80		TCID	Mandom Indonesia Tbk.	-238.20984
81		TKIM	Pabrik Kertas Tjiwa Kimia Tbk.	-2101.53354
82		TPIA	Chandra Asri Petrochemical Tbk	486429.08320
83		ULTJ	Ultra Jaya Industry & Trading Company Tbk.	-3089.44383
84		UNIT	Nusantara Inti Corpora Tbk.	-1888.12529



### Lampiran 6. Uji Multinoeritas

**Coefficients<sup>a</sup>**

Model		Collinearity Statistics	
		Tolerance	VIF
1	DER	,818	1,222
	CAPX/A	,855	1,169
	RASIO LANCAR	,805	1,242
	ROE	,886	1,129

a. Dependent Variable: PBV

Sumber : Data Sekunder yang diolah, 2019

### Lampiran 7. Uji Autokorelasi

**Model Summary<sup>b</sup>**

Model	R	Durbin-Watson
1	,677 <sup>a</sup>	2,054

a. Predictors: (Constant), ROE, DER, CAPX/A, RASIO LANCAR

b. Dependent Variable: PBV

Sumber : Data Sekunder yang diolah, 2019

### Lampiran 8. Uji Heteroskedasitas

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,517	,507		1,018	,312
	LG_DER	-,032	,129	-,044	-,245	,807
	LG_CAPXA	-,003	,048	-,009	-,072	,943
	LG_RASIO LANCAR	-,051	,197	-,047	-,258	,797
	LG_ROE	-,110	,199	-,072	-,553	,582

a. Dependent Variable: ABS\_RES\_2

Sumber : Data Sekunder yang diolah, 2019

### Lampiran 9. Model Regresi Linier Berganda

Coefficients <sup>a</sup>						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,666	,655		1,016	,313
	DER	-,420	,196	-,209	-2,146	,035
	CAPX/A	4,411E-7	,000	,195	2,045	,045
	RASIO LANCAR	-,002	,001	-,187	-1,904	,061
	ROE	,164	,028	,555	5,935	,000

a. Dependent Variable: PBV

Sumber : Data Sekunder yang diolah, 2019

### Lampiran 10. Uji Hipotesis Simultan (uji statistik f)

**ANOVA<sup>a</sup>**

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	149,702	4	37,426	14,828	,000 <sup>b</sup>
	Residual	176,681	70	2,524		
	Total	326,383	74			

a. Dependent Variable: PBV

b. Predictors: (Constant), ROE, DER, CAPX/A, RASIO LANCAR

Sumber : Data Sekunder yang diolah, 2019

### Lampiran 11. Koefisien Determinasi ( $R^2$ )

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.677 <sup>a</sup>	.459	.428	1.58871

a. Predictors: (Constant), ROE, DER, CAPX/A, RASIO LANCAR

b. Dependent Variable: PBV

Sumber : Data Sekunder yang diolah, 2019