

Lampiran 1. Daftar Perusahaan Sampel

Nomor	Kode Saham	Nama Emiten
1	ASII	Astra International Tbk
2	AUTO	Astra Auto Part Tbk
3	BATA	Sepatu Bata Tbk
4	CPIN	Charoen Pokphand Indonesia Tbk.
5	EKAD	Ekadharna International Tbk.
6	GGRM	Gudang Garam Tbk
7	HMSP	H.M. Sampoerna Tbk
8	ICBP	Indofood CBP Sukses Makmur Tbk
9	INAI	Indal Aluminium Industry Tbk
10	INDF	Indofood Sukses Makmur Tbk
11	INKP	Indah Kiat Pulp & Paper Tbk.
12	INTP	Indocement Tunggul Prakasa Tbk
13	MLBI	Multi Bintang Indonesia Tbk.
14	SMBR	Semen Baturaja (Persero) Tbk.
15	SMSM	Selamat Sempurna Tbk
16	SRIL	Sri Rejeki Isman Tbk.
17	TKIM	Pabrik Kertas Tjiwi Kimia Tbk.
18	TOTO	Surya Toto Indonesia Tbk.
19	TRIS	Trisula International Tbk.
20	UNVR	Unilever Indonesia Tbk.

Lampiran 2. Tabulasi Penelitian Sebelum Outlier

KODE	DER				DPR				PBV				KI				KM			
	2014	2015	2016	2016	2014	2015	2016	2017	2014	2015	2016	2017	2014	2015	2016	2017	2014	2015	2016	2017
ASII	0.96	0.94	0.87	0.89	45.59	49.54	44.87	39.67	2.60	1.92	2.54	2.15	0.919	0.919	0.915	0.915	0.000	0.000	0.000	0.000
AUTO	0.42	0.41	0.39	0.40	53.08	40.85	10.37	28.84	2.08	0.76	0.96	^{0.92}	0.588	0.686	0.686	0.686	0.293	0.000	0.000	0.000
BATA	0.81	0.45	0.44	0.48	40.00	6.47	73.17	51.46	3.24	2.14	1.81	^{1.27}	0.450	0.584	0.584	0.584	0.000	0.143	0.143	0.143
CPIN	0.91	0.97	0.71	0.56	16.90	25.89	413.54	36.76	5.68	3.39	3.47	3.24	0.872	0.534	0.534	0.534	0.000	0.233	0.241	0.241
EKAD	0.51	0.33	0.19	0.2	15.71	14.82	25.46	16.9	1.54	1.16	0.79	0.75	0.870	0.481	0.140	0.140	0.008	0.000	0.373	0.373
GGRM	0.75	0.67	0.59	0.58	28.67	77.73	74.92	9.31	3.66	2.78	3.27	4.04	0.697	0.872	0.871	0.871	0.000	0.000	0.000	0.000
HMSP	1.10	0.19	0.24	0.26	86.45	99.89	98.16	98.5	27.35	13.66	14.51	16.13	0.596	0.501	0.534	0.534	0.000	0.000	0.000	0.000
ICBP	0.66	0.62	0.56	0.56	49.71	49.75	49.88	49.76	5.26	4.79	5.61	5.11	0.754	0.920	0.920	0.920	0.000	0.000	0.008	0.008
INAI	5.15	4.55	4.19	3.38	49.47	88.57	49.01	49.18	0.75	0.53	0.82	0.89	0.848	0.697	0.697	0.697	0.000	0.000	0.000	0.000
INDF	1.08	1.13	0.87	0.88	49.72	49.70	49.79	49.92	1.45	1.05	1.55	1.43	0.674	0.555	0.555	0.555	0.016	0.000	0.000	0.000
INKP	1.71	1.68	1.44	1.37	12.21	4.19	6.03	9.77	0.20	0.14	0.15	0.71	1.345	0.817	0.817	0.817	0.002	0.000	0.000	0.000
INTP	0.17	0.16	0.15	0.18	94.29	35.07	88.36	138.6	3.96	3.44	2.23	3.29	0.000	0.599	0.599	0.599	0.139	0.057	0.000	0.000
MLBI	3.03	1.74	1.77	1.36	0.68	145.92	100.00	99.95	48.67	22.54	47.54	27.06	0.881	0.930	0.925	0.925	0.012	0.000	0.000	0.000
SMBR	0.08	0.11	0.40	0.48	25.00	25.00	25.00	25.00	1.44	0.97	9.08	11.05	0.901	0.754	0.754	0.754	0.000	0.000	0.000	0.000
SMSM	0.53	0.54	0.43	0.34	42.70	62.28	20.66	71.49	5.97	4.76	3.62	4.1	0.900	0.848	0.848	0.848	0.000	0.000	0.000	0.000
SRIL	2.00	1.83	1.86	1.7	17.97	6.84	6.99	13.63	1.19	1.89	1.07	1.3	0.824	0.774	0.774	0.774	0.000	0.016	0.016	0.016
TKIM	1.91	1.81	1.66	1.59	10.49	125.52	349.07	25.24	0.20	0.10	0.16	0.68	0.757	0.673	0.673	0.673	0.000	0.002	0.005	0.005
TOTO	0.65	0.64	0.69	0.67	28.66	43.42	79.59	48.1	3.19	4.81	3.26	2.5	0.577	0.901	0.000	0.000	0.002	0.167	0.336	0.336
TRIS	0.69	0.74	0.85	0.53	40.59	37.13	79.14	350.9	1.24	0.95	0.98	0.92	0.833	0.900	0.901	0.901	0.000	0.000	0.000	0.000
UNVR	2.11	2.26	2.56	2.65	44.67	99.88	99.69	1.64	45.03	58.48	46.67	82.44	0.322	0.575	0.120	0.120	0.252	0.000	0.011	0.011

Lampiran 3. Tabulasi penelitian sesudah Outlier

KODE	PBV	DER	DPR	KI	KM	Residual
ASII	2.60	0.96	45.59	0.919	0.00000	-0.47381
AUTO	2.08	0.42	53.08	0.588	0.29347	4.27979
BATA	3.24	0.81	40.00	0.45	0.00000	-10.6355
CPIN	5.68	0.91	16.90	0.872	0.00000	1.79652
EKAD	1.54	0.51	15.71	0.87	0.00756	-0.39157
GGRM	3.66	0.75	28.67	0.697	0.00000	-3.87001
HMSP	27.35	1.10	86.45	0.596	0.00000	15.60102
ICBP	5.26	0.66	49.71	0.754	0.00000	-0.58384
INAI	0.75	5.15	49.47	0.848	0.00000	-21.9878
INDF	1.45	1.08	49.72	0.674	0.01585	-7.54628
INKP	0.20	1.71	12.21	1.345	0.00189	4.55394
INTP	3.96	0.17	94.29	0	0.13878	-13.1755
MLBI	48.67	3.03	0.68	0.881	0.01190	36.46509
SMBR	1.44	0.08	25.00	0.901	0.00000	1.77807
SMSM	5.97	0.53	42.70	0.9	0.00002	4.28317
SRIL	1.19	2.00	17.97	0.824	0.00000	-8.53122
TKIM	0.20	1.91	10.49	0.757	0.00000	-10.7419
TOTO	3.19	0.65	28.66	0.577	0.00249	-6.75247
TRIS	1.24	0.69	40.59	0.833	0.00006	-2.75822
UNVR	45.03	2.11	44.67	0.322	0.25182	31.96444
ASII	1.92	0.94	49.54	0.919	0.00000	-1.08564
AUTO	0.76	0.41	40.85	0.686	0.00000	-5.63897
BATA	2.14	0.45	6.47	0.584	0.14322	-1.3604
CPIN	3.39	0.97	25.89	0.534	0.23260	-0.26292
EKAD	1.16	0.33	14.82	0.481	0.00000	-9.79527
GGRM	2.78	0.67	77.73	0.872	0.00000	-0.34424
HMSP	13.66	0.19	99.89	0.501	0.00000	3.41925
ICBP	4.79	0.62	49.75	0.92	0.00000	3.17579
INAI	0.53	4.55	88.57	0.697	0.00000	-23.5064
INDF	1.05	1.13	49.70	0.555	0.00000	-11.6686
INKP	0.14	1.68	4.19	0.817	0.00000	-8.32406
INTP	3.44	0.16	35.07	0.599	0.05711	-1.83378
MLBI	22.54	1.74	145.92	0.93	0.00000	15.96103
SMBR	0.97	0.11	25.00	0.754	0.00000	-2.41443
SMSM	4.76	0.54	62.28	0.848	0.00000	1.67239
SRIL	1.89	1.83	6.84	0.774	0.01585	-7.67923
TKIM	0.10	1.81	125.52	0.673	0.00218	-12.8902
TOTO	4.81	0.64	43.42	0.901	0.16666	8.97217
TRIS	0.95	0.74	37.13	0.9	0.00000	-1.61086
UNVR	58.48	2.26	99.88	0.575	0.00003	41.20117
ASII	2.54	0.87	44.87	0.915	0.00000	-0.24374
AUTO	0.96	0.39	10.37	0.686	0.00000	-5.21985

BATA	1.81	0.44	73.17	0.584	0.14322	-1.94007
CPIN	3.47	0.71	413.54	0.534	0.24122	-0.44521
EKAD	0.79	0.19	25.46	0.140	0.37322	-3.84582
GGRM	3.27	0.59	74.92	0.871	0.00000	0.4756
HMSP	14.51	0.24	98.16	0.534	0.00000	4.86997
ICBP	5.61	0.56	49.88	0.920	0.00756	4.53743
INAI	0.82	4.19	49.01	0.697	0.00000	-21.5041
INDF	1.55	0.87	49.79	0.555	0.00002	-10.0568
INKP	0.15	1.44	6.03	0.817	0.00000	-7.2962
INTP	2.23	0.15	88.36	0.599	0.00003	-5.39192
MLBI	47.54	1.77	100.00	0.925	0.00000	40.91186
SMBR	9.08	0.40	25.00	0.754	0.00000	4.45591
SMSM	3.62	0.43	20.66	0.848	0.00000	1.18507
SRIL	1.07	1.86	6.99	0.774	0.01649	-8.60394
TKIM	0.16	1.66	349.07	0.673	0.00505	-13.0606
TOTO	3.26	0.69	79.59	0.000	0.33581	-8.58743
TRIS	0.98	0.85	79.14	0.901	0.00000	-2.2108
UNVR	46.67	2.56	99.69	0.120	0.01071	17.38816
ASII	2.15	0.89	39.67	0.915	0.00000	-0.69643
AUTO	0.92	0.40	28.84	0.686	0.00000	-5.38357
BATA	1.27	0.48	51.46	0.584	0.14322	-2.55588
CPIN	3.24	0.56	36.76	0.534	0.24122	1.61783
EKAD	0.75	0.2	16.9	0.140	0.37322	-3.89104
GGRM	4.04	0.58	9.31	0.871	0.00000	1.57599
HMSP	16.13	0.26	98.5	0.534	0.00000	6.40298
ICBP	5.11	0.56	49.76	0.920	0.00756	4.03795
INAI	0.89	3.38	49.18	0.697	0.00000	-17.9724
INDF	1.43	0.88	49.92	0.555	0.00002	-10.2201
INKP	0.71	1.37	9.77	0.817	0.00000	-6.45337
INTP	3.29	0.18	138.55	0.599	0.00003	-4.68019
MLBI	27.06	1.36	99.95	0.925	0.00000	22.1847
SMBR	11.05	0.48	25.00	0.754	0.00000	6.08394
SMSM	4.1	0.34	71.49	0.848	0.00000	1.82695
SRIL	1.3	1.7	13.63	0.774	0.01649	-7.7191
TKIM	0.68	1.59	25.24	0.673	0.00505	-10.8217
TOTO	2.5	0.67	48.1	0.000	0.33581	-9.12389
TRIS	0.92	0.53	350.9	0.901	0.00000	-2.09431
UNVR	82.44	2.65	1.64	0.120	0.01071	53.2033

Lampiran 4. Hasil Regresi

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	KM, V3, der, KI ^b	.	Enter

a. Dependent Variable: pbv

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.521 ^a	.271	.225	6.31678	1.937

a. Predictors: (Constant), KM, V3, der, KI

b. Dependent Variable: pbv

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	935.692	4	233.923	5.862	.000 ^b
	Residual	2513.808	63	39.902		
	Total	3449.500	67			

a. Dependent Variable: pbv

b. Predictors: (Constant), KM, V3, der, KI

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	13.426	3.685		3.643	.001		
	der	2.904	1.433	.224	2.026	.047	.948	1.055
	dpr	.023	.012	.213	1.965	.054	.985	1.015
	KI	-16.069	4.265	-.531	-3.767	.000	.582	1.718
	KM	-30.575	10.006	-.437	-3.056	.003	.565	1.769

a. Dependent Variable: pbv

Lampiran 5. Hasil Uji Autokorelasi**NPar Tests****Runs Test**

	Unstandardized Residual
Test Value ^a	-1.72232
Cases < Test Value	34
Cases >= Test Value	34
Total Cases	68
Number of Runs	34
Z	-.244
Asymp. Sig. (2-tailed)	.807

a. Median

Lampiran 6. Hasil Uji Heterokedastisitas

Correlations

		der	dpr	KI	KM	Unstandardized Residual
Der	Pearson Correlation	1	-.085	.143	-.219*	-.115
	Sig. (1-tailed)		.245	.123	.036	.176
	N	68	68	68	68	68
Dpr	Pearson Correlation	-.085	1	-.087	.096	.185
	Sig. (1-tailed)	.245		.240	.218	.065
	N	68	68	68	68	68
KI	Pearson Correlation	.143	-.087	1	-.646**	.200
	Sig. (1-tailed)	.123	.240		.000	.051
	N	68	68	68	68	68
KM	Pearson Correlation	-.219*	.096	-.646**	1	-.040
	Sig. (1-tailed)	.036	.218	.000		.373
	N	68	68	68	68	68
Unstandardized Residual	Pearson Correlation	-.115	.185	.200	-.040	1
	Sig. (1-tailed)	.176	.065	.051	.373	
	N	68	68	68	68	68

*. Correlation is significant at the 0.05 level (1-tailed).

** . Correlation is significant at the 0.01 level (1-tailed).

Lampiran 7. Tabel Statistik Deskriptif**Descriptive Statistics**

	N	Minimum	Maximum	Mean	Std. Deviation
Pbv	80	.10	82.44	7.6879	14.94985
KI	80	.000	1.345	.68528	.248865
KM	80	.00000	.37322	.0451021	.09903945
Der	80	.08	5.15	1.0865	1.00434
Dpr	80	.68	413.54	59.9911	70.38547
Valid N (listwise)	80				

Lampiran 8. Hasil Uji Normalitas

Sebelum outlier

One-Sample Kolmogorov-Smirnov Test		Unstandardized Residual
N		80
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	13.41410071
Most Extreme Differences	Absolute	.208
	Positive	.208
	Negative	-.113
Test Statistic		.208
Asymp. Sig. (2-tailed)		.000 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Sesudah outlier

One-Sample Kolmogorov-Smirnov Test		Unstandardized Residual
N		68
Normal Parameters ^{a,b}	Mean	-1.6871151
	Std. Deviation	6.47663480
Most Extreme Differences	Absolute	.074
	Positive	.074
	Negative	-.050
Test Statistic		.074
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.

Lampiran 9. Uji Heterokedatisitas

Correlations

		Der	dpr	KI	KM	Unstandardized Residual
Der	Pearson Correlation	1	-.085	.143	-.219*	-.115
	Sig. (1-tailed)		.245	.123	.036	.176
	N	68	68	68	68	68
Dpr	Pearson Correlation	-.085	1	-.087	.096	.185
	Sig. (1-tailed)	.245		.240	.218	.065
	N	68	68	68	68	68
KI	Pearson Correlation	.143	-.087	1	-.646**	.200
	Sig. (1-tailed)	.123	.240		.000	.051
	N	68	68	68	68	68
KM	Pearson Correlation	-.219*	.096	-.646**	1	-.040
	Sig. (1-tailed)	.036	.218	.000		.373
	N	68	68	68	68	68
Unstandardized Residual	Pearson Correlation	-.115	.185	.200	-.040	1
	Sig. (1-tailed)	.176	.065	.051	.373	
	N	68	68	68	68	68

*. Correlation is significant at the 0.05 level (1-tailed).

**. Correlation is significant at the 0.01 level (1-tailed).

Lampiran 10. Uji Multikolinearitas

Model	Coefficients ^a						Collinearity Statistics	
	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Tolerance	VIF	
	B	Std. Error	Beta					
1 (Constant)	13.426	3.685		3.643	.001			
KI	-16.069	4.265	-.531	3.767	.000	.582	1.718	
KM	-30.575	10.006	-.437	3.056	.003	.565	1.769	
DER	2.904	1.433	.224	2.026	.047	.948	1.055	
DPR	.023	.012	.213	1.965	.054	.985	1.015	

a. Dependent Variable: pbv

Sumber : Data Sekunder yang diolah, 2019