

LAMPIRAN



SAMPEL PENELITIAN

| No | Tahun | KODE | Emiten | Sub Kategori | Tgl Publikasi |
|----|-------|------|------------------------------------|------------------------------------|---------------|
| 1 | 2003 | ASGR | PT Astra Graphia Tbk. | Electronic and Office Equipment | 20-Jun-04 |
| 2 | 2003 | ASII | PT Astra International Tbk. | Automotive and Allied Products | 20-Jun-04 |
| 3 | 2003 | DNKS | PT Dankos Laboratories Tbk. | Pharmaceuticals | 8-Mar-04 |
| 4 | 2003 | DYNA | PT Dynaplast Tbk. | Plastics and Glass Products | 18-Mar-04 |
| 5 | 2003 | GGRM | PT Gudang Garam Tbk. | Tobacco Manufacturers | 29-Mar-04 |
| 6 | 2003 | GJTL | PT Gajah Tunggal Tbk. | Automotive and Allied Products | 27-Apr-04 |
| 7 | 2003 | HMSP | PT HM Sampoerna Tbk. | Tobacco Manufacturers | 10-Mar-04 |
| 8 | 2003 | INAF | PT Indofarma Tbk. | Pharmaceuticals | 15-Apr-04 |
| 9 | 2003 | INDF | PT Indofood Sukses Makmur Tbk. | Food and Beverages | 20-Feb-04 |
| 10 | 2003 | INDR | PT Indorama Syntetics Tbk. | Apparel and Other Textile Products | 5-Mar-04 |
| 11 | 2003 | INKP | PT Indah Kiat Pulp & Paper Tbk. | Paper and Allied Products | 8-Apr-04 |
| 12 | 2003 | INTP | PT Indocement Tunggul Prakasa Tbk. | Cement | 20-Jan-04 |
| 13 | 2003 | KAEF | PT Kimia Farma Tbk. | Pharmaceuticals | 11-Mar-04 |
| 14 | 2003 | KLBF | PT Kalbe Farma Tbk. | Pharmaceuticals | 23-Mar-04 |
| 15 | 2003 | MLPL | PT Multipolar Tbk. | Electronic and Office Equipment | 20-Jun-04 |
| 16 | 2003 | SMCB | PT Semen Cibinong Tbk. | Cement | 4-Mar-04 |
| 17 | 2003 | SMGR | PT Semen Gresik (Persero) Tbk. | Cement | 25-Oct-04 |
| 18 | 2003 | TKIM | PT Pabrik Kertas Tjiwi Kimia Tbk. | Paper and Allied Products | 8-Apr-04 |
| 19 | 2003 | TSPC | PT Tempo Scan Pacific Tbk. | Pharmaceuticals | 9-Mar-04 |

| | | | | | |
|----|------|------|---|--------------------------------|-----------|
| 20 | 2003 | UNTR | PT United Tractors Tbk. | Automotive and Allied Products | 20-Jun-04 |
| 21 | 2004 | ASII | PT Astra International Tbk. | Automotive and Allied Products | 22-Mar-05 |
| 22 | 2004 | AUTO | PT Astra Otoparts Tbk. | Automotive and Allied Products | 31-May-05 |
| 23 | 2004 | DNKS | PT Dankos Laboratories Tbk. | Pharmaceuticals | 31-Mar-05 |
| 24 | 2004 | GGRM | PT Gudang Garam Tbk. | Tobacco Manufacturers | 13-May-05 |
| 25 | 2004 | GJTL | PT Gajah Tunggal Tbk. | Automotive and Allied Products | 31-Mar-05 |
| 26 | 2004 | HMSP | PT HM Sampoerna Tbk. | Tobacco Manufacturers | 29-Mar-05 |
| 27 | 2004 | INDF | PT Indofood Sukses Makmur Tbk. | Food and Beverages | 1-Apr-05 |
| 28 | 2004 | INKP | PT Indah Kiat Pulp & Paper Tbk. | Paper and Allied Products | 1-Jul-05 |
| 29 | 2004 | INTP | PT Indocement Tunggul Prakasa Tbk. | Cement | 23-Mar-05 |
| 30 | 2004 | KLBF | PT Kalbe Farma Tbk. | Pharmaceuticals | 1-Apr-05 |
| 31 | 2004 | RMBA | PT Bentoel International Investama Tbk. | Tobacco Manufacturers | 18-Apr-05 |
| 32 | 2004 | SMCB | PT Semen Cibinong Tbk. | Cement | 29-Mar-05 |
| 33 | 2004 | SMGR | PT Semen Gresik (Persero) Tbk. | Cement | 19-Apr-05 |
| 34 | 2004 | TKIM | PT Pabrik Kertas Tjiwi Kimia Tbk. | Paper and Allied Products | 1-Jul-05 |
| 35 | 2004 | TSPC | PT Tempo Scan Pacific Tbk. | Pharmaceuticals | 1-Apr-05 |
| 36 | 2004 | UNTR | PT United Tractors Tbk. | Automotive and Allied Products | 21-Mar-05 |
| 37 | 2004 | UNVR | PT Unilever Indonesia Tbk. | Consumer Goods | 16-Mar-05 |
| 38 | 2005 | ASII | PT Astra International Tbk. | Automotive and Allied Products | 24-Mar-06 |
| 39 | 2005 | BRPT | PT Barito Pacific Timber Tbk. | Lumber and Wood Products | 31-Mar-06 |
| 40 | 2005 | GGRM | PT Gudang Garam Tbk. | Tobacco Manufacturers | 29-Mar-06 |
| 41 | 2005 | GJTL | PT Gajah Tunggal Tbk. | Automotive and Allied Products | 31-Mar-06 |
| 42 | 2005 | INDF | PT Indofood Sukses Makmur Tbk. | Food and Beverages | 31-Mar-06 |
| 43 | 2005 | INKP | PT Indah Kiat Pulp & Paper Tbk. | Lumber and Wood Products | 1-May-06 |
| 44 | 2005 | INTP | PT Indocement Tunggul Prakasa Tbk. | Cement | 1-Mar-06 |

| | | | | | |
|----|------|------|------------------------------------|--------------------------------|-----------|
| 45 | 2005 | KLBF | PT Kalbe Farma Tbk. | Pharmaceuticals | 3-Apr-06 |
| 46 | 2005 | SMCB | PT Semen Cibinong Tbk. | Cement | 15-May-06 |
| 47 | 2005 | TKIM | PT Pabrik Kertas Tjiwi Kimia Tbk. | Paper and Allied Products | 1-May-06 |
| 48 | 2005 | UNTR | PT United Tractors Tbk. | Automotive and Allied Products | 24-Mar-06 |
| 49 | 2005 | UNVR | PT Unilever Indonesia Tbk. | Consumer Goods | 31-Mar-06 |
| 50 | 2006 | ADMG | PT Polychem Indonesia Tbk. | Automotive and Allied Products | 30-Mar-07 |
| 51 | 2006 | ASII | PT Astra International Tbk. | Automotive and Allied Products | 28-Mar-07 |
| 52 | 2006 | BRPT | PT Barito Pacific Timber Tbk. | Lumber and Wood Products | 5-Apr-07 |
| 53 | 2006 | GGRM | PT Gudang Garam Tbk. | Tobacco Manufacturers | 30-Mar-07 |
| 54 | 2006 | GJTL | PT Gajah Tunggal Tbk. | Automotive and Allied Products | 20-Jun-07 |
| 55 | 2006 | INDF | PT Indofood Sukses Makmur Tbk. | Food and Beverages | 24-May-07 |
| 56 | 2006 | INKP | PT Indah Kiat Pulp & Paper Tbk. | Paper and Allied Products | 2-May-07 |
| 57 | 2006 | INTP | PT Indocement Tunggul Prakasa Tbk. | Cement | 22-Mar-07 |
| 58 | 2006 | KLBF | PT Kalbe Farma Tbk. | Pharmaceuticals | 2-Apr-07 |
| 59 | 2006 | SMCB | PT Holcim Indonesia Tbk. | Cement | 30-Mar-07 |
| 60 | 2006 | TKIM | PT Pabrik Kertas Tjiwi Kimia Tbk. | Paper and Allied Products | 2-May-07 |
| 61 | 2006 | UNTR | PT United Tractors Tbk. | Automotive and Allied Products | 1-Mar-07 |
| 62 | 2006 | UNVR | PT Unilever Indonesia Tbk. | Consumer Goods | 29-Mar-07 |
| 63 | 2007 | ASII | PT Astra International Tbk. | Automotive and Allied Products | 29-Feb-08 |
| 64 | 2007 | BRPT | PT Barito Pacific Timber Tbk. | Lumber and Wood Products | 31-Mar-08 |
| 65 | 2007 | INDF | PT Indofood Sukses Makmur Tbk. | Food and Beverages | 4-Apr-08 |
| 66 | 2007 | INKP | PT Indah Kiat Pulp & Paper Tbk. | Paper and Allied Products | 6-May-08 |
| 67 | 2007 | KLBF | PT Kalbe Farma Tbk. | Pharmaceuticals | 31-Mar-08 |
| 68 | 2007 | SMCB | PT Holcim Indonesia Tbk. | Cement | 19-Mar-08 |
| 69 | 2007 | SULI | PT Sumalindo Lestari Jaya Tbk. | Lumber and Wood Products | 31-Mar-08 |

| | | | | | |
|----|------|------|--------------------------------|--------------------------------|-----------|
| 70 | 2007 | TSPC | PT Tempo Scan Pacific Tbk. | Pharmaceuticals | 24-Mar-09 |
| 71 | 2007 | UNTR | PT United Tractors Tbk. | Automotive and Allied Products | 28-Feb-08 |
| 72 | 2008 | AKRA | PT AKR Corporindo Tbk. | Automotive and Allied Products | 1-Apr-09 |
| 73 | 2008 | ASII | PT Astra International Tbk. | Automotive and Allied Products | 2-Mar-09 |
| 74 | 2008 | INDF | PT Indofood Sukses Makmur Tbk. | Food and Beverages | 30-Mar-09 |
| 75 | 2008 | SMCB | PT Holcim Indonesia Tbk. | Cement | 16-Mar-09 |
| 76 | 2008 | SMGR | PT Semen Gresik (Persero) Tbk. | Cement | 23-Mar-09 |
| 77 | 2008 | TBLA | PT Tunas Baru Lampung Tbk. | Food and Beverages | 20-Apr-09 |
| 78 | 2008 | UNTR | PT United Tractors Tbk. | Automotive and Allied Products | 27-Feb-09 |

DATA REGRESI

| No | Tahun | KODE | Tgl Publikasi | ROE | DER | CR | TATO | CAR |
|----|-------|------|---------------|--------|------|------|------|---------|
| 1 | 2003 | ASGR | 20-Jun-04 | 6.44 | 1.12 | 2.12 | 0.63 | -0.0026 |
| 2 | 2003 | ASII | 20-Jun-04 | 40.70 | 0.74 | 1.19 | 1.15 | 0.0448 |
| 3 | 2003 | DNKS | 8-Mar-04 | 31.82 | 1.08 | 3.11 | 1.44 | -0.1294 |
| 4 | 2003 | DYNA | 18-Mar-04 | 15.09 | 0.94 | 0.80 | 0.77 | 0.0181 |
| 5 | 2003 | GGRM | 29-Mar-04 | 16.76 | 0.58 | 1.97 | 1.33 | 0.0085 |
| 6 | 2003 | GJTL | 27-Apr-04 | 65.68 | 8.23 | 1.56 | 0.47 | -0.0714 |
| 7 | 2003 | HMSP | 10-Mar-04 | 24.39 | 0.73 | 4.08 | 1.44 | -0.0317 |
| 8 | 2003 | INAF | 15-Apr-04 | -52.56 | 1.50 | 1.31 | 0.79 | -0.0875 |
| 9 | 2003 | INDF | 20-Feb-04 | 14.74 | 2.58 | 1.91 | 1.17 | -0.0038 |
| 10 | 2003 | INDR | 5-Mar-04 | 5.06 | 1.33 | 1.12 | 0.66 | -0.1212 |
| 11 | 2003 | INKP | 8-Apr-04 | -17.47 | 2.32 | 0.22 | 0.25 | -0.0935 |

| | | | | | | | | |
|----|------|------|-----------|--------|------|------|------|---------|
| 12 | 2003 | INTP | 20-Jan-04 | 14.79 | 1.24 | 1.87 | 0.41 | 0.1448 |
| 13 | 2003 | KAEF | 11-Mar-04 | 6.03 | 0.81 | 1.52 | 1.33 | 0.0047 |
| 14 | 2003 | KLBF | 23-Mar-04 | 38.95 | 1.72 | 1.57 | 1.18 | 0.0013 |
| 15 | 2003 | MLPL | 20-Jun-04 | 1.25 | 0.74 | 0.99 | 0.38 | -0.0410 |
| 16 | 2003 | SMCB | 4-Mar-04 | 6.55 | 1.88 | 2.52 | 0.29 | 0.0344 |
| 17 | 2003 | SMGR | 25-Oct-04 | 11.17 | 0.95 | 1.33 | 0.83 | 0.0000 |
| 18 | 2003 | TKIM | 8-Apr-04 | -7.23 | 4.06 | 0.29 | 0.41 | -0.0934 |
| 19 | 2003 | TSPC | 9-Mar-04 | 20.72 | 0.25 | 4.65 | 1.09 | -0.0020 |
| 20 | 2003 | UNTR | 20-Jun-04 | 23.01 | 3.07 | 0.86 | 1.13 | 0.0321 |
| 21 | 2004 | ASII | 22-Mar-05 | 35.48 | 0.63 | 1.06 | 1.15 | 0.0118 |
| 22 | 2004 | AUTO | 31-May-05 | 15.96 | 0.62 | 1.43 | 1.20 | 0.0607 |
| 23 | 2004 | DNKS | 31-Mar-05 | 33.51 | 0.81 | 1.82 | 1.30 | 0.0613 |
| 24 | 2004 | GGRM | 13-May-05 | 14.69 | 0.69 | 1.68 | 1.18 | -0.1086 |
| 25 | 2004 | GJTL | 31-Mar-05 | 28.38 | 2.76 | 1.42 | 1.07 | -0.0685 |
| 26 | 2004 | HMSP | 29-Mar-05 | 40.99 | 1.34 | 2.28 | 1.51 | 0.0275 |
| 27 | 2004 | INDF | 1-Apr-05 | 9.23 | 2.56 | 1.48 | 1.14 | -0.0329 |
| 28 | 2004 | INKP | 1-Jul-05 | 19.30 | 1.65 | 2.73 | 0.26 | -0.0705 |
| 29 | 2004 | INTP | 23-Mar-05 | 2.49 | 1.10 | 1.43 | 0.47 | -0.1026 |
| 30 | 2004 | KLBF | 1-Apr-05 | 28.19 | 1.43 | 2.89 | 1.19 | 0.0184 |
| 31 | 2004 | RMBA | 18-Apr-05 | 7.69 | 0.86 | 2.01 | 2.16 | -0.0043 |
| 32 | 2004 | SMCB | 29-Mar-05 | -24.76 | 2.49 | 2.76 | 0.31 | -0.1165 |
| 33 | 2004 | SMGR | 19-Apr-05 | 13.97 | 0.81 | 1.60 | 0.91 | 0.0673 |
| 34 | 2004 | TKIM | 1-Jul-05 | 30.65 | 2.50 | 2.71 | 0.43 | 0.0449 |
| 35 | 2004 | TSPC | 1-Apr-05 | 19.16 | 0.23 | 4.64 | 1.11 | 0.0235 |
| 36 | 2004 | UNTR | 21-Mar-05 | 35.43 | 1.17 | 1.84 | 1.31 | -0.0556 |

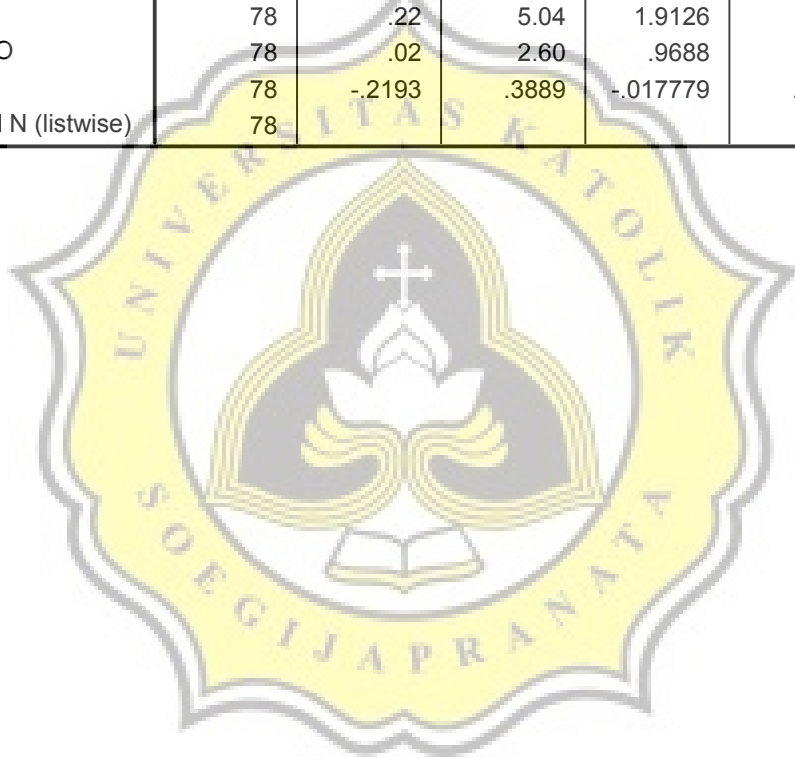
| | | | | | | | | |
|----|------|------|-----------|--------|------|------|------|---------|
| 37 | 2004 | UNVR | 16-Mar-05 | 64.83 | 0.61 | 1.61 | 2.46 | 0.0161 |
| 38 | 2005 | ASII | 24-Mar-06 | 26.72 | 1.81 | 0.74 | 1.01 | 0.0121 |
| 39 | 2005 | BRPT | 31-Mar-06 | 65.12 | 1.17 | 1.18 | 0.36 | -0.0641 |
| 40 | 2005 | GGRM | 29-Mar-06 | 14.41 | 0.69 | 1.73 | 1.12 | -0.0299 |
| 41 | 2005 | GJTL | 31-Mar-06 | 17.09 | 2.68 | 2.33 | 0.65 | -0.0742 |
| 42 | 2005 | INDF | 31-Mar-06 | 2.88 | 2.30 | 1.47 | 1.27 | 0.0379 |
| 43 | 2005 | INKP | 1-May-06 | 0.39 | 1.57 | 3.09 | 0.27 | -0.1107 |
| 44 | 2005 | INTP | 1-Mar-06 | 13.14 | 0.87 | 2.52 | 0.53 | 0.0046 |
| 45 | 2005 | KLBF | 3-Apr-06 | 26.84 | 0.78 | 3.94 | 1.27 | -0.0529 |
| 46 | 2005 | SMCB | 15-May-06 | -18.13 | 2.98 | 1.68 | 0.41 | -0.1093 |
| 47 | 2005 | TKIM | 1-May-06 | 2.90 | 2.38 | 3.04 | 0.44 | -0.0568 |
| 48 | 2005 | UNTR | 24-Mar-06 | 25.59 | 1.58 | 1.55 | 1.25 | 0.0782 |
| 49 | 2005 | UNVR | 31-Mar-06 | 66.27 | 0.76 | 1.35 | 2.60 | -0.0194 |
| 50 | 2006 | ADMG | 30-Mar-07 | -21.34 | 2.19 | 3.10 | 0.82 | -0.0303 |
| 51 | 2006 | ASII | 28-Mar-07 | 16.59 | 1.41 | 0.78 | 0.96 | -0.0671 |
| 52 | 2006 | BRPT | 5-Apr-07 | 0.68 | 0.64 | 1.05 | 0.27 | -0.2035 |
| 53 | 2006 | GGRM | 30-Mar-07 | 7.66 | 0.65 | 1.89 | 1.21 | -0.0311 |
| 54 | 2006 | GJTL | 20-Jun-07 | 5.55 | 2.41 | 1.94 | 0.75 | 0.0329 |
| 55 | 2006 | INDF | 24-May-07 | 13.13 | 2.10 | 1.18 | 1.35 | 0.0741 |
| 56 | 2006 | INKP | 2-May-07 | -9.98 | 1.84 | 1.67 | 0.30 | 0.2670 |
| 57 | 2006 | INTP | 22-Mar-07 | 9.83 | 0.59 | 2.14 | 0.66 | -0.1169 |
| 58 | 2006 | KLBF | 2-Apr-07 | 22.59 | 0.36 | 5.04 | 1.31 | -0.0486 |
| 59 | 2006 | SMCB | 30-Mar-07 | 8.38 | 2.37 | 1.23 | 0.42 | -0.0984 |
| 60 | 2006 | TKIM | 2-May-07 | -11.33 | 2.79 | 2.55 | 0.45 | 0.2265 |
| 61 | 2006 | UNTR | 1-Mar-07 | 20.25 | 1.44 | 1.33 | 1.22 | 0.0021 |

| | | | | | | | | |
|----|------|------|-----------|-------|------|------|------|---------|
| 62 | 2006 | UNVR | 29-Mar-07 | 72.69 | 0.95 | 1.27 | 2.45 | -0.0684 |
| 63 | 2007 | ASII | 29-Feb-08 | 24.18 | 1.17 | 0.91 | 1.10 | -0.0120 |
| 64 | 2007 | BRPT | 31-Mar-08 | 0.48 | 0.57 | 2.02 | 0.02 | 0.2302 |
| 65 | 2007 | INDF | 4-Apr-08 | 13.76 | 2.62 | 0.92 | 0.94 | 0.0816 |
| 66 | 2007 | INKP | 6-May-08 | 4.71 | 1.82 | 1.28 | 0.34 | 0.3889 |
| 67 | 2007 | KLBF | 31-Mar-08 | 20.84 | 0.33 | 4.98 | 1.36 | 0.0140 |
| 68 | 2007 | SMCB | 19-Mar-08 | 7.50 | 2.19 | 1.33 | 0.52 | -0.0493 |
| 69 | 2007 | SULI | 31-Mar-08 | 4.76 | 2.20 | 1.15 | 0.57 | -0.0943 |
| 70 | 2007 | TSPC | 24-Mar-09 | 13.16 | 0.26 | 4.05 | 1.13 | 0.0475 |
| 71 | 2007 | UNTR | 28-Feb-08 | 26.04 | 1.26 | 1.34 | 1.40 | -0.0441 |
| 72 | 2008 | AKRA | 1-Apr-09 | 13.06 | 1.81 | 1.00 | 1.94 | -0.1319 |
| 73 | 2008 | ASII | 2-Mar-09 | 27.78 | 1.21 | 1.32 | 1.20 | -0.0659 |
| 74 | 2008 | INDF | 30-Mar-09 | 12.17 | 3.11 | 0.90 | 0.98 | -0.2193 |
| 75 | 2008 | SMCB | 16-Mar-09 | 11.12 | 2.02 | 1.68 | 0.63 | -0.1940 |
| 76 | 2008 | SMGR | 23-Mar-09 | 31.27 | 0.30 | 3.39 | 1.15 | -0.1363 |
| 77 | 2008 | TBLA | 20-Apr-09 | 7.13 | 2.15 | 1.10 | 1.41 | -0.0104 |
| 78 | 2008 | UNTR | 27-Feb-09 | 23.90 | 1.05 | 1.64 | 1.22 | -0.1285 |

STATISTIK DESKRIPTIF

Descriptive Statistics

| | N | Minimum | Maximum | Mean | Std. Deviation |
|--------------------|----|---------|---------|----------|----------------|
| ROE | 78 | -52.56 | 72.69 | 16.1649 | 20.55846 |
| DER | 78 | .23 | 8.23 | 1.5578 | 1.13688 |
| CR | 78 | .22 | 5.04 | 1.9126 | 1.05485 |
| TATO | 78 | .02 | 2.60 | .9688 | .52992 |
| CAR | 78 | -.2193 | .3889 | -.017779 | .0991334 |
| Valid N (listwise) | 78 | | | | |



UJI NORMALITAS

Explore

Case Processing Summary

| | Cases | | | | | |
|-------------------------|-------|---------|---------|---------|-------|---------|
| | Valid | | Missing | | Total | |
| | N | Percent | N | Percent | N | Percent |
| Unstandardized Residual | 72 | 92.3% | 6 | 7.7% | 78 | 100.0% |

Descriptives

| | | Statistic | Std. Error |
|-------------------------|----------------------------------|-----------|------------|
| Unstandardized Residual | Mean | .0000000 | .00714714 |
| | 95% Confidence Interval for Mean | | |
| | Lower Bound | -.0142510 | |
| | Upper Bound | .0142510 | |
| | 5% Trimmed Mean | .0012410 | |
| | Median | .0038401 | |
| | Variance | .004 | |
| | Std. Deviation | .06064553 | |
| | Minimum | -.14788 | |
| | Maximum | .11377 | |
| | Range | .26165 | |
| | Interquartile Range | .07883 | |
| | Skewness | -.274 | .283 |
| | Kurtosis | -.257 | .559 |

Extreme Values

| | | | Case Number | Value |
|-------------------------|---------|---|-------------|---------|
| Unstandardized Residual | Highest | 1 | 65 | .11377 |
| | | 2 | 16 | .11007 |
| | | 3 | 33 | .10183 |
| | | 4 | 34 | .09898 |
| | | 5 | 48 | .09579 |
| | Lowest | 1 | 75 | -.14788 |
| | | 2 | 72 | -.12734 |
| | | 3 | 3 | -.12103 |
| | | 4 | 52 | -.11535 |
| | | 5 | 76 | -.11493 |

Tests of Normality

| | Kolmogorov-Smirnov ^a | | | Shapiro-Wilk | | |
|-------------------------|---------------------------------|----|-------|--------------|----|------|
| | Statistic | df | Sig. | Statistic | df | Sig. |
| Unstandardized Residual | .081 | 72 | .200* | .979 | 72 | .282 |

*. This is a lower bound of the true significance.

a. Lilliefors Significance Correction

Unstandardized Residual

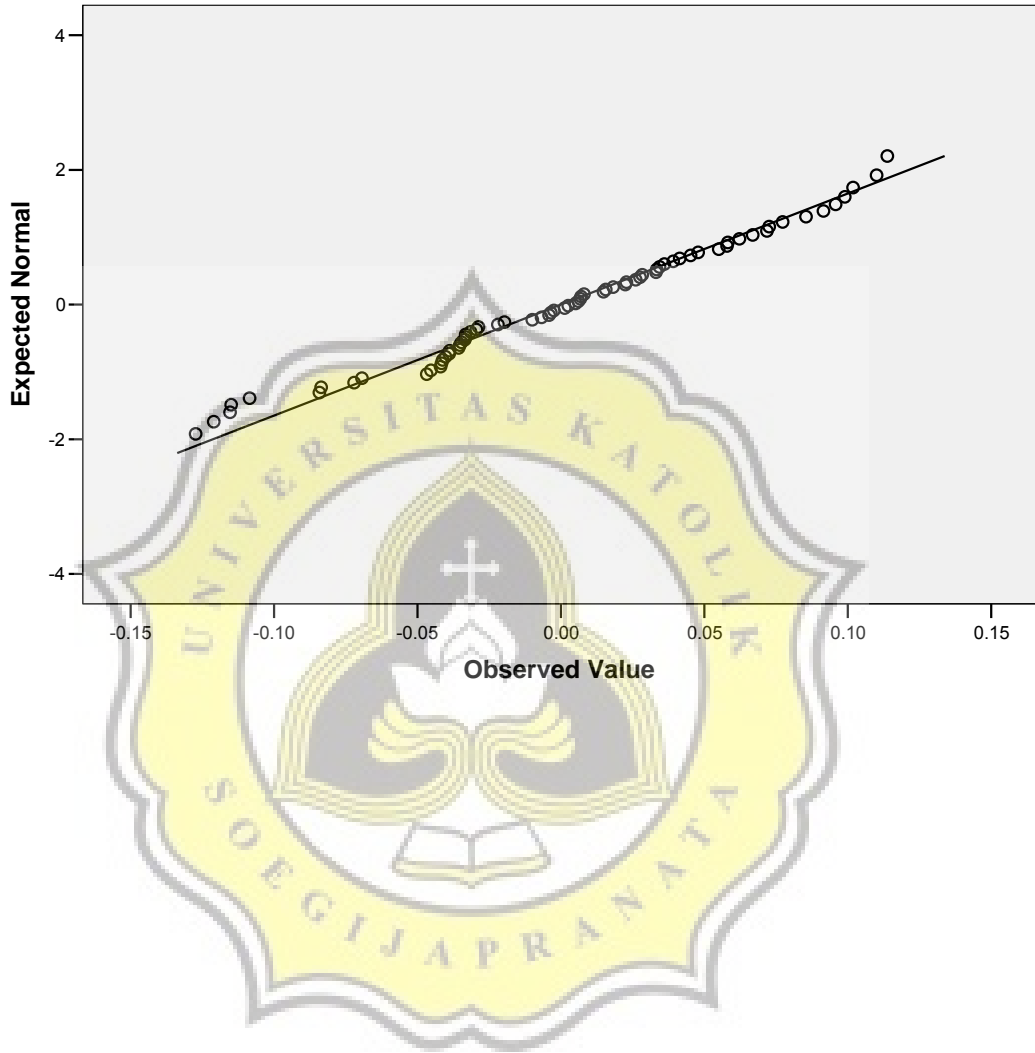
Unstandardized Residual Stem-and-Leaf Plot

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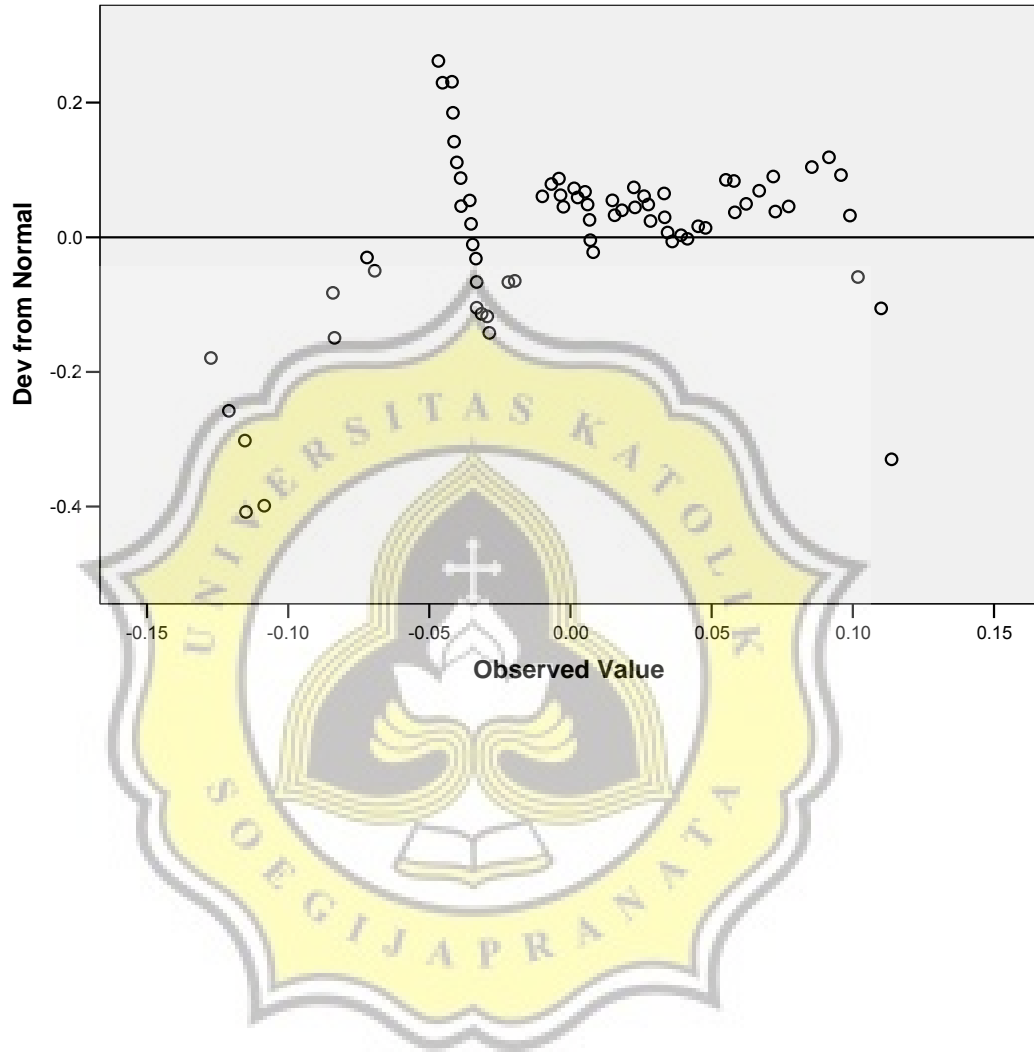
Frequency      Stem & Leaf
  6.00         -1 . 011224
  4.00          -0 . 6788
 24.00          -0 . 000001222333333333444444
 23.00           0 . 00000001112222233333444
 12.00           0 . 555667778999
  3.00           1 . 011
  
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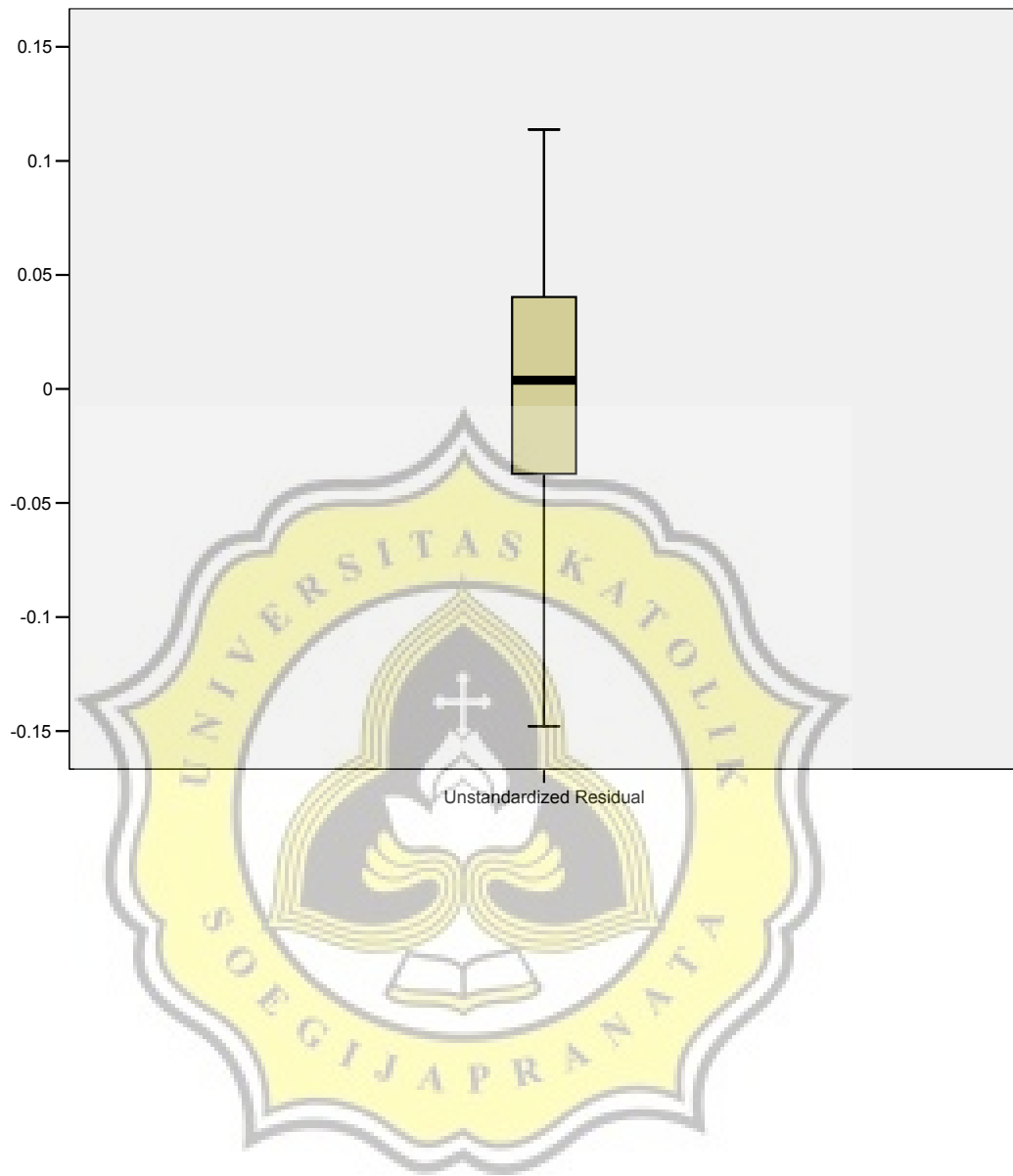
Stem width: .10000
 Each leaf: 1 case(s)

Normal Q-Q Plot of Unstandardized Residual



Detrended Normal Q-Q Plot of Unstandardized Residual





UJI HETEROKEDASTISITAS

Regression

Variables Entered/Removed^b

| Model | Variables Entered | Variables Removed | Method |
|-------|------------------------------------|-------------------|--------|
| 1 | tato, cr, ^a der, roe | . | Enter |

a. All requested variables entered.

b. Dependent Variable: Abs_UT

Model Summary

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1 | .139 ^a | .019 | -.039 | .03677193 |

a. Predictors: (Constant), tato, cr, der, roe

ANOVA^b

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------|----|-------------|------|-------------------|
| 1 | Regression | .002 | 4 | .000 | .330 | .857 ^a |
| | Residual | .091 | 67 | .001 | | |
| | Total | .092 | 71 | | | |

a. Predictors: (Constant), tato, cr, der, roe

b. Dependent Variable: Abs_UT

Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
| | | B | Std. Error | Beta | | |
| 1 | (Constant) | .063 | .017 | | 3.636 | .001 |
| | roe | .000 | .000 | .083 | .577 | .566 |
| | der | -.004 | .004 | -.140 | -1.021 | .311 |
| | cr | -.003 | .004 | -.079 | -.617 | .540 |
| | tato | -.005 | .011 | -.077 | -.500 | .618 |

a. Dependent Variable: Abs_UT

ANALISIS REGRESI LINEAR BERGANDA

Descriptive Statistics

| | Mean | Std. Deviation | N |
|---------|----------|----------------|----|
| CAR | -.033679 | .0654147 | 72 |
| ROE | 17.3614 | 20.76237 | 72 |
| LN_DER | .1960 | .69945 | 72 |
| LN_CR | .5072 | .57205 | 72 |
| LN_TATO | -.1306 | .57510 | 72 |

Variables Entered/Removed^b

| Model | Variables Entered | Variables Removed | Method |
|-------|--|-------------------|--------|
| 1 | LN_TATO, LN_CR, ROE, LN_DER ^a | | Enter |

a. All requested variables entered.

b. Dependent Variable: CAR

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|-------------------|----------|-------------------|----------------------------|
| 1 | .375 ^a | .140 | .089 | .0624296 |

a. Predictors: (Constant), LN_TATO, LN_CR, ROE, LN_DER

b. Dependent Variable: CAR

ANOVA^b

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------|----|-------------|-------|-------------------|
| 1 | Regression | .043 | 4 | .011 | 2.738 | .036 ^a |
| | Residual | .261 | 67 | .004 | | |
| | Total | .304 | 71 | | | |

a. Predictors: (Constant), LN_TATO, LN_CR, ROE, LN_DER

b. Dependent Variable: CAR

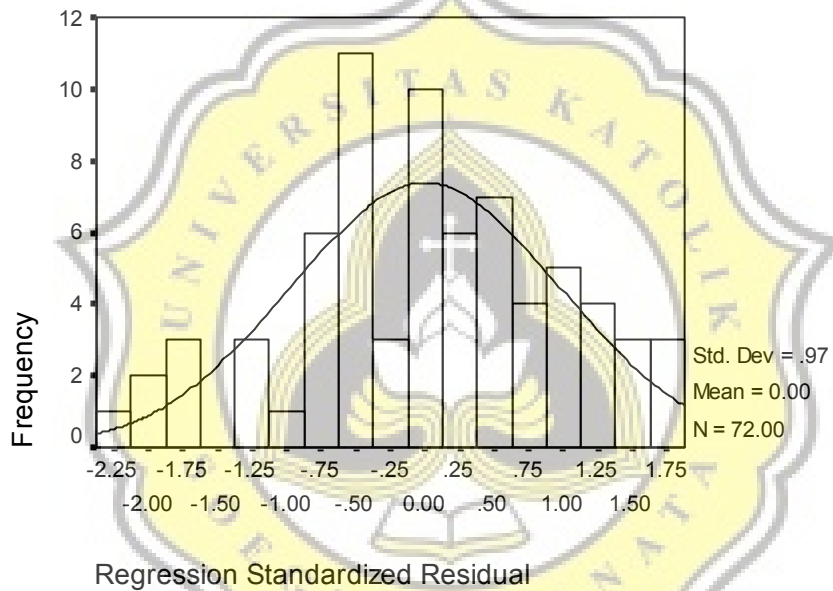
Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| | | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 | (Constant) | -.0353 | .0137 | | -2.582 | .012 | | |
| | ROE | .0002 | .0004 | .061 | .480 | .633 | .791 | 1.264 |
| | LN_DER | .0035 | .0126 | .038 | .279 | .781 | .710 | 1.409 |
| | LN_CR | .0054 | .0144 | .047 | .376 | .708 | .805 | 1.242 |
| | LN_TATO | .0395 | .0153 | .347 | 2.574 | .012 | .706 | 1.416 |

a. Dependent Variable: CAR

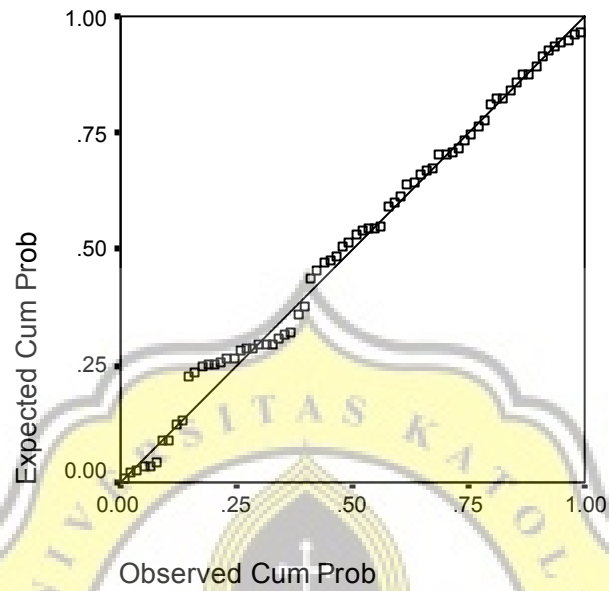
Histogram

Dependent Variable: CAR



Normal P-P Plot of Regression Stand

Dependent Variable: CAR



Scatterplot

Dependent Variable: CAR

