Descriptives

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
growth	129	-.986	16.059	1.37467	3.486500
ROE	129	-77.690	49.810	2.88868	16.185566
Risk	129	-153.770	537.258	37.46846	116.805381
LnSize	129	22.668	29.732	26.06441	1.507545
Manj	129	.0001	.310	.06725	.084855
DER	129	.060	3.840	1.24550	.888895
Valid N (listwise)	129				

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Manj, growth, ROE, Risk, LnSize[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: DER

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.336[a]	.113	.077	.854145	1.943

a. Predictors: (Constant), Manj, growth, ROE, Risk, LnSize

b. Dependent Variable: DER

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	11.401	5	2.280	3.125	.011[a]
	Residual	89.736	123	.730		
	Total	101.137	128			

a. Predictors: (Constant), Manj, growth, ROE, Risk, LnSize

b. Dependent Variable: DER

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients			Collinearity Statistics	
		B	Std. Error	Beta	t	Sig.	Tolerance	VIF
1	(Constant)	4.340	1.391		3.120	.002		
	growth	-.015	.022	-.060	-.698	.486	.984	1.016
	ROE	-.009	.005	-.169	-1.932	.056	.938	1.066
	Risk	.002	.001	.222	2.554	.012	.955	1.047
	LnSize	-.120	.053	-.203	-2.261	.025	.896	1.116
	Manj	.110	.918	.010	.120	.905	.938	1.066

a. Dependent Variable: DER

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions					
				(Constant)	growth	ROE	Risk	LnSize	Manj
1	1	2.874	1.000	.00	.03	.01	.02	.00	.04
	2	1.073	1.636	.00	.01	.46	.21	.00	.08
	3	.813	1.880	.00	.11	.31	.65	.00	.01
	4	.787	1.911	.00	.84	.16	.01	.00	.02
	5	.451	2.524	.00	.00	.03	.09	.00	.81
	6	.001	44.163	1.00	.00	.03	.01	1.00	.05

a. Dependent Variable: DER

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.47460	2.05108	1.24550	.298443	129
Residual	-1.695666	2.650683	.000000	.837297	129
Std. Predicted Value	-2.583	2.699	.000	1.000	129
Std. Residual	-1.985	3.103	.000	.980	129

a. Dependent Variable: DER

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	129	100.0%	0	.0%	129	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		.0000000	.07371987
	95% Confidence Interval for Mean	Lower Bound	-.1458674	
		Upper Bound	.1458674	
	5% Trimmed Mean		-.0458867	
	Median		-.0589565	
	Variance		.701	
	Std. Deviation		.83729674	
	Minimum		-1.69567	
	Maximum		2.65068	
	Range		4.34635	
	Interquartile Range		1.12475	
	Skewness		.753	.213
	Kurtosis		.652	.423

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	104	2.65068
		2	12	2.58154
		3	37	2.35565
		4	41	1.87385
		5	45	1.76209
	Lowest	1	87	-1.69567
		2	65	-1.49276
		3	82	-1.21145
		4	121	-1.14963
		5	111	-1.13105

Tests of Normality

	Kolmogorov-Smirnov[a]			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.064	129	.200*	.960	129	.001

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

a. Lilliefors Significance Correction

Heterokedastisitas

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	Manj, growth, ROE, Risk, LnSize[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.348[a]	.121	.085	.49626

a. Predictors: (Constant), Manj, growth, ROE, Risk, LnSize

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4.173	5	.835	3.389	.007[a]
	Residual	30.292	123	.246		
	Total	34.465	128			

a. Predictors: (Constant), Manj, growth, ROE, Risk, LnSize

b. Dependent Variable: ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients		
		B	Std. Error	Beta	t	Sig.
1	(Constant)	3.366	.808		4.164	.000
	growth	.005	.013	.036	.421	.674
	ROE	-.003	.003	-.098	-1.126	.262
	Risk	.001	.000	.171	1.973	.051
	LnSize	-.103	.060	-.300	-1.730	.061
	Manj	-.655	.534	-.107	-1.227	.222

a. Dependent Variable: ABS