Perpustakaan Unika

Regression (Uji heterokedastisitas H1a dan H2a)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	RISK, OWN, SIZE, INST, DIV, LEV[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.146[a]	.021	-.005	3.561E-02	2.023

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: ABS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6.136E-03	6	1.023E-03	.806	.566[a]
	Residual	.282	222	1.268E-03		
	Total	.288	228			

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	5.296E-02	.016		3.276	.001		
	OWN	-4.08E-02	.109	-.025	-.375	.708	.987	1.013
	INST	3.557E-03	.014	.017	.248	.804	.941	1.063
	SIZE	-6.90E-03	.004	-.122	-1.815	.071	.983	1.017
	LEV	-1.77E-04	.003	-.004	-.052	.958	.765	1.308
	DIV	-4.68E-03	.004	-.085	-1.265	.207	.967	1.034
	RISK	-5.27E-06	.000	-.001	-.019	.985	.818	1.222

a. Dependent Variable: ABS

Perpustakaan Unika

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions						
				(Constant)	OWN	INST	SIZE	LEV	DIV	RISK
1	1	3.684	1.000	.00	.01	.00	.00	.02	.01	.00
	2	1.156	1.785	.00	.00	.00	.00	.06	.20	.37
	3	.949	1.970	.00	.74	.00	.00	.01	.18	.03
	4	.846	2.087	.00	.23	.00	.00	.00	.57	.21
	5	.302	3.494	.00	.00	.02	.01	.80	.03	.37
	6	.776E-02	8.783	.00	.00	.48	.48	.06	.00	.00
	7	.458E-02	15.895	.99	.02	.49	.50	.06	.02	.01

a. Dependent Variable: ABS

Casewise Diagnostics[a]

Case Number	Std. Residual	ABS
84	3.220	.14

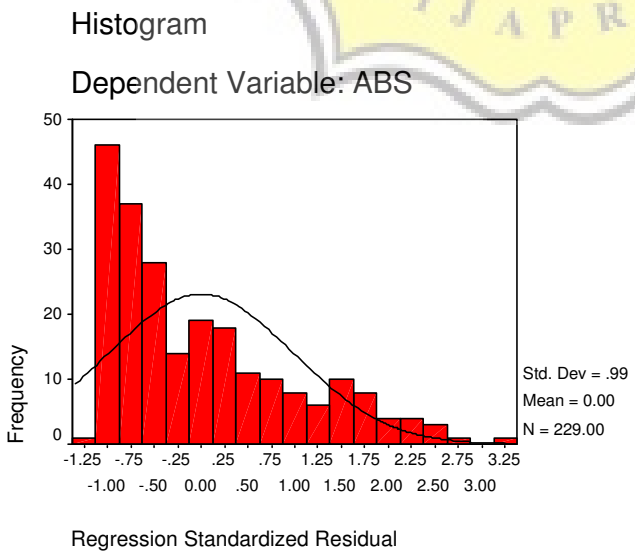
a. Dependent Variable: ABS

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	2.050E-03	4.477E-02	3.464E-02	5.188E-03	229
Residual	-4.04E-02	.1147	-2.30E-17	3.514E-02	229
Std. Predicted Value	-6.283	1.953	.000	1.000	229
Std. Residual	-1.135	3.220	.000	.987	229

a. Dependent Variable: ABS

Charts



Perpustakaan Unika

Uji hipotesis 1a dan 2a

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	RISK, OWN, SIZE, INST, DIV, LEV[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: TOA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.826[a]	.682	.674	.1946	2.053

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: TOA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	19.659	6	3.277	86.536	.000[a]
	Residual	9.163	242	3.786E-02		
	Total	28.822	248			

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: TOA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2.422	.082		29.535	.000		
	OWN	.553	.502	.040	1.103	.271	.979	1.022
	INST	-.593	.072	-.305	-8.178	.000	.946	1.057
	SIZE	-.374	.020	-.694	-18.975	.000	.982	1.018
	LEV	-.112	.018	-.253	-6.119	.000	.766	1.306
	DIV	-5.84E-02	.020	-.107	-2.895	.004	.969	1.032
	RISK	5.149E-03	.001	.139	3.461	.001	.811	1.233

a. Dependent Variable: TOA

Perpustakaan Unika

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions						
				(Constant)	OWN	INST	SIZE	LEV	DIV	RISK
1	1	3.697	1.000	.00	.01	.00	.00	.02	.01	.00
	2	1.155	1.789	.00	.00	.00	.00	.06	.21	.36
	3	.943	1.980	.00	.73	.00	.00	.01	.17	.04
	4	.846	2.090	.00	.23	.00	.00	.00	.58	.20
	5	.294	3.546	.00	.00	.02	.01	.81	.02	.37
	6	.934E-02	8.657	.00	.00	.53	.46	.05	.00	.00
	7	.559E-02	15.399	.99	.03	.45	.53	.06	.02	.01

a. Dependent Variable: TOA

Residuals Statistics[a]

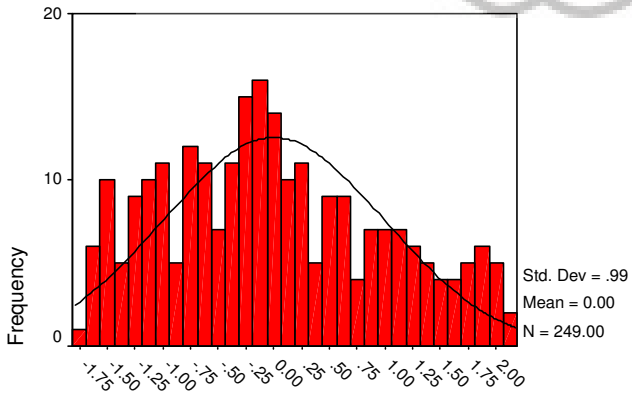
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.1955	1.7940	.8452	.2816	249
Residual	-.3362	.4148	-9.06E-16	.1922	249
Std. Predicted Value	-2.308	3.370	.000	1.000	249
Std. Residual	-1.728	2.132	.000	.988	249

a. Dependent Variable: TOA

Charts

Histogram

Dependent Variable: TOA



Perpustakaan Unika

Uji normalitas (TOA)

Explore

Case Processing Summary

	Cases					
	Valid		Missing		Total	
	N	Percent	N	Percent	N	Percent
Unstandardized Residual	249	55.0%	204	45.0%	453	100.0%

Descriptives

			Statistic	Std. Error
Unstandardized Residual	Mean		-8.4E-16	1.22E-02
	95% Confidence Interval for Mean	Lower Bound	-2.4E-02	
		Upper Bound	2.40E-02	
	5% Trimmed Mean		-3.7E-03	
	Median		-1.7E-02	
	Variance		3.695E-02	
	Std. Deviation		.1922161	
	Minimum		-.33624	
	Maximum		.41480	
	Range		.75105	
	Interquartile Range		.2853818	
	Skewness		.294	.154
	Kurtosis		-.789	.307

Extreme Values

			Case Number	Value
Unstandardized Residual	Highest	1	136	.41480
		2	88	.40633
		3	450	.40095
		4	149	.38643
		5	316	.37806
	Lowest	1	208	-.33624
		2	28	-.32533
		3	211	-.32352
		4	130	-.31726
		5	331	-.31674

Perpustakaan Unika

Tests of Normality

	Kolmogorov-Smirnov[a]		
	Statistic	df	Sig.
Unstandardized Residual	.052	249	.097

a. Lilliefors Significance Correction

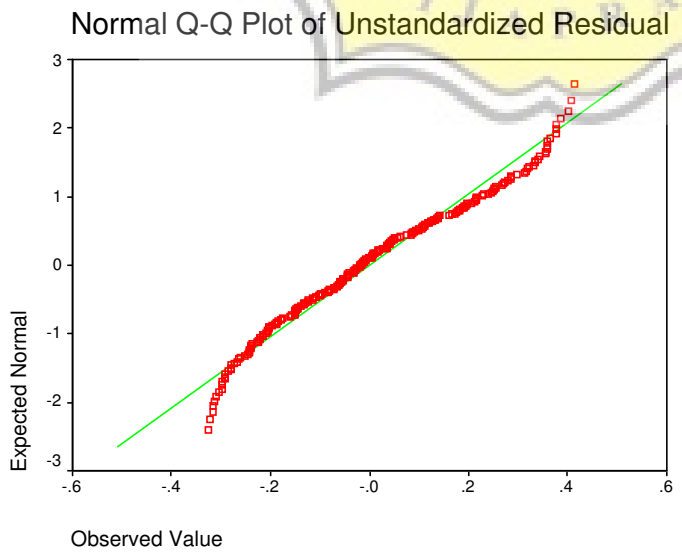
Unstandardized Residual

Unstandardized Residual Stem-and-Leaf Plot

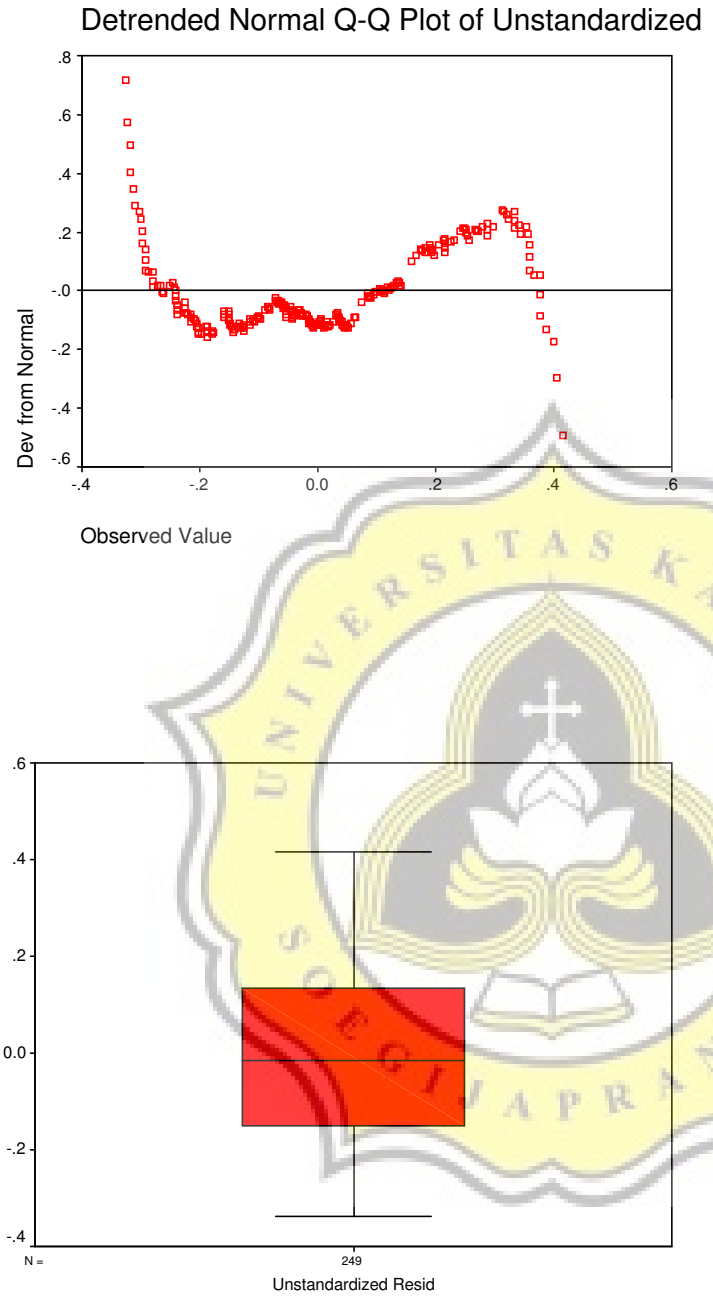
```
 Frequency     Stem &  Leaf

      8.00       -3 .  01111223
     15.00       -2 .  566677888999999
     23.00       -2 .  00000001111222233344444
     16.00       -1 .  5555555778888899
     21.00       -1 .  000011122223333444444
     23.00       -0 .  55555556666667778888899
     29.00       -0 .  00001111111122222233333444444
     27.00        0 .  00000001111223333333444444444
     12.00        0 .  556678888999
     17.00        1 .  00000111122233334
     13.00        1 .  6677788899999
     11.00        2 .  01111123444
     12.00        2 .  555566778889
      9.00        3 .  112233344
     10.00        3 .  5555567778
      3.00        4 .  001

 Stem width:     .10000
 Each leaf:       1 case(s)
```



Perpustakaan Unika



Perpustakaan Unika

Regression (Uji multikolinieritas dan autokorelasi)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	RISK, OWN, SIZE, INST, DIV, LEV[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: TOA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.826[a]	.682	.674	.1946	2.053

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: TOA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	19.659	6	3.277	86.536	.000[a]
	Residual	9.163	242	3.786E-02		
	Total	28.822	248			

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: TOA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	2.422	.082		29.535	.000		
	OWN	.553	.502	.040	1.103	.271	.979	1.022
	INST	-.593	.072	-.305	-8.178	.000	.946	1.057
	SIZE	-.374	.020	-.694	-18.975	.000	.982	1.018
	LEV	-.112	.018	-.253	-6.119	.000	.766	1.306
	DIV	-5.84E-02	.020	-.107	-2.895	.004	.969	1.032
	RISK	5.149E-03	.001	.139	3.461	.001	.811	1.233

a. Dependent Variable: TOA

Perpustakaan Unika

Collinearity Diagnostics

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions						
				(Constant)	OWN	INST	SIZE	LEV	DIV	RISK
1	1	3.697	1.000	.00	.01	.00	.00	.02	.01	.00
	2	1.155	1.789	.00	.00	.00	.00	.06	.21	.36
	3	.943	1.980	.00	.73	.00	.00	.01	.17	.04
	4	.846	2.090	.00	.23	.00	.00	.00	.58	.20
	5	.294	3.546	.00	.00	.02	.01	.81	.02	.37
	6	.934E-02	8.657	.00	.00	.53	.46	.05	.00	.00
	7	.559E-02	15.399	.99	.03	.45	.53	.06	.02	.01

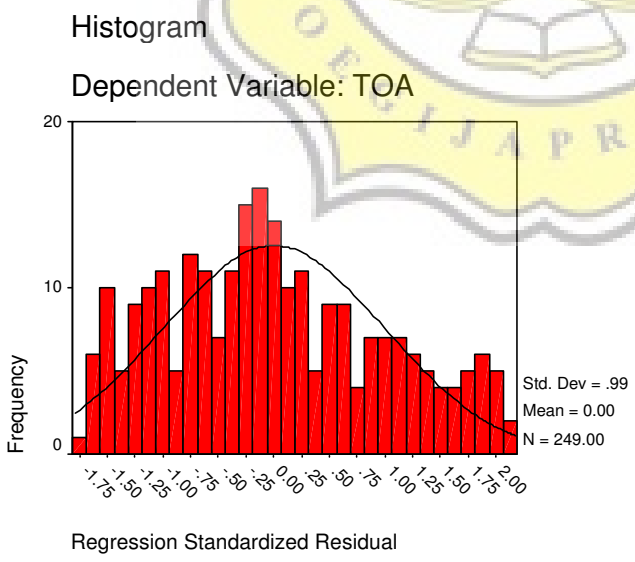
a. Dependent Variable: TOA

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	.1955	1.7940	.8452	.2816	249
Residual	-.3362	.4148	-9.06E-16	.1922	249
Std. Predicted Value	-2.308	3.370	.000	1.000	249
Std. Residual	-1.728	2.132	.000	.988	249

a. Dependent Variable: TOA

Charts



Perpustakaan Unika

Regression (Tidak bebas heterokedastisitas)

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	RISK, OWN, SIZE, INST, DIV, LEV[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ABS

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.254[a]	.064	.041	.1070	1.934

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: ABS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.190	6	3.172E-02	2.772	.013[a]
	Residual	2.769	242	1.144E-02		
	Total	2.959	248			

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: ABS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.295	.045		6.534	.000		
	OWN	-8.41E-03	.276	-.002	-.031	.976	.979	1.022
	INST	-2.64E-02	.040	-.042	-.663	.508	.946	1.057
	SIZE	-4.05E-02	.011	-.234	-3.737	.000	.982	1.018
	LEV	1.378E-04	.010	.001	.014	.989	.766	1.306
	DIV	-1.82E-02	.011	-.104	-1.643	.102	.969	1.032
	RISK	3.610E-04	.001	.030	.441	.659	.811	1.233

a. Dependent Variable: ABS

Perpustakaan Unika

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions						
				(Constant)	OWN	INST	SIZE	LEV	DIV	RISK
1	1	3.697	1.000	.00	.01	.00	.00	.02	.01	.00
	2	1.155	1.789	.00	.00	.00	.00	.06	.21	.36
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	5	.294	3.546	.00	.00	.02	.01	.81	.02	.37
	6	4.934E-02	8.657	.00	.00	.53	.46	.05	.00	.00
	7	1.559E-02	15.399	.99	.03	.45	.53	.06	.02	.01

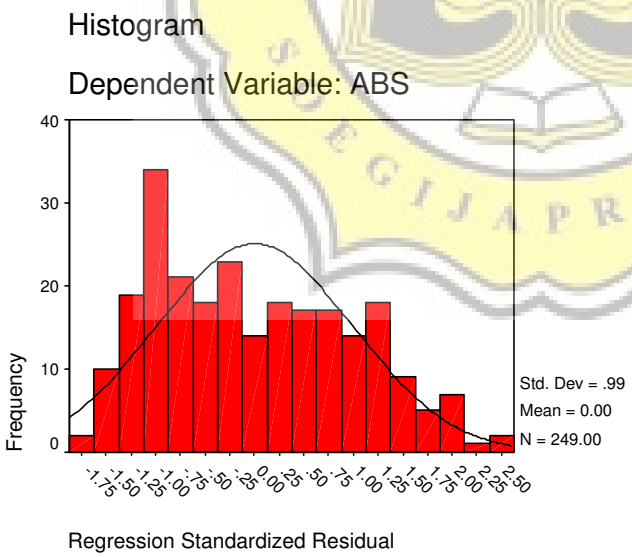
a. Dependent Variable: ABS

Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	3.443E-02	.2304	.1578	2.770E-02	249
Residual	-.1772	.2626	-1.04E-16	.1057	249
Std. Predicted Value	-4.455	2.621	.000	1.000	249
Std. Residual	-1.657	2.455	.000	.988	249

a. Dependent Variable: ABS

Charts



Perpustakaan Unika

Uji heterokedastisitas H1a dan H2a

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	RISK, OWN, SIZE, INST, DIV, LEV[a]	.	Enter

a. All requested variables entered.

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Perpustakaan Unika

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	LEV	-1.77E-04	.003	-.004	-.052	.958	.765	1.308
	DIV	-4.68E-03	.004	-.085	-1.265	.207	.967	1.034
	RISK	-5.27E-06	.000	-.001	-.019	.985	.818	1.222

a. Dependent Variable: ABS

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	2	1.156	1.785	.00	.00	.00	.00	.06	.20	.37
	3	.949	1.970	.00	.74	.00	.00	.01	.18	.03
	4	.846	2.087	.00	.23	.00	.00	.00	.57	.21
	5	.302	3.494	.00	.00	.02	.01	.80	.03	.37
	6	4.776E-02	8.783	.00	.00	.48	.48	.06	.00	.00
	7	1.458E-02	15.895	.99	.02	.49	.50	.06	.02	.01

a. Dependent Variable: ABS

Casewise Diagnostics[a]

Case Number	Std. Residual	ABS
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a. Dependent Variable: ABS

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Std. Residual	-1.135	3.220	.000	.987	229

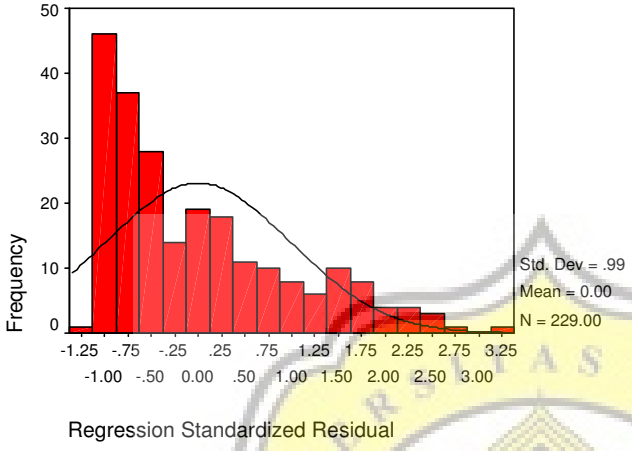
a. Dependent Variable: ABS

Perpustakaan Unika

Charts

Histogram

Dependent Variable: ABS



Uji hipotesis 1a dan 2a

Regression

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	RISK, OWN, SIZE, INST, DIV, LEV[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: TOA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.823[a]	.677	.668	.1850	1.941

a. Predictors: (Constant), RISK, OWN, SIZE, INST, DIV, LEV

b. Dependent Variable: TOA