



LAMPIRAN

KODE	NAMA
ADES	PT Ades Alfindo Putrasetia Tbk
AQUA	PT Aqua Golden Mississippi Tbk
AISA	PT Asia Intiselera Tbk
CEKA	PT Cahaya Kalbar Tbk
DAVO	PT Davomas Abadi Tbk
FAST	PT Fast Food Indonesia Tbk
INDF	PT Indofood Sukses Makmur Tbk
MYOR	PT Mayora Indah Tbk
PSDN	PT Prasadha Aneka Niaga Tbk
PTSP	PT Putra Sejahtera Pioneerindo Tbk
SKLT	PT Sekar Laut Tbk
STTP	PT Siantar Top Tbk
SIPD	PT Sierad Produce Tbk
SMAR	PT Sinar Mas Argo Resources and Technology Corporation (SMART Corporation) Tbk
ULTJ	PT Ultrajaya Milk Industry & Trading Company Tbk
GGRM	PT Gudang Garam Tbk
HMSP	PT Hanjaya Mandala Sampoerna Tbk
ARGO	PT Argo Pantès Tbk
PAFI	PT Panasia Filamen Inti Tbk
HDTX	PT Panasia Indosyntec Tbk
SSTM	PT Sunson Textile Manufacture Tbk
TEJA	PT Textile Manufacturing Company Jaya Tbk
ESTI	PT Ever Shine Textile Industry Tbk
INDR	PT Indo-Rama Synthetics Tbk
KARW	PT Karwell Indonesia Tbk
PBRX	PT Pan Brothers Tex Tbk
BIMA	PT Primarindo Asia Infrastructure Tbk
RICY	PT Ricky Putra Globalindo Tbk
SRSN	PT Sarasa Nugraha Tbk
BRPT	PT Barito Pacific Timber Tbk
DSUC	PT Daya Sakti Unggu Corporation Tbk
SULI	PT Sumalindo Lestari Jaya Tbk
SUDI	PT Surya Dumai Industri Tbk
FASW	PT Fajar Surya Wisesa Tbk
INKP	PT Indah Kiat Pulp & Paper Tbk
TKIM	PT Pabrik Kertas Tjiwi Kimia Tbk
SPMA	PT Suparma Tbk
SAIP	PT Surabaya Agung Industry Pulp Tbk
AKRA	PT Aneka Kimia Raya Tbk
BUDI	PT Budi Acid Jaya Tbk
ETWA	PT Eterindo Wahanatama Tbk
LTLS	PT Lautan Luas Tbk
POLY	PT Polysindo Ekaperkasa Tbk
UNIC	PT Unggul Indah Corporation Tbk
DPNS	PT Duta pertiwi Nusantara Tbk
EKAD	PT Ekadharma Tape Industries Tbk
INCI	PT Intan Jaya Chemical Industry Tbk
AKPI	PT Argha Karya Prima Industry Tbk
AMFG	PT Asahimas Flat Glass Co. Ltd. Tbk

BRNA	PT Berlina Co. Ltd. Tbk
DYNA	PT Dynaplast Tbk
LMPI	PT Langgeng Makmur Plastic Industry Ltd. Tbk
TRST	PT Trias Sentosa Tbk
INTP	PT Indocement Tunggal Perkasa Tbk
SMGR	PT Semen Gresik (Persero) Tbk
ALMI	PT Alumindo Light Metal Industry Tbk
LION	PT Lion Metal Works Tbk
PICO	PT Pelangi Indah Canindo Tbk
TIRA	PT Tita Austenite Tbk
KICI	PT Kedaung Indah Can Tbk
KDSI	PT Kedawung Setia Industrial Tbk
IKAI	PT Intikeramik Alamsari Industri Tbk
MLIA	PT Mulia Industrindo Tbk
IKBI	PT Sumi Indokabel Tbk
SCCO	PT Supreme Cable Manufacturing Corporation Tbk
VOKS	PT Voksel Electric Tbk
ASGR	PT Astra Graphia Tbk
MTDL	PT Metrodata Electronics Tbk
MLPL	PT Multipolar Corporation Tbk
ASII	PT Astra International Tbk
BRAM	PT Brantas Mulia Tbk
GJTL	PT Gajah Tunggal Tbk
ADMG	PT GT Petrochem Industries Tbk
HEXA	PT Hexindo Adiperkasa Tbk
INDS	PT Indospring Tbk
NIPS	PT Nipress Tbk
PRAS	PT Prima Alloy Steel Tbk
SMSM	PT Selamat Sempurna Tbk
TURI	PT Tunas Ridean Tbk
UNTR	PT United Tractors Tbk
MDRN	PT Modern Photo Film Company Tbk
KONI	PT Perdana Bangun Pusaka Tbk
DVLA	PT Darya-Varia Laboratoria Tbk
TCID	PT Tanco Indonesia Tbk
MRAT	PT Mustika Ratu Tbk
SUBA	PT Suba Indah Tbk
MYTX	PT APAX Centertex Corporation Tbk
GRIV	PT Great River International Tbk
MYRX	PT Hanson Industry Utama Tbk
GDWU	PT Kasogi International Tbk
INAI	PT Indal Aluminium Industry Tbk
LMSH	PT Lionmesh Prima Tbk
INTA	PT Intraco Penta Tbk
KKGI	PT Kurnia Kapuas Tbk
KIAS	PT Keramika Indonesia Assosiasi Tbk
SOBI	PT Sorini Corporation Tbk

Tabel 1. Daftar Sampel

Mencari Koefisien Regresi

Normalitas

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.047	315	.091	.988	315	.012

a Lilliefors Significance Correction

Heterokedastisitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.088	.006		14.896	.000
	Delta SALit/TAit-1	.010	.005	.109	1.931	.054
	PPEit/TAit-1	.008	.009	.053	.939	.349

a Dependent Variable: abs

Multikolinieritas

Coefficients(a)

Model		Collinearity Statistics	
		Tolerance	VIF
1	Delta SALit/TAit-1	.982	1.018
	PPEit/TAit-1	.982	1.018

a Dependent Variable: TACit/TAit-1

Autokorelasi

Model Summary(b)

Model	Durbin-Watson
1	1.906(a)

a Predictors: (Constant), PPEit/TAit-1, Delta SALit/TAit-1

b Dependent Variable: TACit/TAit-1

Regresi

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.048	.010		-4.931	.000		
	Delta SALit/TAit-1	.033	.009	.211	3.779	.000	.982	1.018
	PPEit/TAit-1	-.012	.014	-.048	-.860	.390	.982	1.018

a. Dependent Variable: TACit/TAit-1



Menguji Hipotesis

Normalitas

Tests of Normality

	Kolmogorov-Smirnov(a)			Shapiro-Wilk		
	Statistic	df	Sig.	Statistic	df	Sig.
Unstandardized Residual	.033	315	.200(*)	.989	315	.022

* This is a lower bound of the true significance.

a Lilliefors Significance Correction

Heterokedastisitas

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients		Sig.
		B	Std. Error	Beta	t	
1	(Constant)	-5.543	1.036		-5.350	.000
	sk	-.665	.359	-.106	-1.854	.065
	up	.142	.040	.209	3.549	.000
	km	-.025	.012	-.126	-2.149	.032
	ki	-.005	.003	-.097	-1.739	.083
	kap	-.136	.129	-.060	-1.055	.292
	kins	-.047	.153	-.023	-.310	.757
	ka	-.195	.152	-.093	-1.281	.201

a Dependent Variable: abs2

Autokorelasi

Model Summary(b)

Model	Durbin-Watson
1	1.909(a)

a Predictors: (Constant), ka, up, ki, sk, kap, km, kins

b Dependent Variable: da

Multikolinieritas

Coefficients(a)

Model		Collinearity Statistics	
		Tolerance	VIF
1	sk	.907	1.103
	up	.852	1.174
	km	.863	1.159
	ki	.952	1.050
	kap	.913	1.096
	kins	.555	1.801
	ka	.563	1.777

a Dependent Variable: da

Regresi

Model Summary(b)

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.162(a)	.026	.004	.1211246662	1.909

a Predictors: (Constant), ka, up, ki, sk, kap, km, kins

b Dependent Variable: da

ANOVA(b)

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.122	7	.017	1.186	.310(a)
	Residual	4.504	307	.015		
	Total	4.626	314			

a Predictors: (Constant), ka, up, ki, sk, kap, km, kins

b Dependent Variable: da

Coefficients(a)

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.031	.124		.251	.802		
	sk	.003	.043	.004	.068	.946	.907	1.103
	up	-.001	.005	-.018	-.299	.765	.852	1.174
	km	-.002	.001	-.070	-1.150	.251	.863	1.159
	ki	.000	.000	.034	.590	.556	.952	1.050
	kap	-.017	.015	-.067	-1.134	.258	.913	1.096
	kins	-.005	.018	-.021	-.272	.786	.555	1.801
	ka	.032	.018	.132	1.761	.079	.563	1.777

a. Dependent Variable: da

Deskriptif Statistik

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
da	315	-.2529934	.3812878	.001242281	.1213754619
up	315	19.68	36.46	25.3957	1.54099
km	315	.00	44.12	2.2424	5.28692
ki	315	9.92	90.99	49.6529	20.60409
Valid N (listwise)	315				

sk

	Frequency	Percent	Valid Percent	Cumulative Percent
Valid .00	306	97.1	97.1	97.1
1.00	9	2.9	2.9	100.0
Total	315	100.0	100.0	

kap

	Frequency	Percent	Valid Percent	Cumulative Percent
Valid .00	98	31.1	31.1	31.1
1.00	217	68.9	68.9	100.0
Total	315	100.0	100.0	

kins

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	.00	154	48.9	48.9	48.9
	1.00	161	51.1	51.1	100.0
	Total	315	100.0	100.0	

ka

		Frequency	Percent	Valid Percent	Cumulative Percent
Valid	.00	171	54.3	54.3	54.3
	1.00	144	45.7	45.7	100.0
	Total	315	100.0	100.0	

