

*Lampiran A :*

**DAFTAR EMITEN YANG MENJADI SAMPEL PENELITIAN**

No.	Nama Perusahaan	Kode Pelanggan
1	ASTRA AGRO LESTARI	AALI
2	ANEKA TAMBANG	ANTM
3	ASTRA GRAPHIA	ASGR
4	ASTRA INTERNASIONAL	ASII
5	ASTRA AUTOPART	AUTO
6	BHAKTI INVESTAMA	BHIT
7	BIMANTARA CITRA	BMTR
8	CITRA MARGA NUSHAPALA PERSADA	CMNP
9	DINAPLAST	DYNA
10	FAJAR SURYA WISESA	FASW
11	GUDANG GARAM	GGRM
12	GAJAH TUNGGAL	GJTL
13	HM SAMPOERNA	HMSP
14	INDOFOOD	INDF
15	INDORAMA	INDR
16	INDOCEMENT TUNGGAL PERKASA	INTP
17	INDOSAT	ISAT
18	KALBEFARMA	KLBF
19	BANK LIPPO	LPBN
20	LIPPO E-NET	LPLI
21	LIPPO SECURITIES	LPPS
22	MEDCO ENERGY	MEDC
23	MAKINDO	MKDO
24	MULIALAND	MLIA
25	MATAHARI PUTRA PRIMA	MPPA
26	MAYORA	MYOR
27	RAMAYANA LESTARI SENTOSA	RALS
28	SEMEN GRESIK	SMGR
29	TAMBANG TIMAH	TINS
30	TELKOM	TLKM
31	ULTRAJAYA	ULTJ
32	UNITED TRAKTOR	UNTR
33	UNILEVER	UNVR

Sumber : Data sekunder

## Lampiran B

### HASIL PERHITUNGAN REGRESI DENGAN BANTUAN PROGRAM KOMPUTER SPSS 10.0

#### Descriptive Statistics

	Mean	Std. Deviation	N
LOGRETH	-3.1428	.6160	33
LOGROA	-.7375	1.0520	33
LOGEVA	9.3885	1.2725	33
LOGMVA	8.8732	.9478	33

#### Correlations

		LOGRETH	LOGROA	LOGEVA	LOGMVA
Pearson Correlation	LOGRETH	1.000	.401	.684	.629
	LOGROA	.401	1.000	.401	.239
	LOGEVA	.684	.401	1.000	.447
	LOGMVA	.629	.239	.447	1.000
Sig. (1-tailed)	LOGRETH	.	.010	.000	.000
	LOGROA	.010	.	.010	.090
	LOGEVA	.000	.010	.	.005
	LOGMVA	.000	.090	.005	.
N	LOGRETH	33	33	33	33
	LOGROA	33	33	33	33
	LOGEVA	33	33	33	33
	LOGMVA	33	33	33	33

#### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	LOGMVA, LOGROA, LOGEVA		Enter

- a. All requested variables entered.  
b. Dependent Variable: LOGRETH

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Change Statistics					Durbin-Watson
					R Square Change	F Change	df1	df2	Sig. F Change	
1	.782 <sup>a</sup>	.611	.571	.4036	.611	15.185	3	29	.000	1.851

a. Predictors: (Constant), LOGMVA, LOGROA, LOGEVA

b. Dependent Variable: LOGRETH

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	95% Confidence Interval for B		Correlations			Collinearity Statistics	
		B	Std. Error				Beta	Lower Bound	Upper Bound	Zero-order	Partial	Part	Tolerance
		1	(Constant)	-7.447	.787		-9.467	.000	-9.055	-5.838			
	LOGROA	7.215E-02	.074	.123	.972	.339	-.080	.224	.401	.178	.113	.835	1.198
	LOGEVA	.222	.067	.459	3.335	.002	.086	.358	.684	.526	.386	.708	1.412
	LOGMVA	.256	.084	.394	3.034	.005	.083	.429	.629	.491	.351	.796	1.257

a. Dependent Variable: LOGRETH

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	7.420	3	2.473	15.185	.000 <sup>a</sup>
	Residual	4.724	29	.163		
	Total	12.144	32			

a. Predictors: (Constant), LOGMVA, LOGROA, LOGEVA

b. Dependent Variable: LOGRETH

### Coefficient Correlations<sup>c</sup>

Model			LOGMVA	LOGROA	LOGEVA
1	Correlations	LOGMVA	1.000	-.073	-.395
		LOGROA	-.073	1.000	-.338
		LOGEVA	-.395	-.338	1.000
	Covariances	LOGMVA	7.120E-03	-4.552E-04	-2.221E-03
		LOGROA	-4.552E-04	5.508E-03	-1.673E-03
		LOGEVA	-2.221E-03	-1.673E-03	4.437E-03

a. Dependent Variable: LOGRETH

### Collinearity Diagnostics<sup>c</sup>

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	LOGROA	LOGEVA	LOGMVA
1	1	3.376	1.000	.00	.02	.00	.00
	2	.611	2.350	.00	.78	.00	.00
	3	8.149E-03	20.353	.12	.11	.99	.25
	4	5.051E-03	25.852	.88	.09	.01	.75

a. Dependent Variable: LOGRETH

### Residuals Statistics<sup>a</sup>

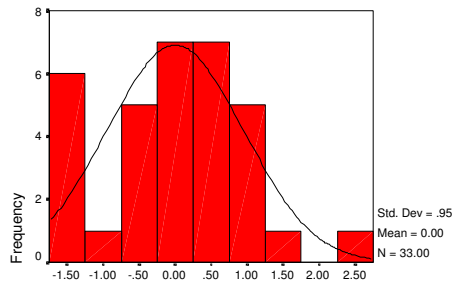
	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-4.2474	-1.9902	-3.1428	.4815	33
Residual	-.6618	.9975	-2.0859E-16	.3842	33
Std. Predicted Value	-2.294	2.393	.000	1.000	33
Std. Residual	-1.640	2.471	.000	.952	33

a. Dependent Variable: LOGRETH

# Charts

Histogram

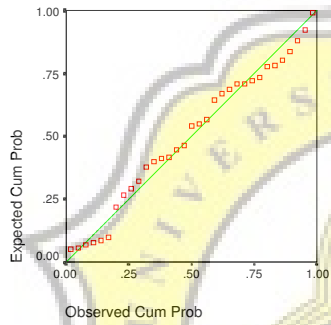
Dependent Variable: LOGRETH



Regression Standardized Residual

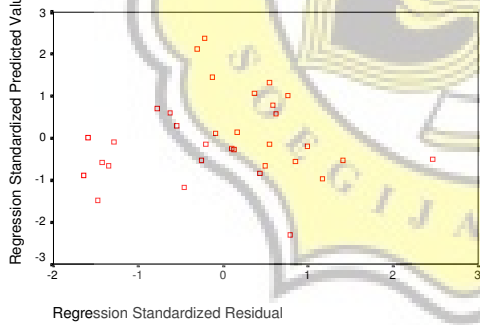
Normal P-P Plot of Regression Standardized Residual

Dependent Variable: LOGRETH



Scatterplot

Dependent Variable: LOGRETH



## Uji Heteroskedastisitas

### Variables Entered/Removed<sup>a</sup>

Model	Variables Entered	Variables Removed	Method
1	MVA, EVA, ROA	.	Enter

a. All requested variables entered.

b. Dependent Variable: | e |

### Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.418 <sup>a</sup>	.175	.089	.2013

a. Predictors: (Constant), MVA, EVA, ROA

### ANOVA<sup>b</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.249	3	8.284E-02	2.044	.130 <sup>a</sup>
	Residual	1.175	29	4.053E-02		
	Total	1.424	32			

a. Predictors: (Constant), MVA, EVA, ROA

b. Dependent Variable: | e |

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.820	.416		1.969	.059
	ROA	-.040	.038	-.199	-1.054	.301
	EVA	-.001	.031	-.007	-.037	.971
	MVA	-.064	.036	-.314	-1.774	.087

a. Dependent Variable: | e |

## Uji Heteroskedastisitas

Uji heteroskedastisitas dilakukan dengan menggunakan Uji Gletser. Pada prinsipnya uji heteroskedastisitas dengan uji Gletser adalah dengan meregresikan semua variabel bebas dengan nilai mutlak residual. Jika diperoleh tidak ada variabel yang signifikan, maka dapat disimpulkan bahwa model regresi bebas dari masalah heteroskedastisitas.

Tabel  
Uji Heteroskedastisitas

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.820	.416		1.969	.059
	ROA	-.040	.038	-.199	-1.054	.301
	EVA	-.001	.031	-.007	-.037	.971
	MVA	-.064	.036	-.314	-1.774	.087

a. Dependent Variable: |e|

Dari tabel tersebut diperoleh bahwa semua variabel bebas tersebut tidak ada yang signifikan. Hal ini berarti bahwa tidak diperoleh adanya masalah heteroskedastisitas dalam model regresi.