Factor Analysis

Descriptive Statistics

	Mean	Std. Deviation	Analysis N
MVBEV	.5744	8.8604	384
MVABVA	1.1801	29.5811	384
PER	5.4040	40.4054	384
TOBIN'S Q	.9654	.7941	384

Communalities

	Initial	Extraction
MVBEV	1.000	.850
MVABVA	1.000	.738
PER	1.000	.122
TOBIN'S Q	1.000	.127

Extraction Method: Principal Component Analysis.

Total Variance Explained

	Initial Eigenvalues			Extraction Sums of Squared Loadings		
Component	Total	% of Variance	Cumulative %	Total	% of Variance	Cumulative %
1	1.836	45.897	45.897	1.836	45.897	45.897
2	.963	24.076	69.973			
3	.944	23.601	93.574			
4	.257	6.426	100.000			

Extraction Method: Principal Component Analysis.

Component Matrix[a]

	Component
	1
MVBEV	.922
MVABVA	.859
PER	.349
TOBIN'S Q	.356

Extraction Method: Principal Component Analysis.

a. 1 components extracted.

Regression – 1 – awal

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ROA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.069[a]	.005	.001	.3564	1.978

a. Predictors: (Constant), IOS

b. Dependent Variable: ROA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.185	1	.185	1.453	.229[a]
	Residual	38.858	306	.127		
	Total	39.043	307			

a. Predictors: (Constant), IOS

b. Dependent Variable: ROA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-7.52E-03	.029		-.262	.794
	IOS	4.896E-02	.041	.069	1.206	.229

a. Dependent Variable: ROA

Casewise Diagnostics[a]

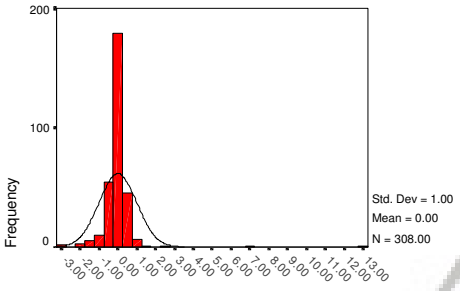
Case Number	Std. Residual	ROA
197	6.908	2.50
255	-3.240	-1.11
351	13.029	4.68

a. Dependent Variable: ROA

Charts

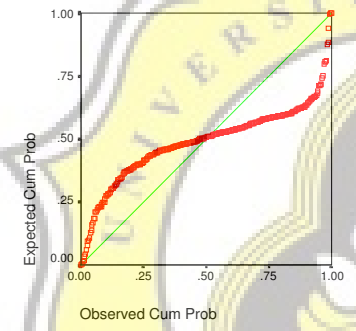
Histogram

Dependent Variable: ROA



Normal P-P Plot of Regression Stanc

Dependent Variable: ROA



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		308
Normal Parameters[a,b]	Mean	-6.46096E-11
	Std. Deviation	.3557731
Most Extreme Differences	Absolute	.269
	Positive	.269
	Negative	-.198
Kolmogorov-Smirnov Z		4.729
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

Regression 1 – akhir

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: ROA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.092[a]	.008	.005	.1067	1.819

a. Predictors: (Constant), IOS

b. Dependent Variable: ROA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.721E-02	1	2.721E-02	2.388	.123[a]
	Residual	3.202	281	1.140E-02		
	Total	3.229	282			

a. Predictors: (Constant), IOS

b. Dependent Variable: ROA

Coefficients[a]

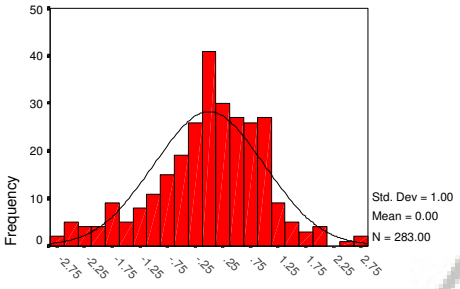
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.005	.009		.544	.587
	IOS	.020	.013	.092	1.545	.123

a. Dependent Variable: ROA

Charts

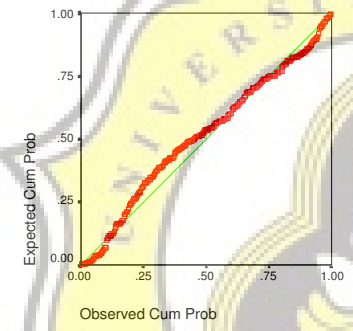
Histogram

Dependent Variable: ROA



Normal P-P Plot of Regression Stanc

Dependent Variable: ROA



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		283
Normal Parameters[a,b]	Mean	1.435652E-10
	Std. Deviation	.1065595
Most Extreme Differences	Absolute	.078
	Positive	.050
	Negative	-.078
Kolmogorov-Smirnov Z		1.307
Asymp. Sig. (2-tailed)		.066

a. Test distribution is Normal.

b. Calculated from data.

Uji heteroskedastisitas – 1

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: E1

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.035[a]	.001	-.002	6.973E-02

a. Predictors: (Constant), IOS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.662E-03	1	1.662E-03	.342	.559[a]
	Residual	1.366	281	4.863E-03		
	Total	1.368	282			

a. Predictors: (Constant), IOS

b. Dependent Variable: E1

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.078	.006		13.493	.000
	IOS	.005	.008	.035	.585	.559

a. Dependent Variable: E1

Regression 2 – awal

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: LEVERAGE

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.144[a]	.021	.018	.7242	1.912

a. Predictors: (Constant), IOS

b. Dependent Variable: LEVERAGE

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	3.405	1	3.405	6.493	.011[a]
	Residual	160.489	306	.524		
	Total	163.894	307			

a. Predictors: (Constant), IOS

b. Dependent Variable: LEVERAGE

Coefficients[a]

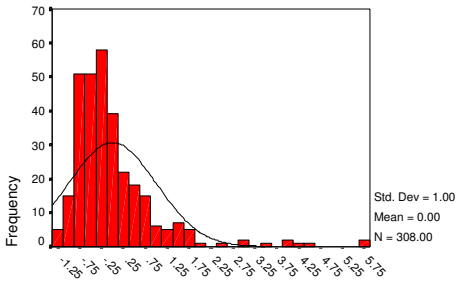
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.745	.058		12.768	.000
	IOS	.210	.083	.144	2.548	.011

a. Dependent Variable: LEVERAGE

Charts

Histogram

Dependent Variable: LEVERAGE



Normal P-P Plot of Regression Stanc

Dependent Variable: LEVERAGE

NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		308
Normal Parameters[a,b]	Mean	-4.88907E-10
	Std. Deviation	.7230243
Most Extreme Differences	Absolute	.184
	Positive	.184
	Negative	-.131
Kolmogorov-Smirnov Z		3.236
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

Regression 2 – akhir

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: LEVERAGE

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.031[a]	.001	-.002	.4211	1.827

a. Predictors: (Constant), IOS

b. Dependent Variable: LEVERAGE

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.107E-02	1	5.107E-02	.288	.592[a]
	Residual	51.432	290	.177		
	Total	51.483	291			

a. Predictors: (Constant), IOS

b. Dependent Variable: LEVERAGE

Coefficients[a]

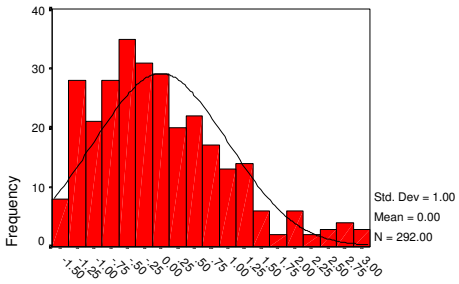
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.707	.034		20.626	.000
	IOS	.026	.049	.031	.537	.592

a. Dependent Variable: LEVERAGE

Charts

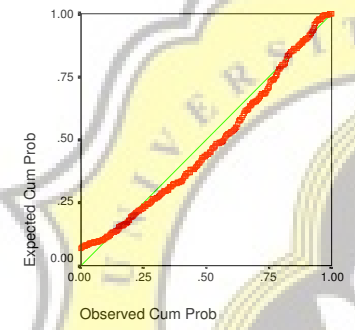
Histogram

Dependent Variable: LEVERAGE



Normal P-P Plot of Regression Stanc

Dependent Variable: LEVERAGE



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		292
Normal Parameters[a,b]	Mean	5.342347E-10
	Std. Deviation	.4204087
Most Extreme Differences	Absolute	.076
	Positive	.076
	Negative	-.069
Kolmogorov-Smirnov Z		1.296
Asymp. Sig. (2-tailed)		.070

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas - 2

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: E2

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.114[a]	.013	.010	.2384

a. Predictors: (Constant), IOS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.216	1	.216	3.808	.052[a]
	Residual	16.483	290	5.684E-02		
	Total	16.699	291			

a. Predictors: (Constant), IOS

b. Dependent Variable: E2

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.347	.019		17.867	.000
	IOS	-.054	.028	-.114	-1.951	.052

a. Dependent Variable: E2

Regression – 3

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: BETA

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.147[a]	.022	.018	.880497

a. Predictors: (Constant), IOS

b. Dependent Variable: BETA

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	5.258	1	5.258	6.782	.010[a]
	Residual	237.234	306	.775		
	Total	242.492	307			

a. Predictors: (Constant), IOS

b. Dependent Variable: BETA

Coefficients[a]

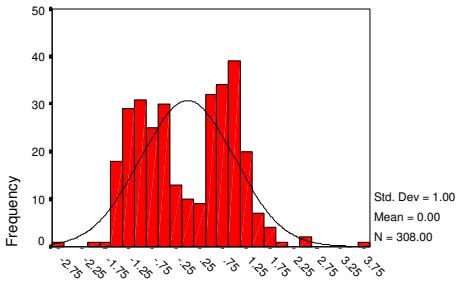
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.768	.071		24.921	.000
	IOS	.261	.100	.147	2.604	.010

a. Dependent Variable: BETA

Charts

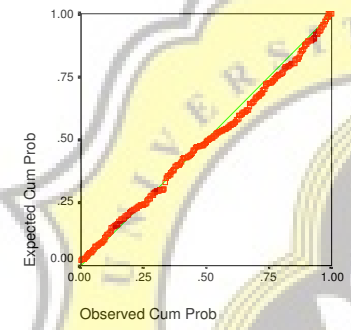
Histogram

Dependent Variable: BETA



Normal P-P Plot of Regression Stanc

Dependent Variable: BETA



NPar Tests

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		308
Normal Parameters[a,b]	Mean	.7822
	Std. Deviation	.3986
Most Extreme Differences	Absolute	.051
	Positive	.051
	Negative	-.030
Kolmogorov-Smirnov Z		.900
Asymp. Sig. (2-tailed)		.392

a. Test distribution is Normal.

b. Calculated from data.

Uji Heteroskedastisitas -3

Variables Entered/Removed[b]

Model	Variables Entered	Variables Removed	Method
1	IOS[a]	.	Enter

a. All requested variables entered.

b. Dependent Variable: E3

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.075[a]	.006	.002	.3981

a. Predictors: (Constant), IOS

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.277	1	.277	1.745	.188[a]
	Residual	48.489	306	.158		
	Total	48.766	307			

a. Predictors: (Constant), IOS

b. Dependent Variable: E3

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.812	.032		25.320	.000
	IOS	-5.99E-02	.045	-.075	-1.321	.188

a. Dependent Variable: E3