**LAMPIRAN I**

**SAMPEL PERUSAHAAN**

|  |  |  |
| --- | --- | --- |
| No | **Kode**  | **Nama Perusahaan** |
| 1 | ADES | Akasha Wira International Tbk |
| 2 | AISA | Tiga Pilar Sejahtera Food Tbk |
| 3 | AKPI | Argha Karya Prima Industry Tbk |
| 4 | ALDO | Alkindo Naratama Tbk |
| 5 | APLI | Argha karya prima industry Tbk |
| 6 | ARNA | Arwana Citramulia Tbk |
| 7 | ASII | Astra International Tbk |
| 8 | AUTO | Astra Otoparts Tbk |
| 9 | BUDI | Budi Acid Jaya Tbk |
| 10 | CPIN | Charoen Pokphand Indonesia Tbk |
| 11 | CEKA | Wilmar Cahaya Indonesia Tbk |
| 12 | DLTA | Delta Djakarta Tbk |
| 13 | DPNS | Duta Pertiwi Nusantara Tbk |
| 14 | DVLA | Darya Varia Laboratoria Tbk |
| 15 | EKAD | Ekadharma International Tbk |
| 16 | GGRM | Gudang Garam Tbk |
| 17 | HMSP | H.M. Sampoerna Tbk |
| 18 | ICBP | Indofood CBP Sukses Makmur Tbk |
| 19 | IKAI | Intikeramik Alamasri Industri Tbk |
| 20 | IMAS | Indomobil Sukses Internasional Tbk |
| 21 | INAI | Indal Aluminium Industry Tbk |
| 22 | INCI | Intanwijaya Internasional Tbk |
| 23 | INDF | Indofood Sukses Makmur Tbk |
| 24 | INTP | Indocement Tunggal Perkasa Tbk |
| 25 | JECC | Jembo Cable Company Tbk |
| 26 | JPFA | JAPFA Comfeed Indonesia Tbk |
| 27 | KAEF | Kimia Farma Tbk |
| 28 | KBLI | KMI Wire and Cable Tbk |
| 29 | KDSI | Kedawung Setia Industrial Tbk |
| 30 | KLBF | Kalbe Farma Tbk |
| 31 | KBLM | Kabelindo Murni Tbk |
| 32 | LION | LionMetal WorksTbk |
| 33 | LMSH | Lionmesh Prima Tbk |
| 34 | MERK | Merck Tbk |
| 35 | MLBI | Multi Bintang Indonesia Tbk |
| 36 | MYOR | Mayora Indah Tbk |
| 37 | NIPS | Nipress Tbk |
| 38 | PICO | Pelangi Indah Canindo Tbk |
| 39 | PYFA | Pyridam Farma Tbk |
| 40 | RICY | Ricky Putra Globalindo Tbk |
| 41 | ROTI | Nippon Indosari Corpindo Tbk |
| 42 | SCCO | Supreme Cable Manufacturing & Commerce Tbk |
| 43 | SKBM | Sekar Bumi Tbk |
| 44 | SKLT | Sekar Laut Tbk |
| 45 | SMGR | Semen Indonesia (Persero) Tbk |
| 46 | SMSM | Selamat Sempurna Tbk |
| 47 | SQBI | Taisho Pharmaceutical Indonesia Tbk |
| 48 | SRSN | Indo Acidatama Tbk |
| 49 | STAR | Star Petrochem Tbk |
| 50 | STTP | Siantar Top Tbk |
| 51 | TRST | Trias Sentosa Tbk |
| 52 | TCID | Mandom Indonesia Tbk |
| 53 | TOTO | Surya Toto Indonesia Tbk |
| 54 | TRIS | Trisula International Tbk |
| 55 | TIRT | Tirta Mahakam Resource Tbk |
| 56 | TPIA | Candra Asri Petrochemical Tbk |
| 57 | ULTJ | Ultra Jaya Milk Industry Trading Company Tbk |
| 58 | UNIT | Nusantara Inti Corpora Tbk |
| 59 | UNVR | UnileverIndonesia Tbk |
| 60 | WIIM | Wismilak Inti Makmur Tbk |

**LAMPIRAN 2**

**HASIL Statistik Destriktif**

| **Descriptive Statistics** |
| --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| Y | 300 | 4.432 | 2.458 | .06079 | .697245 |
| X1 | 300 | 0.000 | 1.000 | .64333 | .479816 |
| X2 | 300 | 1.000 | 6.000 | 2.83333 | 1.808256 |
| X3 | 300 | 0.000 | 1.000 | .78333 | .412662 |
| Valid N (listwise) | 300 |  |  |  |  |

**LAMPIRAN 3**

**Hasil Uji Normalitas Sebelum dinormalkan (sebelum di LN) kan**

| **One-Sample Kolmogorov-Smirnov Test** |
| --- |
|  |  | Y | X1 | X2 | X3 |
| N | 300 | 300 | 300 | 300 |
| Normal Parametersa | Mean | .0608 | .64 | 2.83 | .78 |
| Std. Deviation | .69725 | .480 | 1.808 | .413 |
| Most Extreme Differences | Absolute | .181 | .415 | .258 | .484 |
| Positive | .140 | .267 | .258 | .300 |
| Negative | -.181 | -.415 | -.157 | -.484 |
| Kolmogorov-Smirnov Z | 3.131 | 7.183 | 4.461 | 8.375 |
| Asymp. Sig. (2-tailed) | .000 | .000 | .000 | .000 |
| a. Test distribution is Normal. |  |  |  |  |
|  |  |  |  |  |  |

**LAMPIRAN 4**

**Hasil Uji Normalitas Setelah dinormalkan (Setelah di LN) Kan**

| **One-Sample Kolmogorov-Smirnov Test** |
| --- |
|  |  | LNY | X1 | LNX2 | X3 |
| N | 300 | 300 | 300 | 300 |
| Normal Parametersa | Mean | -1.4884 | .64 | .9123 | .78 |
| Std. Deviation | 1.57577 | .480 | 1.01017 | .413 |
| Most Extreme Differences | Absolute | .092 | .415 | .075 | .484 |
| Positive | .092 | .267 | .075 | .300 |
| Negative | -.090 | -.415 | -.063 | -.484 |
| Kolmogorov-Smirnov Z | .983 | 7.183 | 1.304 | 8.375 |
| Asymp. Sig. (2-tailed) | .289 | .000 | .067 | .000 |
| a. Test distribution is Normal. |  |  |  |  |
|  |  |  |  |  |  |

**LAMPIRAN 5**

**Hasil Uji Multikolinieritas**

| **Coefficientsa** |
| --- |
| Model | Collinearity Statistics |
| Tolerance | VIF |
| 1 | X1 | .999 | 1.001 |
| LNX2 | .998 | 1.002 |
| X3 | .998 | 1.002 |
| a. Dependent Variable: LNY |

**LAMPIRAN 6**

**Hasil Uji Heteroskedastisitas**

| **Coefficientsa** |
| --- |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | 1.106 | .271 |  | 4.083 | .000 |
| X1 | -.108 | .199 | -.052 | -.542 | .589 |
| LNX2 | .050 | .114 | .042 | .444 | .658 |
| X3 | -.032 | .227 | -.013 | -.141 | .888 |
| a. Dependent Variable: ABS |  |  |  |  |

**LAMPIRAN 7**

**Hasil Uji autokolerasi**

| **Runs Test** |
| --- |
|  | Unstandardized Residual |
| Test Valuea | 12.78 |
| Cases < Test Value | 150 |
| Cases >= Test Value | 150 |
| Total Cases | 300 |
| Number of Runs | 92 |
| Z | -824 |
| Asymp. Sig. (2-tailed) | .421 |
| a. Median |  |

**LAMPIRAN 8**

**Hasil pengujian Hipotesis**

**UJI F**

| **ANOVAb** |
| --- |
| Model | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | 40.614 | 3 | 13.538 | 6.206 | .001a |
| Residual | 239.970 | 110 | 2.182 |  |  |
| Total | 280.584 | 113 |  |  |  |
| a. Predictors: (Constant), X3, X1, LNX2 |  |  |  |
| b. Dependent Variable: LNY |  |  |  |  |

**UJI R**

| **Model Summary** |
| --- |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .380a | .145 | .121 | 1.47701 |
| a. Predictors: (Constant), X3, X1, LNX2 |  |

**UJI t**

| **Coefficientsa** |
| --- |
| Model | Unstandardized Coefficients | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -3.050 | .400 |  | -7.632 | .000 |
| X1 | .818 | .294 | .246 | 2.787 | .006 |
| LNX2 | .411 | .168 | .216 | 2.451 | .016 |
| X3 | .714 | .335 | .188 | 2.134 | .035 |
| a. Dependent Variable: LNY |  |  |  |  |