**Lampiran 1 Nama-nama perusahaan yang menjadi sampel penelitian**

|  |  |  |
| --- | --- | --- |
| **No** | **Kode** | **Nama Perusahaan** |
| 1 | ALDO | Alkindo Naratama Tbk |
| 2 | AMFG | Asahimas Flat Glass Tbk |
| 3 | ASII | Astra Internasional Tbk |
| 4 | AUTO | Astra Otoparts Tbk |
| 5 | BUDI | Budi Starch & Sweetener Tbk |
| 6 | DPNS | Duta Pertiwi Nusantara Tbk |
| 7 | INCI | Intanwijaya Internasional Tbk |
| 8 | INDF | Indofood Sukses Makmur Tbk |
| 9 | INDS | Indospring Tbk |
| 10 | KBLM | Kabelindo Murni Tbk |
| 11 | KDSI | Kadawung Setia Industrial Tbk |
| 12 | LION | Lion Metal Works Tbk |
| 13 | LMSH | Lionmesh Prima Tbk |
| 14 | MERK | Merck Tbk |
| 15 | NIPS | Nipress Tbk |
| 16 | PICO | Pelangi Indah Canindo Tbk |
| 17 | PYFA | Pyridam Farma Tbk |
| 18 | SKBM | Sekar Bumi Tbk |
| 19 | SKLT | Sekar Laut Tbk |
| 20 | SRSN | Indo Acidatama Tbk |
| 21 | STTP | Siantar Top Tbk |
| 22 | TCID | Mandom Indonesia Tbk |
| 23 | TRST | Trias Sentosa Tbk |
| 24 | ULTJ | Ultajaya Milk Industry & Trading Co. Tbk |
| 25 | WIIM | Wismilak Inti Makmur Tbk |

**Lampiran 2 Statistik Deskriptif Variabel Penelitian**

| **Descriptive Statistics** | | | | | |
| --- | --- | --- | --- | --- | --- |
|  | N | Minimum | Maximum | Mean | Std. Deviation |
| Y | 125 | -.14 | .41 | -.0135 | .08345 |
| X1 | 125 | .00 | .49 | .0912 | .13115 |
| X2 | 125 | .05 | 2.17 | .7730 | .52663 |
| X3 | 125 | -.69 | .79 | .1513 | .18891 |
| Valid N (listwise) | 125 |  |  |  |  |

**Lampiran 3 Uji Normalitas Data dengan One-Sample Kolmogorov-Smirnov Test**

| **One-Sample Kolmogorov-Smirnov Test** | | | | | |
| --- | --- | --- | --- | --- | --- |
|  |  | Y | X1 | X2 | X3 |
| N | | 125 | 125 | 125 | 125 |
| Normal Parametersa | Mean | -.0135 | .0912 | .7730 | .1513 |
| Std. Deviation | .08345 | .13115 | .52663 | .18891 |
| Most Extreme Differences | Absolute | .098 | .243 | .139 | .136 |
| Positive | .098 | .234 | .139 | .136 |
| Negative | -.079 | -.243 | -.086 | -.116 |
| Kolmogorov-Smirnov Z | | 1.100 | 2.720 | 1.554 | 1.526 |
| Asymp. Sig. (2-tailed) | | .178 | .000 | .016 | .019 |
| a. Test distribution is Normal. | |  |  |  |  |
|  |  |  |  |  |  |

**Uji Normalitas Residual**

| **One-Sample Kolmogorov-Smirnov Test** | | |
| --- | --- | --- |
|  |  | Unstandardized Residual |
| N | | 125 |
| Normal Parametersa | Mean | .0000000 |
| Std. Deviation | .07902043 |
| Most Extreme Differences | Absolute | .121 |
| Positive | .121 |
| Negative | -.073 |
| Kolmogorov-Smirnov Z | | 1.347 |
| Asymp. Sig. (2-tailed) | | .053 |
| a. Test distribution is Normal. | |  |
|  |  |  |

**Lampiran 4 Uji Multikolinearitas**

| **Variables Entered/Removedb** | | | |
| --- | --- | --- | --- |
| Model | Variables Entered | Variables Removed | Method |
| 1 | X3, X1, X2a | . | Enter |
| a. All requested variables entered. | | |  |
| b. Dependent Variable: Y | | |  |

| **Coefficientsa** | | | |
| --- | --- | --- | --- |
| Model | | Collinearity Statistics | |
| Tolerance | VIF |
| 1 | X1 | .946 | 1.057 |
| X2 | .942 | 1.061 |
| X3 | .995 | 1.005 |
| a. Dependent Variable: Y | | | |

**Lampiran 5 Uji Autokorelasi**

| **Variables Entered/Removedb** | | | |
| --- | --- | --- | --- |
| Model | Variables Entered | Variables Removed | Method |
| 1 | X3, X1, X2a | . | Enter |
| a. All requested variables entered. | | |  |
| b. Dependent Variable: Y | | |  |

| **Model Summaryb** | | | | | |
| --- | --- | --- | --- | --- | --- |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
| 1 | .321a | .103 | .081 | .07999 | 1.805 |
| a. Predictors: (Constant), X3, X1, X2 | | | |  |  |
| b. Dependent Variable: Y | | |  |  |  |

**Lampiran 6 Uji Heteroskedastisitas**

| **Variables Entered/Removedb** | | | |
| --- | --- | --- | --- |
| Model | Variables Entered | Variables Removed | Method |
| 1 | X3, X1, X2a | . | Enter |
| a. All requested variables entered. | | |  |
| b. Dependent Variable: ABS\_UT | | |  |

| **Coefficientsa** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | .058 | .011 |  | 5.140 | .000 |
| X1 | .003 | .039 | .007 | .080 | .936 |
| X2 | -.005 | .010 | -.045 | -.484 | .630 |
| X3 | .014 | .026 | .048 | .530 | .597 |
| a. Dependent Variable: ABS\_UT | | | |  |  |  |

**Lampiran 7 Uji Regresi**

| **Variables Entered/Removedb** | | | |
| --- | --- | --- | --- |
| Model | Variables Entered | Variables Removed | Method |
| 1 | X3, X1, X2a | . | Enter |
| a. All requested variables entered. | | |  |
| b. Dependent Variable: Y | | |  |

| **Model Summary** | | | | |
| --- | --- | --- | --- | --- |
| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
| 1 | .321a | .103 | .081 | .07999 |
| a. Predictors: (Constant), X3, X1, X2 | | | |  |

| **ANOVAb** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
| Model | | Sum of Squares | df | Mean Square | F | Sig. |
| 1 | Regression | .089 | 3 | .030 | 4.648 | .004a |
| Residual | .774 | 121 | .006 |  |  |
| Total | .864 | 124 |  |  |  |
| a. Predictors: (Constant), X3, X1, X2 | | | |  |  |  |
| b. Dependent Variable: Y | | |  |  |  |  |

| **Coefficientsa** | | | | | | |
| --- | --- | --- | --- | --- | --- | --- |
| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. |
| B | Std. Error | Beta |
| 1 | (Constant) | -.007 | .016 |  | -.403 | .687 |
| X1 | .037 | .056 | .058 | .658 | .512 |
| X2 | -.032 | .014 | -.203 | -2.285 | .024 |
| X3 | .096 | .038 | .216 | 2.506 | .014 |
| a. Dependent Variable: Y | | |  |  |  |  |