Lampiran 1

Sampel Perusahaan yang Terdaftar di BEI Periode 2015-2019

No	Kode Perusahaan	Nama Perusahaan
1	ADES	Akasha Wira International Tbk
2	ALDO	Alkindo Naratama Tbk
3	ALKA	Alakasa Indutrindo Tbk
4	ALTO	Tri Banyan Tirta Tbk
5	ASII	Astra International Tbk
6	BATA	Sepatu Bata Tbk
7	CPIN	Charoen Pokphand Indonesia Tbk
8	DLTA	Delta Djakarta Tbk
9	FASW	Fajar Surya Wisesa Tbk
10	GGRM	Gudang Garam Tbk
11	HMSP	Hanjaya Mandala Sampoerna Tbk
12	ICBP	Indofood CBP Sukses Makmur Tbk
13	INDF	Indofood Sukses Makmur Tbk
14	INTP	Indocement Tunggal Prakasa Tbk
15	JPFA	Japfa Comfeed Indonesia Tbk
16	KAEF	Kimia Farma Tbk
17	KLBF	Kalbe Farma Tbk
18	MERK	Merck Indonesia Tbk
19	MLBI	Multi Bintang Indonesia Tbk
20	MYOR	Mayora Indah Tbk
21	ROTI	Nippon Indosari Corpindo Tbk
22	SKBM	Sekar Bumi Tbk
23	SMGR	Semen Gresik Tbk
24	SMSM	Selamat Sempurna Tbk
25	TCID	Mandom Indonesia Tbk
26	TOTO	Surya Toto Indonesia Tbk
27	ULTJ	Ultrajaya Milk Industry and Trading Company Tbk
28	UNVR	Unilever Indonesia Tbk
29	VOKS	Voksel Electric Tbk
30	YPAS	Yanaprima Hastapersada Tbk

Lampiran 2

Hasil Uji Statistik Deskriptif Sebelum Outlier

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Y	150	1.02	82.44	6.4109	12.40521
X_1	150	.78	34.95	6.3602	5.64960
X_2	150	24.79	34.50	30.0382	1.85662
X_3	150	.15	5.44	.9693	.82584
X_4	150	.01	4.23	1.0905	.73653
X_5	150	23.86	33.47	29.2868	1.84425
X_6	150	-.06	2.88	.2141	.38557
Valid N (listwise)	150				

Hasil Uji Statistik Deskriptif Setelah Outlier

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Y	150	1.02	7.07	2.8159	1.62041
X_1	150	.78	20.39	5.6096	4.24461
X_2	150	24.79	34.50	30.0382	1.85662
X_3	150	.15	2.91	.8759	.61824
X_4	150	.01	2.06	.9123	.45914
X_5	150	23.86	33.47	29.2868	1.84425
X_6	150	-.06	.63	.1464	.13885
Valid N (listwise)	150				

Lampiran 3

Hasil Pengujian Asumsi Klasik

Uji Normalitas

Hasil Pengujian Normalitas Kolmogorov-Smirnov

One-Sample Kolmogorov-Smirnov Test

		Y	X_1	X_2	X_3	X_4	X_5	X_6
N		150	150	150	150	150	150	150
Normal Parameters[a]	Mean	2.8159	5.6096	30.0382	.8759	.9123	29.2868	.1464
	Std. Deviation	1.62041	4.24461	1.85662	.61824	.45914	1.84425	.13885
Most Extreme Differences	Absolute	.148	.186	.095	.121	.121	.105	.143
	Positive	.148	.186	.078	.120	.121	.105	.143
	Negative	-.133	-.128	-.095	-.121	-.092	-.088	-.078
Kolmogorov-Smirnov Z		1.818	2.273	1.166	1.484	1.484	1.283	1.752
Asymp. Sig. (2-tailed)		.003	.000	.132	.024	.024	.074	.004

a. Test distribution is Normal.

Hasil Pengujian Normalitas LG10

One-Sample Kolmogorov-Smirnov Test

		LG10_Y	LG10_X_1	LG10_X_3	LG10_X_4	LG10_X_6
N		150	150	150	150	150
Normal Parameters[a]	Mean	.3779	.6254	-.1796	-.1672	-.9063
	Std. Deviation	.25258	.33783	.34628	.48837	.36846
Most Extreme Differences	Absolute	.082	.075	.101	.291	.081
	Positive	.082	.075	.082	.162	.042
	Negative	-.077	-.071	-.101	-.291	-.081
Kolmogorov-Smirnov Z		1.000	.915	1.240	3.570	.938
Asymp. Sig. (2-tailed)		.271	.372	.092	.000	.343

a. Test distribution is Normal.

Hasil Pengujian Normalitas LN dan SQRT

One-Sample Kolmogorov-Smirnov Test

		LN_X_4	$SQRT\_X_4$
N		150	150
Normal Parameters[a]	Mean	-.3849	.9115
	Std. Deviation	1.12450	.28656
Most Extreme Differences	Absolute	.291	.165
	Positive	.162	.064
	Negative	-.291	-.165
Kolmogorov-Smirnov Z		3.570	2.021
Asymp. Sig. (2-tailed)		.000	.001

a. Test distribution is Normal.

Hasil Pengujian Normalitas Skewness dan Kurtosis

Descriptive Statistics

	N	Skewness		Kurtosis	
	Statistic	Statistic	Std. Error	Statistic	Std. Error
X_4 (Intensitas Modal)	150	.324	.198	.169	.394
Valid N (listwise)	150				

Uji Multikolinearitas

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.188	.341		-.551	.582		
	LG10_X_1	.398	.081	.482	4.892	.000	.553	1.809
	X_2	-.448	.088	-3.270	-5.067	.000	.986	1.014
	LG10_X_3	.336	.102	.461	3.281	.001	.272	3.678
	SQRT_X_4	.130	.082	.123	1.594	.113	.894	1.119
	X_5	.464	.090	3.275	5.156	.000	.993	1.007
	LG10_X_6	-.090	.065	-.130	-1.372	.172	.594	1.685

a. Dependent Variable: LG10_KA

Uji Autokorelasi

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.560[a]	.313	.281	.21444	.781

a. Predictors: (Constant), LG10_PL, RL, SQRT_IM, LG10_LEV, LG10_FD, PC

b. Dependent Variable: LG10_KA

Uji Heteroskedastisitas

Coefficients[a]

Model		Unstandardized Coefficients B	Unstandardized Coefficients Std. Error	Standardized Coefficients Beta	t	Sig.
1	(Constant)	1.071	1.388		.771	.442
	LG10_X_1	.379	.331	.132	1.144	.255
	X_2	-.690	.359	-1.455	-1.919	.057
	LG10_X_3	.778	.417	.308	1.868	.064
	SQRT_X_4	-.371	.333	-.101	-1.114	.267
	X_5	.721	.366	1.470	1.969	.051
	LG10_X_6	.059	.266	.025	.220	.826

a. Dependent Variable: ABS_RES1

Lampiran 4

Hasil Pengujian Hipotesis

Uji Koefisien Determinasi (Uji R^2)

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.560[a]	.313	.281	.21444

a. Predictors: (Constant), LG10_PL, RL, SQRT_IM, LG10_LEV, LG10_FD, PC

b. Dependent Variable: LG10_KA

Uji Kelayakan Model (Uji F)

ANOVA[b]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.688	6	.448	9.741	.000[a]
	Residual	5.886	128	.046		
	Total	8.574	134			

a. Predictors: (Constant), LG10_PL, RL, SQRT_IM, LG10_LEV, LG10_FD, PC

b. Dependent Variable: LG10_KA

Uji Signifikan Parameter Individual (Uji t)

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.188	.341		-.551	.582
	LG10_X_1	.398	.081	.482	4.892	.000
	X_2	-.448	.088	-3.270	-5.067	.000
	LG10_X_3	.336	.102	.461	3.281	.001
	SQRT_X_4	.130	.082	.123	1.594	.113
	X_5	.464	.090	3.275	5.156	.000
	LG10_X_6	-.090	.065	-.130	-1.372	.172

a. Dependent Variable: LG10_KA