

Lampiran EVIEWS

1. Analisis deskriptif

	TOBINQ_Y_	DAR_X1_	DER_X2_	ROE_X3_	ROA_X4_
Mean	1.387720	1.097718	1.106659	0.111894	0.206027
Median	0.923897	0.586428	1.075443	0.125614	0.065390
Maximum	3.275445	3.271228	1.504146	0.163746	0.845231
Minimum	0.741911	0.512098	0.486155	0.043029	0.020732
Std. Dev.	0.962889	1.093784	0.361062	0.049772	0.322016
Skewness	1.400932	1.496027	-0.632137	-0.267122	1.487950
Kurtosis	3.107353	3.244699	2.200418	1.350923	3.234024
Jarque-Bera	27.84445	31.91844	7.925252	10.64225	31.55892
Probability	0.000001	0.000000	0.019013	0.004887	0.000000
Sum	117.9562	93.30605	94.06602	9.510966	17.51230
Sum Sq. Dev.	77.88102	100.4946	10.95074	0.208092	8.710319
Observations	85	85	85	85	85

2. Uji Chow

Redundant Fixed Effects Tests
Equation: PERSAMAAN1
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	0.000000	(16,64)	1.0000
Cross-section Chi-square	0.000003	16	1.0000

3. Uji Hausman

Correlated Random Effects - Hausman Test
Equation: HAUSMAN
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	0.000000	4	1.0000

* Cross-section test variance is invalid. Hausman statistic set to zero.

** WARNING: estimated cross-section random effects variance is zero.

Cross-section random effects test comparisons:

4. Uji LM

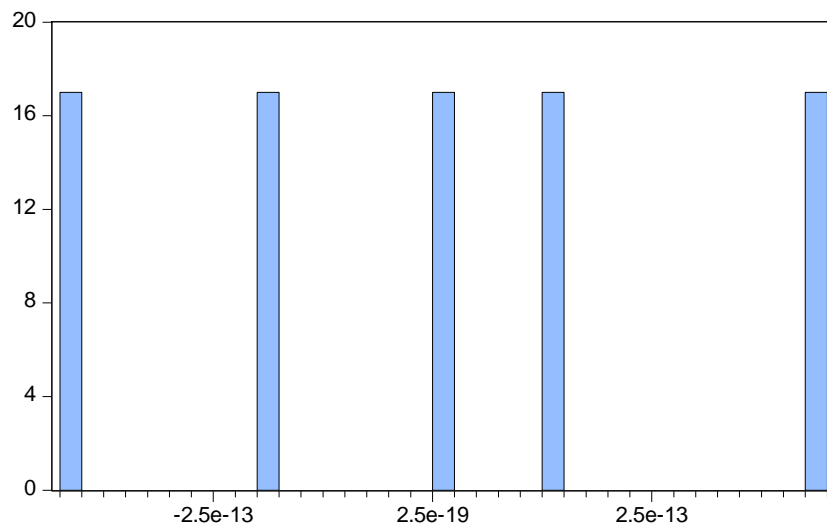
Lagrange Multiplier Tests for Random Effects

Null hypotheses: No effects

Alternative hypotheses: Two-sided (Breusch-Pagan) and one-sided
(all others) alternatives

	Test Hypothesis		
	Cross-section	Time	Both
Breusch-Pagan	10.62499 (0.0011)	680.0000 (0.0000)	690.6250 (0.0000)

5. Uji Normalitas



Series: Standardized Residuals
Sample 2017 2021
Observations 85

Mean -7.44e-16
Median 3.39e-15
Maximum 4.46e-13
Minimum -4.09e-13
Std. Dev. 2.94e-13
Skewness 0.139094
Kurtosis 1.917079

Jarque-Bera 4.427460
Probability 0.109292

6. Uji Multikolinearitas

	LOGTOBIN	DAR_X1_	DER_X2_	ROE_X3_	LOGROA
LOGTOBIN	1.000000	0.946430	-0.906391	0.030585	0.875332
DAR_X1_	0.946430	1.000000	-0.847548	0.169979	0.948597
DER_X2_	-0.906391	-0.847548	1.000000	0.364450	-0.651479

ROE_X3_	0.030585	0.169979	0.364450	1.000000	0.466511
LOGROA	0.875332	0.948597	-0.651479	0.466511	1.000000

7. Uji Autokorelasi

R-squared	1.000000	Mean dependent var	1.387720
Adjusted R-squared	1.000000	S.D. dependent var	0.962889
S.E. of regression	8.44E-11	Akaike info criterion	-43.49536
Sum squared resid	5.70E-19	Schwarz criterion	-43.35167
Log likelihood	1853.553	Hannan-Quinn criter.	-43.43756
F-statistic	2.73E+21	Durbin-Watson stat	3.173605
Prob(F-statistic)	0.000000		

8. Regresi Linear Berganda

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	12.86559	2.27E-09	5.67E+09	0.0000
DAR__X1_	-44.39376	1.14E-08	-3.89E+09	0.0000
DER__X2_	9.596978	3.36E-09	2.85E+09	0.0000
ROE_X3_	-65.08738	1.97E-08	-3.30E+09	0.0000
ROA_X4_	164.6205	4.25E-08	3.88E+09	0.0000

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