

LAMPIRAN

Daftar sampel perusahaan

No	Kode Perusahaan	Nama Perusahaan
1	BBRI	PT Bank Rakyat Indonesia Tbk
2	BBMRI	PT Bank Mandiri Tbk
3	BBCA	PT Bank Central Asia Tbk
4	BBNI	PT Bank Negara Indonesia Tbk
5	BBTN	PT Bank Tabungan Negara Tbk
6	AGRO	PT Bank Raya Indonesia Tbk
7	BNII	PT Bank Maybank Indonesia Tbk
8	BNGA	PT Bank CIMB Niaga Tbk
9	BBKP	PT Bank KB Bukopin Tbk
10	BCIC	PT Bank JTrust Indonesia Tbk
11	MASB	PT Bank Multiarta Sentosa Tbk
12	BMAS	PT Bank Maspin IndonesiaTbk
13	NOBU	PT Bank Nationalnobu Tbk
14	BINA	PT Bank Ina Perdana Tbk
15	DNAR	PT Bank Oke Indonesia Tbk
16	BSIM	PT Bank Sinarmas Tbk
17	AMAR	PT Bank Amar Indonesia Tbk
18	BDMN	Bank Danamon Indonesia
19	ARTO	Bank Jago
20	ANBA	Bank Bumi Arta

Lampiran 2. Uji Chow

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

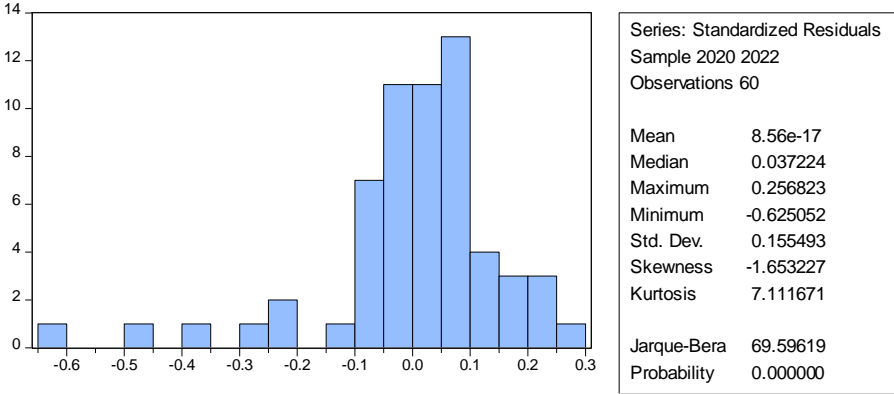
Effects Test	Statistic	d.f.	Prob.
Cross-section F	18.198179	(19,36)	0.0000
Cross-section Chi-square	141.677242	19	0.0000

Lampiran 3 Uji Hausman

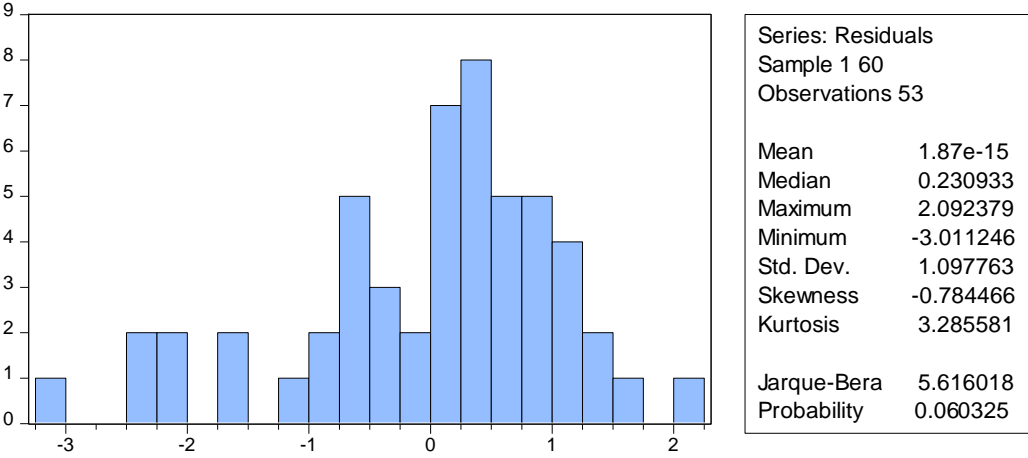
Correlated Random Effects - Hausman Test
Equation: Untitled
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	12.126005	4	0.0164

Lampiran 4 hasil Uji Normalitas sebelum log



Hasil uji normalitas setelah logaritma



Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	1.928437	78.28931	NA
LEVERAGE	1.981852	51.96675	1.100926
TANGIBILITY	70.14413	2.714251	1.256864
AGE	3.02E-05	4.667985	1.156357
SIZE	0.001591	31.26960	1.221100

Lampiran 5 Hasil Uji Multikolinieritas

Lampiran 6 Hasil Uji Heteroskadisitas

F-statistic	0.309583	Prob. F(4,48)	0.8702
Obs*R-squared	1.332937	Prob. Chi-Square(4)	0.8558
Scaled explained SS	1.249416	Prob. Chi-Square(4)	0.8699

Lampiran 7 Hasil Uji Autokorelasi

R-squared	0.207016	Mean dependent var	1.87E-15
Adjusted R-squared	0.103583	S.D. dependent var	1.097763
S.E. of regression	1.039354	Akaike info criterion	3.037576
Sum squared resid	49.69180	Schwarz criterion	3.297803
Log likelihood	-73.49576	Hannan-Quinn criter.	3.137647
F-statistic	2.001454	Durbin-Watson stat	1.781193
Prob(F-statistic)	0.084789		

Lampiran 8 Hasil Uji Analisis Data Panel

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.158693	0.195292	-0.812597	0.4200
LEVERAGE	0.051183	0.073045	0.700704	0.4864
TANGIBILITY	-1.239758	0.993066	-1.248414	0.2172
AGE	0.001860	0.001184	1.570999	0.1219
SIZE	0.003763	0.007876	0.477812	0.6347

Effects Specification		S.D.	Rho
Cross-section random		0.157545	0.8692
Idiosyncratic random		0.061128	0.1308

Weighted Statistics			
R-squared	0.067317	Mean dependent var	0.006846
Adjusted R-squared	-0.000515	S.D. dependent var	0.065471
S.E. of regression	0.065488	Sum squared resid	0.235877
F-statistic	0.992412	Durbin-Watson stat	1.462561
Prob(F-statistic)	0.419487		

