

LAMPIRAN

1. Tabulasi

No	Perusahaan	Tahun	X1	X2	Y	Y (LN)
1	ADES	2016	0.44	14.56	589896800000	27.10
2	AGII	2016	0.67	1.99	2698660800000	28.62
3	AKPI	2016	0.44	4.68	612000000000	27.14
4	ALKA	2016	0.44	0.84	142146215400	25.68
5	AMFG	2016	0.78	7.24	2907800000000	28.70
6	AMIN	2016	0.61	14.71	295920000000	26.41
7	ARNA	2016	0.72	9.64	3817544107520	28.97
8	ASII	2016	0.89	13.08	335001402233500	33.45
9	AUTO	2016	0.86	4.59	9880452650000	29.92
10	BATA	2016	0.81	7.58	1027000000000	27.66
11	BIMA	2016	0.39	(18.11)	118594264620	25.50
12	BOLT	2016	0.81	12.21	1886718750000	28.27
13	BUDI	2016	0.75	3.32	391412770494	26.69
14	CEKA	2016	0.64	28.12	803250000000	27.41
15	CINT	2016	0.78	6.32	316000000000	26.48
16	CPIN	2016	0.58	15.91	50669820000000	31.56
17	DLTA	2016	0.75	25.14	4003295250000	29.02
18	DPNS	2016	0.64	3.96	132451980800	25.61
19	DVLA	2016	0.81	14.09	1965600000000	28.31
20	EKAD	2016	0.47	15.32	412277250000	26.74
21	FASW	2016	0.83	24.63	10159344026700	29.95
22	GGRM	2016	0.64	16.87	122949223200000	32.44
23	HMSP	2016	0.72	37.34	445498234527000	33.73
24	ICBP	2016	0.89	19.63	100000861100000	32.24
25	IGAR	2016	0.72	18.54	505546340000	26.95
26	IMPC	2016	0.72	10.27	4954337500000	29.23
27	INAI	2016	0.39	13.78	204336000000	26.04
28	INCI	2016	0.39	4.11	55396880136	24.74
29	INDF	2016	0.89	11.04	69584880012500	31.87
30	INDS	2016	0.78	2.40	531562265100	27.00
31	INTP	2016	0.83	14.81	56690968164600	31.67
32	ISSP	2016	0.61	3.89	1509058327350	28.04
33	JECC	2016	0.75	28.15	529200000000	26.99

34	JPFA	2016	0.86	23.17	16602310834050	30.44
35	KAEF	2016	0.94	11.96	15273500000000	30.36
36	KBLI	2016	0.72	103.85	1105996889532	27.73
37	KDSI	2016	0.78	11.23	141750000000	25.68
38	KINO	2016	0.86	9.28	4328571645000	29.10
39	KLBF	2016	0.94	18.86	71015809996650	31.89
40	KBLM	2016	0.75	6.19	268800000000	26.32
41	LION	2016	0.67	9.00	546168000000	27.03
42	LMSH	2016	0.72	5.33	566400000000	24.76
43	MAIN	2016	0.75	12.15	2910375000000	28.70
44	MERK	2016	0.89	26.40	4121600000000	29.05
45	MLBI	2016	0.86	119.68	24757250000000	30.84
46	MLIA	2016	0.61	0.56	727650000000	27.31
47	MYOR	2016	0.78	36.95	36780061047625	31.24
48	PICO	2016	0.36	5.17	126179250000	25.56
49	PYFA	2016	0.72	4.88	107016000000	25.40
50	RICY	2016	0.61	3.40	98824496540	25.32
51	ROTI	2016	0.83	19.39	5441435000000	29.33
52	SCCO	2016	0.81	27.91	1495619235000	28.03
53	SIDO	2016	0.81	17.42	7800000000000	29.69
54	SKBM	2016	0.72	6.12	599379772160	27.12
55	SKLT	2016	0.72	6.95	212748074000	26.08
56	SMBR	2016	0.86	10.52	27447123015000	30.94
57	SMGR	2016	0.81	14.83	54421696000000	31.63
58	SMSM	2016	0.67	31.78	5643501931200	29.36
59	SPMA	2016	0.56	7.51	410226765852	26.74
60	SRSN	2016	0.64	2.75	301000000000	26.43
61	STAR	2016	0.69	0.09	268800033712	26.32
62	STTP	2016	0.61	14.91	4178900000000	29.06
63	TALF	2016	0.56	4.01	568442700000	27.07
64	TCID	2016	0.81	9.09	2513333337500	28.55
65	TOTO	2016	0.83	11.06	5139360000000	29.27
66	TRIS	2016	0.86	7.27	351269965200	26.58
67	TRST	2016	0.67	1.75	842400000000	27.46
68	TSPC	2016	0.64	11.77	8865000000000	29.81
69	ULTJ	2016	0.69	20.34	1317905740000	27.91
70	UNIT	2016	0.58	0.35	27159192000	24.02
71	UNVR	2016	0.92	135.85	296044000000000	33.32
72	VOKS	2016	0.89	23.92	1217591560335	27.83

73	WSBP	2016	0.78	8.57	14630442431370	30.31
74	WIIM	2016	0.86	10.72	923944454400	26.98
75	WTON	2016	0.86	9.18	7190259945000	28.25
76	ADES	2017	0.61	9.04	522058668000	26.92
77	AGII	2017	0.75	2.55	1855329300000	25.77
78	AKPI	2017	0.53	1.18	493000000000	28.59
79	ALKA	2017	0.53	19.63	155345506830	26.79
80	AMFG	2017	0.81	1.09	2614850000000	28.55
81	AMIN	2017	0.64	21.31	432000000000	33.45
82	ARNA	2017	0.72	11.87	2510769393792	29.93
83	ASII	2017	0.89	14.77	336013491062000	27.33
84	AUTO	2017	0.86	5.09	9928649980000	24.46
85	BATA	2017	0.81	9.26	741000000000	28.47
86	BIMA	2017	0.56	(14.81)	41964124404	26.77
87	BOLT	2017	0.81	13.50	2308593750000	27.37
88	BUDI	2017	0.75	3.82	422905752028	26.53
89	CEKA	2017	0.64	11.90	767550000000	31.53
90	CINT	2017	0.78	7.76	334000000000	28.93
91	CPIN	2017	0.58	15.91	49194000000000	25.48
92	DLTA	2017	0.75	24.44	3675025039500	28.42
93	DPNS	2017	0.64	2.45	115895483200	26.91
94	DVLA	2017	0.81	14.53	2195200000000	30.22
95	EKAD	2017	0.47	11.50	485648625000	32.71
96	FASW	2017	0.83	18.12	13380599449800	33.94
97	GGRM	2017	0.64	18.38	161238574400000	32.27
98	HMSP	2017	0.72	37.14	550184503737000	26.63
99	ICBP	2017	0.89	17.43	103790981200000	29.29
100	IGAR	2017	0.72	16.38	367493301000	26.20
101	IMPC	2017	0.72	7.08	5268515000000	25.03
102	INAI	2017	0.39	13.93	239500800000	31.83
103	INCI	2017	0.39	6.17	73862506848	27.44
104	INDF	2017	0.89	10.82	66950752062500	32.02
105	INDS	2017	0.78	5.30	826874634600	27.44
106	INTP	2017	0.83	7.57	80803035793050	27.29
107	ISSP	2017	0.61	0.30	826389084025	30.33
108	JECC	2017	0.75	15.23	710640000000	30.34
109	JPFA	2017	0.86	12.04	14833679783000	28.17
110	KAEF	2017	0.94	13.67	14995800000000	26.13
111	KBLI	2017	0.72	20.09	1707082155582	28.74

112	KDSI	2017	0.78	14.20	222750000000	32.00
113	KINO	2017	0.86	5.34	3028571580000	26.48
114	KLBF	2017	0.94	17.66	79218956365900	26.71
115	KBLM	2017	0.75	5.56	315840000000	24.84
116	LION	2017	0.67	2.05	397922400000	28.59
117	LMSH	2017	0.72	10.00	61440000000	28.97
118	MAIN	2017	0.75	2.86	2619337500000	31.02
119	MERK	2017	0.89	23.51	3808000000000	27.38
120	MLBI	2017	0.86	124.15	29567531000000	31.44
121	MLIA	2017	0.61	2.71	780570000000	25.59
122	MYOR	2017	0.78	33.46	45164573444500	25.31
123	PICO	2017	0.47	7.13	129589500000	25.29
124	PYFA	2017	0.72	6.55	97919640000	29.70
125	RICY	2017	0.61	3.85	96257626500	28.25
126	ROTI	2017	0.83	4.80	7877773332200	29.73
127	SCCO	2017	0.81	9.89	1850250600000	27.84
128	SIDO	2017	0.81	18.43	8175000000000	27.36
129	SKBM	2017	0.72	2.53	1234092300155	31.25
130	SKLT	2017	0.72	7.48	759814550000	31.70
131	SMBR	2017	0.86	5.63	37383178300000	29.61
132	SMGR	2017	0.81	5.49	58722048000000	26.83
133	SMSM	2017	0.67	30.38	7227137677200	26.43
134	SPMA	2017	0.56	7.87	448289043096	26.89
135	SRSN	2017	0.64	4.26	301000000000	29.37
136	STAR	2017	0.69	0.12	475200059598	27.06
137	STTP	2017	0.61	15.60	5711600000000	28.91
138	TALF	2017	0.56	2.80	565735830000	29.07
139	TCID	2017	0.81	9.64	3599093339300	26.50
140	TOTO	2017	0.83	16.47	4210560000000	27.68
141	TRIS	2017	0.86	3.99	322657043016	29.72
142	TRST	2017	0.67	1.93	1050192000000	28.95
143	TSPC	2017	0.64	10.97	8100000000000	23.57
144	ULTJ	2017	0.69	17.11	3740454690000	33.69
145	UNIT	2017	0.58	0.43	17200821600	27.89
146	UNVR	2017	0.92	135.40	426517000000000	30.01
147	VOKS	2017	0.89	20.42	1296548009640	27.06
148	WSBP	2017	0.78	13.67	10755352273872	29.10
149	WIIM	2017	0.86	4.15	562766167680	27.06
150	WTON	2017	0.86	12.39	4357733300000	29.10

151	ADES	2018	0.61	10.99	542705056000	27.02
152	AGII	2018	0.75	3.17	2085328800000	28.37
153	AKPI	2018	0.53	5.21	476000000000	26.89
154	ALKA	2018	0.44	22.78	152299516500	25.75
155	AMFG	2018	0.78	0.18	1601460000000	28.10
156	AMIN	2018	0.61	21.46	462240000000	26.86
157	ARNA	2018	0.72	14.43	3083401009920	28.76
158	ASII	2018	0.89	15.70	332977224576500	33.44
159	AUTO	2018	0.86	6.04	7085007510000	29.59
160	BATA	2018	0.81	10.67	780000000000	27.38
161	BIMA	2018	0.56	(4.69)	34057840096	24.25
162	BOLT	2018	0.81	10.40	2273437500000	28.45
163	BUDI	2018	0.75	4.11	431903746752	26.79
164	CEKA	2018	0.64	9.49	818125000000	27.43
165	CINT	2018	0.78	3.49	284000000000	26.37
166	CPIN	2018	0.58	23.47	118475550000000	32.41
167	DLTA	2018	0.75	26.33	4403624775000	29.11
168	DPNS	2018	0.64	3.91	104637064832	25.37
169	DVLA	2018	0.81	16.72	2172800000000	28.41
170	EKAD	2018	0.47	10.22	597452625000	27.12
171	FASW	2018	0.83	32.77	19265585318925	30.59
172	GGRM	2018	0.64	17.27	160901859000000	32.71
173	HMSP	2018	0.72	38.29	431540065299000	33.70
174	ICBP	2018	0.89	20.52	121866938600000	32.43
175	IGAR	2018	0.72	9.25	373326528000	26.65
176	IMPC	2018	0.72	7.69	4543490000000	29.14
177	INAI	2018	0.72	13.32	259776000000	26.28
178	INCI	2018	0.67	5.21	112769711275	25.45
179	INDF	2018	0.89	9.94	65414177425000	31.81
180	INDS	2018	0.78	5.04	1456874356200	28.01
181	INTP	2018	0.83	4.93	67918724846550	31.85
182	ISSP	2018	0.61	1.67	603623330940	27.13
183	JECC	2018	0.75	14.51	1005480000000	27.64
184	JPFA	2018	0.86	22.06	25191930982150	30.86
185	KAEF	2018	0.94	11.97	14440400000000	30.30
186	KBLI	2018	0.72	11.60	1210185002314	27.82
187	KDSI	2018	0.78	13.83	405000000000	26.73
188	KINO	2018	0.86	6.86	4000000200000	29.02
189	KLBF	2018	0.94	16.33	71250185607200	31.90

190	KBLM	2018	0.75	4.95	280000000000	26.36
191	LION	2018	0.67	3.09	353708800000	26.59
192	LMSH	2018	0.72	2.18	556800000000	24.74
193	MAIN	2018	0.75	14.99	3123056250000	28.77
194	MERK	2018	0.89	37.80	1926400000000	28.29
195	MLBI	2018	0.86	104.91	33712000000000	31.15
196	MLIA	2018	0.61	8.44	1594215000000	28.10
197	MYOR	2018	0.78	30.76	58579793279500	31.70
198	PICO	2018	0.47	5.25	142093750000	25.68
199	PYFA	2018	0.72	7.10	101130120000	25.34
200	RICY	2018	0.61	4.15	105241671640	25.38
201	ROTI	2018	0.83	4.36	7414374901200	29.63
202	SCCO	2018	0.81	0.09	1788575580000	28.21
203	SIDO	2018	0.81	22.87	12600000000000	30.16
204	SKBM	2018	0.72	1.53	1199572235815	27.81
205	SKLT	2018	0.72	9.44	1036110750000	27.67
206	SMBR	2018	0.86	7.13	17381935088000	30.49
207	SMGR	2018	0.81	9.43	68212480000000	31.85
208	SMSM	2018	0.67	29.46	8062145616000	29.72
209	SPMA	2018	0.67	6.55	524413597584	26.99
210	SRSN	2018	0.64	8.11	379260000000	26.66
211	STAR	2018	0.69	0.04	412800051772	26.75
212	STTP	2018	0.61	15.49	4912500000000	29.22
213	TALF	2018	0.56	5.44	438512940000	26.81
214	TCID	2018	0.81	8.77	3016000005000	28.73
215	TOTO	2018	0.83	17.97	3591360000000	28.91
216	TRIS	2018	0.86	5.52	230469316440	26.16
217	TRST	2018	0.67	2.82	1123200000000	27.75
218	TSPC	2018	0.64	9.95	6255000000000	29.46
219	ULTJ	2018	0.69	14.69	3899315700000	28.99
220	UNIT	2018	0.58	0.21	19464087600	23.69
221	UNVR	2018	0.92	120.21	34640200000000	33.48
222	VOKS	2018	0.89	11.43	1246680778500	27.85
223	WSBP	2018	0.78	12.69	9911795232784	29.92
224	WIIM	2018	0.86	5.09	296082200160	26.41
225	WTON	2018	0.86	15.51	3277015441600	28.82

2. Output SPSS v20

Statistik Deskriptif

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ICD	225	.36	.94	.7286	.12912
ROE	225	-18.11	135.85	14.6029	21.07245
Kapitalisasi Pasar	225	23.57	33.94	28.3967	2.27750
Valid N (listwise)	225				

Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		225
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	2.04724964
	Absolute	.063
Most Extreme Differences	Positive	.063
	Negative	-.042
Kolmogorov-Smirnov Z		.950
Asymp. Sig. (2-tailed)		.328

a. Test distribution is Normal.

b. Calculated from data.

Multikolinieritas

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	24.529	.798		30.755	.000		
1 ICD	4.700	1.109	.266	4.239	.000	.921	1.085
ROE	.030	.007	.281	4.472	.000	.921	1.085

a. Dependent Variable: Kapitalisasi Pasar

Autokorelasi

Runs Test	
	Unstandardized Residual
Test Value ^a	-.22189
Cases < Test Value	112
Cases >= Test Value	113
Total Cases	225
Number of Runs	115
Z	.201
Asymp. Sig. (2-tailed)	.841

a. Median

Heteroskedastisitas

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
	(Constant)	1.514	.490		3.089	.002
1	ICD	.059	.681	.006	.086	.931
	ROE	.004	.004	.061	.874	.383

a. Dependent Variable: Ares

Analisis Regresi Linier Berganda

Coefficients ^a						
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
	(Constant)	24.529	.798		30.755	.000
1	ICD	4.700	1.109	.266	4.239	.000
	ROE	.030	.007	.281	4.472	.000

a. Dependent Variable: Kapitalisasi Pasar

Koefisien Determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.438 ^a	.192	.185	2.05645

a. Predictors: (Constant), ROE, ICD

b. Dependent Variable: Kapitalisasi Pasar

Signifikansi Simultan (Uji F)

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	86.341	2	43.170	72.066	.000 ^b
	Residual	132.987	222	.599		
	Total	219.328	224			

a. Dependent Variable: Kapitalisasi Pasar

b. Predictors: (Constant), ROE, ICD

Hipotesis (Uji t)

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	9.565	.300		31.864	.000
	ICD	3.499	.417	.457	8.386	.000
	ROE	.015	.003	.321	5.895	.000

a. Dependent Variable: Kapitalisasi Pasar