LAMPIRAN

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HASIL SPSS

A. UJI DESKRIPTIF STATISTIK

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Harga Saham	237	-.96	17.87	.2990	1.87887
EPS	237	.04	4050.27	210.0858	492.18291
PER	237	1.43	10377.28	217.9570	1031.47508
PBV	237	.11	3434.66	47.2960	302.09823
ROA	237	.000282	.818589	.08174504	.100095767
DER	237	.08	93.47	1.4067	6.18819
Valid N (listwise)	237				

B. UJI NORMALITAS

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		237
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	1.53720072
Most Extreme Differences	Absolute	.266
	Positive	.266
	Negative	-.222
Kolmogorov-Smirnov Z		4.101
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		201
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	.28165871
Most Extreme Differences	Absolute	.055
	Positive	.055
	Negative	-.020
Kolmogorov-Smirnov Z		.773
Asymp. Sig. (2-tailed)		.589

a. Test distribution is Normal.

b. Calculated from data.

C. UJI MULTIKOLINIERITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.072	.031		-2.337	.020		
	EPS	6.283	.000	.111	1.581	.115	.961	1.041
	PER	8.284	.000	.174	2.242	.026	.785	1.274
	PBV	.000	.000	-.230	-2.980	.003	.793	1.260
	ROA	.245	.195	.088	1.258	.210	.957	1.045
	DER	-.018	.013	-.096	-1.397	.164	.993	1.007

a. Dependent Variable: Harga Saham

D. UJI AUTOKORELASI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.575[a]	.331	.316	1.55375	1.883

a. Predictors: (Constant), DER, PBV, ROA, EPS, PER

b. Dependent Variable: Harga Saham

E. UJI HETEROKEDATISITAS

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.212	.019		11.375	.000
	EPS	-2.147E-005	.000	-.064	-.887	.376
	PER	-6.236E-006	.000	-.022	-.277	.782
	PBV	-4.995E-005	.000	-.070	-.885	.377
	ROA	.230	.119	.140	1.937	.054
	DER	-.003	.008	-.030	-.423	.673

a. Dependent Variable: ARES

F. UJI REGRESI LINIER BERGANDA

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.072	.031		-2.337	.020
	EPS	6.283	.000	.111	1.581	.115
	PER	8.284	.000	.174	2.242	.026
	PBV	.000	.000	-.230	-2.980	.003
	ROA	.245	.195	.088	1.258	.210
	DER	-.018	.013	-.096	-1.397	.164

a. Dependent Variable: Harga Saham

G. UJI KOEFISIEN DETERMINASI

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.575[a]	.331	.316	1.55375	1.883

a. Predictors: (Constant), DER, PBV, ROA, EPS, PER

b. Dependent Variable: Harga Saham

H. UJI F

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1.337	5	.267	3.287	.007[b]
	Residual	15.866	195	.081		
	Total	17.204	200			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), DER, PER, EPS, ROA, PBV

I. UJI T

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.072	.031		-2.337	.020
	EPS	6.283	.000	.111	1.581	.115
	PER	8.284	.000	.174	2.242	.026
	PBV	.000	.000	-.230	-2.980	.003
	ROA	.245	.195	.088	1.258	.210
	DER	-.018	.013	-.096	-1.397	.164

a. Dependent Variable: Harga Saham