

LAMPIRAN

Sampel Perusahaan

NO	KODE	NAMA PERUSAHAAN	TAHUN	VACA (X1)	VAHU (X2)	STVA (X3)	ROA (Y)
1	ADES	Akasha Wira International Tbk.	2018	0,755706038	5,238475396	0,809104763	0,06009248
			2019	0,681860999	5,622558446	0,822145024	0,102003344
			2020	0,442287847	5,283377851	0,810727147	0,141625234
2	AISA	Tiga Pilar Sejahtera Food Tbk.	2018	-0,169429465	4,568012792	0,781086427	-0,067998564
			2019	-4,685877987	8,737549996	0,885551442	0,607167814
			2020	1,372541903	11,34948981	0,911890313	0,599024537
3	BTEK	Bumi Teknokultura Unggul Tbk.	2018	0,021513964	1,097482698	0,088823904	0,014713945
			2019	0,007631248	0,398089495	-1,511997963	-0,016852225
			2020	0,171106045	5,822544939	0,828253794	-0,120629927
4	BUDI	Budi Starch & Sweetener Tbk.	2018	0,106880374	1,107009604	0,09666547	0,014873946
			2019	0,459369365	4,787446031	0,791120361	0,021341991
			2020	0,327555391	3,334623051	0,70011603	0,022643551
5	CAMP	Campina Ice Cream Industry Tbk.	2018	0,626544673	6,400493864	0,843762056	0,061683304
			2019	0,616487066	6,121092026	0,836630458	0,072583352
			2020	0,557024652	5,370939909	0,813812849	0,040525397
6	CLEO	Sariguna Primatirta Tbk.	2018	0,505230136	2,287624985	0,562865414	0,075858612
			2019	0,599760327	2,82384124	0,645872443	0,105012754
			2020	0,538438256	3,014717902	0,668294005	0,101279998
7	DLTA	Delta Djakarta Tbk.	2018	0,42386152	6,345421996	0,842406068	0,221940418
			2019	0,412650567	6,804906152	0,853047202	0,22287417
			2020	0,349227937	3,953180999	0,747039157	0,100740792
8	ICBP	Indofood CBP Sukses Makmur Tbk.	2018	0,477813929	8,289346879	0,879363234	0,135559119
			2019	0,464343924	8,993191677	0,888804772	0,138468716
			2020	0,302840587	9,464849588	0,894345917	0,071615928
9	INDF	Indofood Sukses Makmur Tbk.	2018	0,437491075	5,904556821	0,830639279	0,051398014
			2019	0,415246018	5,640251658	0,822702946	0,061359848
			2020	0,32833808	6,357323188	0,842701091	0,053648724
10	MLBI	Multi Bintang Indonesia Tbk.	2018	1,064489916	9,883280941	0,898819025	0,42388184
			2019	1,023440244	8,672434602	0,884692126	0,416320268
			2020	0,601724352	4,095598909	0,756073698	0,0982371
11	MYOR	Mayora Indah Tbk.	2018	0,761129452	4,987772106	0,799509685	0,100071818
			2019	0,779119523	5,523014599	0,818939461	0,107123263
			2020	0,643819873	0,485887063	-1,05809143	0,106088681
12	PANI	Pratama Abadi Nusa Industri Tbk.	2018	0,314895587	1,131809424	0,116459027	0,007854646
			2019	0,149788267	0,51711535	-0,933804516	-0,010325038
			2020	1,255890915	3,056746609	0,672854794	0,002281268
13	PCAR	Prima Cakrawala Abadi Tbk.	2018	0,271342035	1,351982077	0,260345224	-0,071408497
			2019	0,393246276	2,252245277	0,555998625	-0,082237686
			2020	0,166729544	0,785911875	-0,272407291	-0,15440586
14	ROTI	Nippon Indosari Corpindo Tbk.	2018	0,578616077	2,838129751	0,647655291	0,028943218
			2019	0,64665635	3,08292472	0,675632689	0,050515753
			2020	0,622868956	2,592651875	0,614294534	0,037871446
15	SKBM	Sekar Bumi Tbk.	2018	0,280594967	2,5649063	0,61012221	0,009006614
			2019	0,212524969	1,470243616	0,319840611	0,000525714
			2020	0,351807632	1,862070097	0,462963289	0,003062204
16	SKLT	Sekar Laut Tbk.	2018	1,820469301	4,226677091	0,763407524	0,042759667
			2019	1,924258098	6,025362212	0,834034874	0,05683028
			2020	1,754736081	4,252470737	0,764842591	0,054945126
17	STTP	Siantar Top Tbk.	2018	0,440721019	3,324143895	0,699170664	0,096947806
			2019	0,462229501	4,214740535	0,762737471	0,167475429
			2020	0,421329727	4,154435589	0,759293416	0,182264399
18	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk.	2018	0,380848536	9,366833877	0,89324034	0,12628209
			2019	0,357487755	10,5407161	0,905129785	0,156749221
			2020	0,500464869	8,754459025	0,885772496	0,006540466
19	GGRM	Gudang Garam Tbk.	2018	1,481604599	23,43860169	0,957335339	0,112784105
			2019	1,489814705	26,36240525	0,962067194	0,138348139
			2020	1,461406651	26,43596381	0,962172743	0,097807791
20	HMSP	H.M. Sampoerna Tbk.	2018	1,837855383	17,87152747	0,944045074	0,290508905
			2019	1,815135218	18,56643806	0,946139373	0,269562998
			2020	2,034124119	11,95699109	0,916366919	0,172847761
21	RMBA	Bentoel Internasional Investama Tbk.	2018	0,336136542	3,358701055	0,702265851	-0,021814447
			2019	0,346625841	3,333936448	0,70005427	0,002977119
			2020	0,040231636	2,681012922	0,627006647	-0,001627005
22	WIIM	Wismilak Inti Makmur Tbk.	2018	0,476875702	2,489725012	0,598349217	0,041729052
			2019	0,507101845	2,54111382	0,606471779	0,021029271
			2020	0,482844373	2,977803001	0,664181949	0,106852399
23	DVLA	Darya-Varia Laboratoria Tbk.	2018	0,717800262	3,680661042	0,728309674	0,119234904
			2019	0,578450148	3,054077496	0,672568885	0,121195479
			2020	0,73374654	3,473091846	0,712072112	0,081578508

24	INAF	Indofarma (Persero) Tbk.	2018	2,852641676	5,161728053	0,806266431	-0,037736328
			2019	2,365689407	5,720889991	0,825202022	0,00575316
			2020	3,474012213	6,528198903	0,846818393	1,75097E-05
25	KAEF	Kimia Farma Tbk.	2018	1,797217376	5,66350639	0,82343094	0,035465511
			2019	1,085665591	4,451277039	0,775345369	0,000865804
			2020	1,264605398	4,452028205	0,775383274	0,001163025
26	KLBF	Kalbe Farma Tbk.	2018	0,859486996	7,018890857	0,857527347	0,137618905
			2019	0,85515027	7,063963591	0,858436416	0,12522261
			2020	0,803552147	7,111578626	0,859384245	0,124073115
27	MERK	Merck Tbk.	2018	0,22559354	4,940149236	0,797576965	0,920997567
			2019	0,761566816	5,765052304	0,826541036	0,086849932
			2020	0,638906783	4,449908944	0,775276301	0,07732221
28	PYFA	Pyridam Farma Tbk.	2018	1,386630029	3,685998706	0,728703106	0,045157358
			2019	0,4981241	1,053359621	0,050656604	0,048971099
			2020	1,049411359	3,570871434	0,719956314	0,096703489
29	SCPI	Merck Sharp Dohme Pharma Tbk.	2018	0,807544754	2,690321454	0,628297206	0,077698702
			2019	0,75108442	3,226064894	0,690024834	0,07946158
			2020	0,827174149	5,15305475	0,80594035	0,136623575
30	SIDO	Industri Jamu dan Farmasi Sido Mun- cul Tbk.	2018	0,43792239	4,188132007	0,761230067	0,184804758
			2019	0,473784706	5,283263694	0,810723057	0,022836084
			2020	0,487554611	5,258404746	0,809828256	0,242632061
31	KINO	Kino Indonesia Tbk.	2018	0,858779769	4,811832597	0,792178971	0,231731575
			2019	0,765930964	4,317692907	0,76839483	0,109801704
			2020	0,764556184	3,406583854	0,70645079	0,021628399
32	MBTO	Martina Berto Tbk.	2018	1,334739147	2,321722574	0,569285318	-0,222960882
			2019	1,704081814	1,823115272	0,451488331	-0,112502199
			2020	0,303082422	0,912286301	-0,096147118	-0,206754008
33	MRAT	Mustika Ratu Tbk.	2018	0,524659931	2,459485152	0,593410841	0,000767644
			2019	0,55789996	2,701121206	0,629783366	0,000247765
			2020	0,618715217	2,586794051	0,6134211	-0,012088332
34	TCID	Mandom Indonesia Tbk.	2018	0,584728028	2,219157897	0,549378617	0,008863867
			2019	0,570288311	2,208677804	0,547240436	0,056894559
			2020	0,499252986	1,85212146	0,460078606	-0,023663918
35	CINT	Chitose Internasional Tbk.	2018	0,304187633	2,202156189	0,545899603	0,027583428
			2019	0,345736372	2,186633521	0,542675995	0,013846756
			2020	0,335790937	2,274344832	0,560312937	0,000499979
36	KICI	Kedaung Indah Can Tbk.	2018	0,412418956	1,055943865	0,052979961	-0,005665594
			2019	0,447803568	1,026802495	0,026102873	-0,020763125
			2020	0,591428676	1,338191454	0,252722772	0,007646165
37	LMPI	Langgeng Makmur Industri Tbk.	2018	0,347782471	1,044185408	0,042315672	-0,058967541
			2019	0,465530121	1,041783762	0,040107903	-0,056490818
			2020	0,675103819	1,160248624	0,138115763	-0,059192097
38	WOOD	Integra Indocabinet Tbk	2018	0,364175392	3,013580475	0,668168808	0,052742761
			2019	0,355731239	2,873172701	0,6519527	0,039537403
			2020	0,419747863	3,335444136	0,700189852	0,052844618
39	HRTA	Hartadinata Abadi Tbk.	2018	0,208553296	10,50990386	0,904851651	0,080280098
			2019	0,154041395	6,419317312	0,844220195	0,064897737
			2020	0,173660307	5,948161435	0,831880824	0,060295985

Descriptives

Notes		
Output Created		03-FEB-2022 19:58:51
Comments		
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	Split File	<none>
	N of Rows in Working Data	108
	File	
Missing Value Handling	Definition of Missing	User defined missing values are treated as missing.
	Cases Used	All non-missing data are used.
Syntax		DESCRIPTIVES VARIABLES=X1 X2 X3 Y /STATISTICS=MEAN STDDEV MIN MAX.
Resources	Processor Time	00:00:00,02
	Elapsed Time	00:00:00,02

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
VACA	108	-4,6859	3,4740	,651217	,7779080
VAHU	108	,3981	26,3624	4,762654	4,1428250
STVA	108	-1,5120	,9621	,624324	,3636555
ROA	108	-,2068	,6072	,064133	,0982867
Valid N (listwise)	108				

```

REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Y
  /METHOD=ENTER X1 X2 X3
  /RESIDUALS DURBIN
  /SAVE RESID.

```

Regression

Notes

Output Created		03-FEB-2022 19:59:49
Comments		
Input	Active Dataset	DataSet3
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	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	108
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION /MISSING LISTWISE /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT Y /METHOD=ENTER X1 X2 X3 /RESIDUALS DURBIN /SAVE RESID.
Resources	Processor Time	00:00:00,05
	Elapsed Time	00:00:00,04
	Memory Required	1980 bytes
	Additional Memory Required for Residual Plots	0 bytes
Variables Created or Modified	RES_2	Unstandardized Residual

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	STVA, VACA, VAHU ^b	.	Enter

a. Dependent Variable: ROA

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,730 ^a	,533	,520	,0681171	,864

a. Predictors: (Constant), STVA, VACA, VAHU

b. Dependent Variable: ROA

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,551	3	,184	39,591	,000 ^b
	Residual	,483	104	,005		
	Total	1,034	107			

a. Dependent Variable: ROA

b. Predictors: (Constant), STVA, VACA, VAHU

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-,007	,014		-,545	,587
	VACA	-,059	,009	-,465	-6,724	,000
	VAHU	,010	,002	,422	5,289	,000
	STVA	,100	,021	,368	4,639	,000

Coefficients^a

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	VACA	,937	1,067
	VAHU	,706	1,417
	STVA	,712	1,404

a. Dependent Variable: ROA

Coefficient Correlations^a

Model			STVA	VACA	VAHU
1	Correlations	STVA	1,000	-,105	-,505
		VACA	-,105	1,000	-,144
		VAHU	-,505	-,144	1,000
	Covariances	STVA	,000	-1,971E-5	-2,051E-5
		VACA	-1,971E-5	7,647E-5	-2,376E-6
		VAHU	-2,051E-5	-2,376E-6	3,581E-6

a. Dependent Variable: ROA

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	VACA	VAHU	STVA
1	1	3,176	1,000	,02	,03	,02	,02
	2	,459	2,629	,02	,95	,06	,03
	3	,246	3,594	,39	,01	,69	,02
	4	,119	5,170	,57	,00	,22	,94

a. Dependent Variable: ROA

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-,154302	,443740	,064133	,0717664	108
Residual	-,1811232	,1634281	,0000000	,0671554	108
Std. Predicted Value	-3,044	5,289	,000	1,000	108
Std. Residual	-2,659	2,399	,000	,986	108

a. Dependent Variable: ROA

```

COMPUTE ARES=ABS (RES_2) .
EXECUTE.
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT ARES
  /METHOD=ENTER X1 X2 X3
  /RESIDUALS DURBIN
  /SAVE RESID.

```

NPar Tests

Notes

Output Created		03-FEB-2022 19:57:20
Comments		
Input	Active Dataset	DataSet3
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	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	108
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics for each test are based on all cases with valid data for the variable(s) used in that test.
Syntax		NPAR TESTS /K-S(NORMAL)=RES_1 /MISSING ANALYSIS.
Resources	Processor Time	00:00:00,00
	Elapsed Time	00:00:00,01
	Number of Cases Allowed ^a	196608

a. Based on availability of workspace memory.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		108
Normal Parameters ^{a,b}	Mean	-,0111324
	Std. Deviation	,06733173
Most Extreme Differences	Absolute	,049
	Positive	,043
	Negative	-,049
Test Statistic		,049
Asymp. Sig. (2-tailed)		,200 ^{c,d}

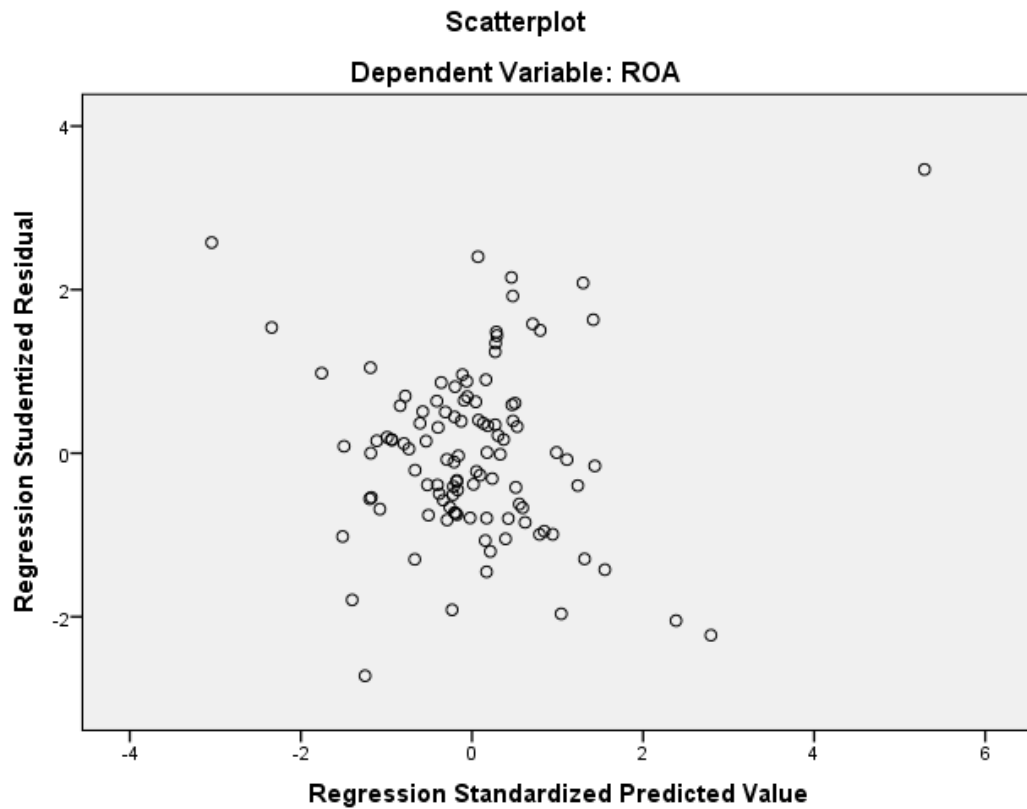
a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

d. This is a lower bound of the true significance.

Charts



Regression

Notes

Output Created		03-FEB-2022 20:08:19
Comments		
Input	Active Dataset	DataSet3
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	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	108
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.

Syntax		REGRESSION /MISSING LISTWISE /STATISTICS COEFF OUTS BCOV R ANOVA COLLIN TOL /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT ARES /METHOD=ENTER X1 X2 X3 /RESIDUALS DURBIN /SAVE RESID.
Resources	Processor Time	00:00:00,02
	Elapsed Time	00:00:00,05
	Memory Required	2020 bytes
	Additional Memory Required for Residual Plots	0 bytes
Variables Created or Modified	RES_3	Unstandardized Residual

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	STVA, VACA, VAHU ^b	.	Enter

- a. Dependent Variable: ARES
b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,498 ^a	,248	,226	,03649	1,280

- a. Predictors: (Constant), STVA, VACA, VAHU
b. Dependent Variable: ARES

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,046	3	,015	11,405	,000 ^b
	Residual	,138	104	,001		
	Total	,184	107			

- a. Dependent Variable: ARES
- b. Predictors: (Constant), STVA, VACA, VAHU