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## 1. Daftar Perusahaan Sampel

No.	Kode Perusahaan	Nama Perusahaan
1	ALTO	Tri Banyan Tirta Tbk
2	CAMP	Campina Ice Cream Industry Tbk
3	FOOD	Sentra Food Indonesia Tbk
4	GOOD	Garudafood Putra Putri Jaya Tbk
5	HOKI	Buyung Poetra Sembada Tbk
6	INDF	Indofood Sukses Makmur Tbk
7	MYOR	Mayora Indah Tbk
8	PANI	Pratama Abdi Nusa Industri Tbk
9	PSDN	Prasidha Aneka Niaga Tbk
10	SKBM	Sekar Bumi Tbk
11	STTP	Siantar Top Tbk
12	TBLA	Tunas Baru Lampung Tbk
13	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk
14	GGRM	Gudang Garam Tbk
15	WIIM	Wismilak Inti Makmur Tbk
16	PEHA	Phapros Tbk
17	PYFA	Pyridam Farma Tbk
18	TSPC	Tempo Scan Pacific Tbk
19	KINO	Kino Indonesia Tbk
20	KPAS	Cottonindo Ariesta Tbk
21	TCID	Mandom Indonesia Tbk
22	CINT	Chitose Internasional Tbk
23	LMPI	Langgeng Makmur Industri Tbk
24	WOOD	Integra Indocabinet Tbk
25	ASII	Astra International Tbk
26	BOLT	Garuda Metalindo Tbk
27	BRAM	Indo Kordsa Tbk
28	INDS	Indospring Tbk
29	PRAS	Prima Alloy Steel Universal Tbk
30	SMSM	Selamat Sempurna Tbk
31	SRIL	Sri Rejeki Isman Tbk
32	SSTM	Sunson Textile Manufacture Tbk
33	TRIS	Trisula International Tbk
34	GMFI	Garuda Maintenance Facility Aero Asia Tbk
35	AMIN	Ateliers Mecaniques D'Indonesia Tbk
36	PTSN	Sat Nusantara Tbk
37	SLIS	Gaya Abadi Sempurna Tbk
38	KBLM	Kabelindo Murni Tbk
39	SMBR	Semen Baturaja (persero) Tbk
40	WSBP	Waskita Beton Precast Tbk

41	WTON	Wijaya Karya Beton Tbk
42	ARNA	Arwana Citramulia Tbk
43	CAKK	Cahayaputra Asa Keramik Tbk
44	MARK	Mark Dyamics Indonesia Tbk
45	MLIA	Mulia Industrindo Tbk
46	ALKA	Alakasa Industrindo Tbk
47	ALMI	Alumindo Light Metal Industry Tbk
48	BAJA	Saranacentral Bajatama Tbk
49	BTON	Betonjaya manunggal Tbk
50	GDST	Gunawan Dianjaya Steel Tbk
51	INAI	Indal Aluminium Industry Tbk
52	KRAS	Krakatau Steel (Persero) Tbk
53	LION	Lion Metal Work Tbk
54	LMSH	Lionmesh Prima Tbk
55	NIKL	Pelat Timah Nusantara Tbk
56	TBMS	Tembaga Mulia Semenank Tbk
57	AGII	Aneka Gas Industri Tbk
58	BRPT	Barito Pacific Tbk
59	DPNS	Duta Pertiwi Nusantara Tbk
60	INCI	Intanwijaya Internasional Tbk
61	MDKI	Emdeki Utama Tbk
62	MOLI	Madusari Indah Tbk
63	SRSN	Indo Acidatama Tbk
64	TPIA	Chandra Asri Petrochemical Tbk
65	UNIC	Unggul Indah Cahaya Tbk
66	AKPI	Arrgha karya Prima Industry Tbk
67	APLI	Asiaplast Industries Tbk
68	BRNA	Berlina Tbk
69	IMPC	Impack Pratama Industri Tbk
70	PBID	Panca Budi Idaman Tbk
71	TRST	Trias sentosa Tbk
72	YPAS	Yanaprima Hastapersada Tbk
73	CPRO	Central Proteina Prima Tbk
74	JPFA	Japfa Comfeed Indonesia Tbk
75	IFII	Indonesia Fibreboard industry tbk
76	SULI	SLJ Global Tbk
77	KDSI	Kedawung Setia Industrial Tbk
78	INCF	Indo Komoditi Korpora Tbk

Sumber : [www.idx.co.id](http://www.idx.co.id)

## 2. Tabulasi

No.	Kode	Nama Perusahaan	Tahun	X1	X2	X3	X4	Y
1	ALTO	Tri Banyan Tirta Tbk	2018	1	0.0002	0.50	3	- 0.0782
2	CAMP	Campina Ice Cream Industry Tbk	2018	0	0.0005	0.33	3	0.2045
3	FOOD	Sentra Food Indonesia Tbk	2018	1	0.0030	0.33	3	- 0.0934
4	GOOD	Garudafood Putra Putri Jaya Tbk	2018	0	0.0018	0.33	3	0.2121
5	HOKI	Buyung Poetra Sembada Tbk	2018	0	0.0002	0.33	3	0.2257
6	INDF	Indofood Sukses Makmur Tbk	2018	0	0.0000	0.43	3	0.0695
7	MYOR	Mayora Indah Tbk	2018	0	0.0126	0.40	3	0.1885
8	PANI	Pratama Abdi Nusa Industri Tbk	2018	1	0.0063	0.50	3	0.2022 3
9	PSDN	Prasidha Aneka Niaga Tbk	2018	1	0.0003	0.33	3	- 0.0764
10	SKBM	Sekar Bumi Tbk	2018	0	0.0002	0.33	3	-0.02
11	STTP	Siantar Top Tbk	2018	0	0.0003	0.50	3	- 0.0896
12	TBLA	Tunas Baru Lampung Tbk	2018	1	0.0000	0.33	3	-0.077
13	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk	2018	0	0.0071	0.33	3	0.1294 1
14	GGRM	Gudang Garam Tbk	2018	0	0.0000	0.50	3	0.0338 3
15	WIIM	Wisnilak Inti Makmur Tbk	2018	0	0.0038	0.33	3	0.0661 9
16	PEHA	Phapros Tbk	2018	1	0.0009	0.50	3	0.0355 9
17	PYFA	Pyridam Farma Tbk	2018	0	0.0012	0.33	4	0.0460 7
18	TSPC	Tempo Scan Pacific Tbk	2018	0	0.0000	0.50	3	0.0849 8
19	KINO	Kino Indonesia Tbk	2018	0	0.0011	0.50	3	0.0378 3
20	KPAS	Cottonindo Ariesta Tbk	2018	0	0.0065	0.33	3	0.0833 5
21	TCID	Mandom Indonesia Tbk	2018	0	0.0000	0.40	3	0.0858 4
22	CINT	Chitose Internasional Tbk	2018	0	0.0000	0.50	3	0.0814 6
23	LMPI	Langgeng Makmur Industri Tbk	2018	1	0.0014	0.50	3	- 0.0451
24	WOOD	Integra Indocabinet Tbk	2018	0	0.0001	0.50	3	- 0.0491
25	ASII	Astra International Tbk	2018	0	0.0000	0.25	4	0.1235 1
26	BOLT	Garuda Metalindo Tbk	2018	0	0.0022	0.33	3	- 0.0428
27	BRAM	Indo Kordsa Tbk	2018	0	0.0000	0.40	3	-0.049
28	INDS	Indospring Tbk	2018	0	0.0041	0.33	3	- 0.0325
29	PRAS	Prima Alloy Steel Universal Tbk	2018	1	0.0005	0.33	3	- 0.1069
30	SMSM	Selamat Sempurna Tbk	2018	0	0.0032	0.50	3	- 0.1006

31	SRIL	Sri Rejeki Isman Tbk	2018	1	0.0061	0.33	3	- 0.0908
32	SSTM	Sunson Textile Manufacture Tbk	2018	1	0.0015	0.40	3	- 0.1702
33	TRIS	Trisula International Tbk	2018	0	0.0001	0.33	3	0.0473 8
34	GMFI	Garuda Maintenance Facility Aero Asia Tbk	2018	1	0.0026	0.33	3	0.2524 3
35	AMIN	Ateliers Mecaniques D'Indonesia Tbk	2018	0	0.0004	0.33	3	0.0249 1
36	PTSN	Sat Nusantara Tbk	2018	1	0.0001	0.33	3	0.2929 5
37	SLIS	Gaya Abadi Sempurna Tbk	2018	1	0.0384	0.50	3	0.0480 5
38	KBLM	Kabelindo Murni Tbk	2018	0	0.0005	0.67	3	- 0.0706
39	SMBR	Semen Baturaja (persero) Tbk	2018	0	0.0001	0.40	3	- 0.0546
40	WSBP	Waskita Beton Precast Tbk	2018	0	0.0000	0.60	3	- 0.0178
41	WTON	Wijaya Karya Beton Tbk	2018	1	0.0010	0.33	5	0.2893 5
42	ARNA	Arwana Citramulia Tbk	2018	0	0.0299	0.50	3	-0.002
43	CAKK	Cahayaputra Asa Keramik Tbk	2018	0	0.0045	0.50	3	0.0177 2
44	MARK	Mark Dyamics Indonesia Tbk	2018	0	0.0025	0.50	3	0.3611 2
45	MLIA	Mulia Industrindo Tbk	2018	1	0.0003	0.40	3	- 0.0825
46	ALKA	Alakasa Industrindo Tbk	2018	1	0.0001	0.33	3	- 0.0869
47	ALMI	Alumindo Light Metal Industry Tbk	2018	1	0.0168	0.50	3	- 0.0552
48	BAJA	Saranacentral Bajatama Tbk	2018	1	0.0078	0.33	3	- 0.0286
49	BTON	Betonjaya manunggal Tbk	2018	0	0.0038	0.50	3	- 0.0942
50	GDST	Gunawan Dianjaya Steel Tbk	2018	0	0.0000	0.33	3	0.0127 5
51	INAI	Indal Aluminium Industry Tbk	2018	1	0.0009	0.25	3	-0.028
52	KRAS	Krakatau Steel (Persero) Tbk	2018	1	0.0062	0.33	3	- 0.0053
53	LION	Lion Metal Work Tbk	2018	0	0.0026	0.33	3	- 0.0662
54	LMSH	Lionmesh Prima Tbk	2018	0	0.0021	0.33	3	- 0.0864
55	NIKL	Pelat Timah Nusantara Tbk	2018	1	0.0001	0.33	3	0.0559 8
56	TBMS	Tembaga Mulia Semenank Tbk	2018	1	0.0005	0.40	3	- 0.0557
57	AGII	Aneka Gas Industri Tbk	2018	0	0.0001	0.33	3	- 0.0586
58	BRPT	Barito Pacific Tbk	2018	1	0.0010	0.33	3	0.0725 1
59	DPNS	Duta Pertiwi Nusantara Tbk	2018	0	0.0020	0.33	3	0.1714 5
60	INCI	Intanwijaya Internasional Tbk	2018	0	0.0007	0.33	3	- 0.0546

61	MDKI	Emdeki Utama Tbk	2018	0	0.0010	0.40	3	- 0.0931
62	MOLI	Madusari Indah Tbk	2018	0	0.0029	0.29	3	0.1382 5
63	SRSN	Indo Acidatama Tbk	2018	0	0.0058	0.38	3	-0.067
64	TPIA	Chandra Asri Petrochemical Tbk	2018	0	0.0653	0.43	3	0.0950 4
65	UNIC	Unggul Indah Cahaya Tbk	2018	0	0.0008	0.20	3	- 0.6354
66	AKPI	Arrgha karya Prima Industry Tbk	2018	1	0.0457	0.33	3	- 0.5045
67	APLI	Asiaplast Industries Tbk	2018	1	0.0027	0.5	3	0.0957 8
68	BRNA	Berlina Tbk	2018	0	0.0717	0.40	3	- 0.0535
69	IMPC	Impack Pratama Industri Tbk	2018	0	0.0169	0.50	3	0.0069 8
70	PBID	Panca Budi Idaman Tbk	2018	0	0.0017	0.50	3	- 0.1516
71	TRST	Trias sentosa Tbk	2018	0	0.0627	0.33	3	-0.036
72	YPAS	Yanaprima Hastapersada Tbk	2018	1	0.0035	0.33	3	- 0.0987
73	CPRO	Central Proteina Prima Tbk	2018	1	0.0000	0.50	3	- 0.0885
74	JPFA	Japfa Comfeed Indonesia Tbk	2018	1	0.0143	0.50	3	0.1459 7
75	IFII	Indonesia Fibreboard industry tbk	2018	0	0.0000	0.33	3	-0.104
76	SULI	SLJ Global Tbk	2018	1	0.0003	0.50	3	0.0235 4
77	KDSI	Kedawung Setia Industrial Tbk	2018	1	0.0550	0.33	3	0.1224 6
78	INCF	Indo Komoditi Korpora Tbk	2018	1	0.0041	0.50	3	-0.103
79	ALTO	Tri Banyan Tirta Tbk	2019	1	0.0002	0.50	3	- 0.0947
80	CAMP	Campina Ice Cream Industry Tbk	2019	0	0.0005	0.33	3	0.2192
81	FOOD	Sentra Food Indonesia Tbk	2019	0	0.0000	0.33	3	- 0.0489
82	GOOD	Garudafood Putra Putri Jaya Tbk	2019	0	0.0018	0.40	3	0.1563
83	HOKI	Buyung Poetra Sembada Tbk	2019	0	0.0002	0.33	3	0.1892
84	INDF	Indofood Sukses Makmur Tbk	2019	0	0.0000	0.43	3	0.0021
85	MYOR	Mayora Indah Tbk	2019	0	0.0126	0.40	3	0.3056 8
86	PANI	Pratama Abdi Nusa Industri Tbk	2019	1	0.0063	0.50	3	- 0.0917
87	PSDN	Prasidha Aneka Niaga Tbk	2019	1	0.0000	0.33	3	0.2687 3
88	SKBM	Sekar Bumi Tbk	2019	0	0.0002	0.33	3	- 0.0546
89	STTP	Siantar Top Tbk	2019	0	0.0003	0.50	3	- 0.0408
90	TBLA	Tunas Baru Lampung Tbk	2019	1	0.0000	0.33	3	- 0.1092
91	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk	2019	0	0.0071	0.50	3	0.0545 1
92	GGRM	Gudang Garam Tbk	2019	0	0.0000	0.50	3	0.0850 3

93	WIIM	Wisnilak Inti Makmur Tbk	2019	0	0.0040	0.33	3	0.0926 4
94	PEHA	Phapros Tbk	2019	1	0.0009	0.41	3	- 0.0544
95	PYFA	Pyridam Farma Tbk	2019	0	0.0000	0.25	3	- 0.0756
96	TSPC	Tempo Scan Pacific Tbk	2019	0	0.0000	0.40	3	0.0138 9
97	KINO	Kino Indonesia Tbk	2019	0	0.0010	0.50	3	- 0.0833
98	KPAS	Cottonindo Ariesta Tbk	2019	0	0.0065	0.33	3	- 0.0209
99	TCID	Mandom Indonesia Tbk	2019	0	0.0000	0.40	3	- 0.0065
100	CINT	Chitose Internasional Tbk	2019	0	0.0000	0.50	3	- 0.0207
101	LMPI	Langgeng Makmur Industri Tbk	2019	1	0.0014	0.50	3	- 0.0059
102	WOOD	Integra Indocabinet Tbk	2019	1	0.0000	0.50	3	- 0.0179
103	ASII	Astra International Tbk	2019	0	0.0000	0.30	4	0.0681 2
104	BOLT	Garuda Metalindo Tbk	2019	0	0.0022	0.33	3	- 0.0747
105	BRAM	Indo Kordsa Tbk	2019	0	0.0000	0.40	3	- 0.0731
106	INDS	Indospring Tbk	2019	0	0.0041	0.33	3	0.0207 7
107	PRAS	Prima Alloy Steel Universal Tbk	2019	1	0.0005	0.33	3	- 0.0834
108	SMSM	Selamat Sempurna Tbk	2019	0	0.0032	0.50	3	- 0.0979
109	SRIL	Sri Rejeki Isman Tbk	2019	1	0.0061	0.33	3	- 0.1137
110	SSTM	Sunson Textile Manufacture Tbk	2019	1	0.0015	0.50	3	- 0.1002
111	TRIS	Trisula International Tbk	2019	0	0.0000	0.33	3	0.0426 1
112	GMFI	Garuda Maintenance Facility Aero Asia Tbk	2019	1	0.0026	0.33	3	0.1786 7
113	AMIN	Ateliers Mecaniques D'Indonesia Tbk	2019	1	0.0004	0.33	3	- 0.0799
114	PTSN	Sat Nusantara Tbk	2019	1	0.0001	0.33	3	0.1824 6
115	SLIS	Gaya Abadi Sempurna Tbk	2019	1	0.0384	0.50	3	- 0.0677
116	KBLM	Kabelindo Murni Tbk	2019	0	0.0005	0.67	3	-0.097
117	SMBR	Semen Baturaja (persero) Tbk	2019	0	0.0001	0.40	3	- 0.0658
118	WSBP	Waskita Beton Precast Tbk	2019	0	0.0000	0.60	3	0.0639 6
119	WTON	Wijaya Karya Beton Tbk	2019	1	0.0001	0.33	6	0.4324 5
120	ARNA	Arwana Citramulia Tbk	2019	0	0.0299	0.50	3	- 0.0467
121	CAKK	Cahayaputra Asa Keramik Tbk	2019	0	0.0045	0.50	3	0.1016 9
122	MARK	Mark Dyamics Indonesia Tbk	2019	0	0.0024	0.50	3	0.2135

123	MLIA	Mulia Industrindo Tbk	2019	1	0.0003	0.40	3	- 0.0155
124	ALKA	Alakasa Industrindo Tbk	2019	1	0.0001	0.33	3	-0.319
125	ALMI	Alumindo Light Metal Industry Tbk	2019	1	0.0167	0.50	3	- 0.0501
126	BAJA	Saranacentral Bajatama Tbk	2019	1	0.0078	0.33	3	- 0.0068
127	BTON	Betonjaya manunggal Tbk	2019	0	0.0038	0.50	3	-0.098
128	GDST	Gunawan Dianjaya Steel Tbk	2019	0	0.0000	0.33	3	- 0.0244
129	INAI	Indal Aluminium Industry Tbk	2019	1	0.0009	0.25	3	- 0.0614
130	KRAS	Krakatau Steel (Persero) Tbk	2019	1	0.0050	0.33	3	-9E-05
131	LION	Lion Metal Work Tbk	2019	0	0.0026	0.33	3	- 0.0932
132	LMSH	Lionmesh Prima Tbk	2019	0	0.0021	0.33	3	- 0.0704
133	NIKL	Pelat Timah Nusantara Tbk	2019	1	0.0001	0.33	3	- 0.0433
134	TBMS	Tembaga Mulia Semenanjung Tbk	2019	1	0.0005	0.40	3	0.0214 7
135	AGII	Aneka Gas Industri Tbk	2019	1	0.0001	0.33	3	- 0.0288
136	BRPT	Barito Pacific Tbk	2019	0	0.0047	0.50	3	0.0923 6
137	DPNS	Duta Pertiwi Nusantara Tbk	2019	0	0.0020	0.50	3	- 0.0132
138	INCI	Intanwijaya Internasional Tbk	2019	0	0.0010	0.33	3	- 0.0794
139	MDKI	Emdeki Utama Tbk	2019	0	0.0010	0.40	3	- 0.0741
140	MOLI	Madusari Indah Tbk	2019	0	0.0022	0.33	3	0.0396 1
141	SRSN	Indo Acidatama Tbk	2019	0	0.0056	0.33	4	- 0.0758
142	TPIA	Chandra Asri Petrochemical Tbk	2019	0	0.0653	0.43	3	0.0724 8
143	UNIC	Unggul Indah Cahaya Tbk	2019	0	0.0008	0.17	3	- 0.0478
144	AKPI	Arrgha karya Prima Industry Tbk	2019	0	0.0457	0.33	3	- 0.0996
145	APLI	Asiaplast Industries Tbk	2019	0	0.0027	0.5	3	0.6080 5
146	BRNA	Berlina Tbk	2019	1	0.0717	0.40	3	- 0.0231
147	IMPC	Impack Pratama Industri Tbk	2019	0	0.0169	0.50	3	0.0364 3
148	PBID	Panca Budi Idaman Tbk	2019	0	0.0017	0.33	3	0.1290 9
149	TRST	Trias sentosa Tbk	2019	1	0.0627	0.33	3	- 0.0551
150	YPAS	Yanaprima Hastapersada Tbk	2019	1	0.0035	0.33	3	- 0.0838
151	CPRO	Central Proteina Prima Tbk	2019	1	0.0000	0.33	3	- 0.0879
152	JPFA	Japfa Comfeed Indonesia Tbk	2019	1	0.0143	0.50	3	0.2034 7



153	IFII	Indonesia Fibreboard industry Tbk	2019	0	0.0013	0.33	3	- 0.0433
154	SULI	SLJ Global Tbk	2019	1	0.0003	0.50	3	- 0.0009
155	KDSI	Kedawung Setia Industrial Tbk	2019	1	0.0550	0.33	3	0.0701 9
156	INCF	Indo Komoditi Korpora Tbk	2019	1	0.0039	0.50	3	0.3762 3
157	ALTO	Tri Banyan Tirta Tbk	2020	1	0.0002	0.50	3	- 0.0943
158	CAMP	Campina Ice Cream Industry Tbk	2020	0	0.0005	0.33	3	0.2006
159	FOOD	Sentra Food Indonesia Tbk	2020	1	0.0000	0.33	3	- 0.0163
160	GOOD	Garudafood Putra Putri Jaya Tbk	2020	1	0.0010	0.40	3	0.0337
161	HOKI	Buyung Poetra Sembada Tbk	2020	0	0.0002	0.33	3	0.2171
162	INDF	Indofood Sukses Makmur Tbk	2020	1	0.0000	0.43	3	- 0.0053
163	MYOR	Mayora Indah Tbk	2020	0	0.0126	0.40	3	0.0923 6
164	PANI	Pratama Abdi Nusa Industri Tbk	2020	1	0.0063	0.50	3	- 0.0501
165	PSDN	Prasidha Aneka Niaga Tbk	2020	1	0.0000	0.33	3	- 0.0423
166	SKBM	Sekar Bumi Tbk	2020	0	0.0002	0.33	3	-0.071
167	STTP	Siantar Top Tbk	2020	0	0.0003	0.50	3	- 0.0991
168	TBLA	Tunas Baru Lampung Tbk	2020	1	0.0000	0.33	3	- 0.0977
169	ULTJ	Ultra Jaya Milk Industry & Trading Company Tbk	2020	0	0.0096	0.50	3	0.1338 1
170	GGRM	Gudang Garam Tbk	2020	0	0.0000	0.50	3	0.0854 7
171	WIIM	Wisnilak Inti Makmur Tbk	2020	0	0.0040	0.33	3	- 0.0523
172	PEHA	Phapros Tbk	2020	1	0.0009	0.50	3	-0.096
173	PYFA	Pyridam Farma Tbk	2020	0	0.0012	0.50	3	-0.027
174	TSPC	Tempo Scan Pacific Tbk	2020	0	0.0000	0.60	3	0.0724
175	KINO	Kino Indonesia Tbk	2020	1	0.0000	0.50	3	0.0240 1
176	KPAS	Cottonindo Ariesta Tbk	2020	0	0.0065	0.33	3	- 0.0991
177	TCID	Mandom Indonesia Tbk	2020	0	0.0000	0.40	3	- 0.0422
178	CINT	Chitose Internasional Tbk	2020	0	0.0000	0.50	3	- 0.1007
179	LMPI	Langgeng Makmur Industri Tbk	2020	1	0.0014	0.50	3	- 0.0711
180	WOOD	Integra Indocabinet Tbk	2020	0	0.0000	0.33	3	- 0.0532
181	ASII	Astra International Tbk	2020	0	0.0000	0.30	4	-0.022
182	BOLT	Garuda Metalindo Tbk	2020	0	0.0022	0.33	3	- 0.0687
183	BRAM	Indo Kordsa Tbk	2020	0	0.0000	0.40	3	- 0.0825
184	INDS	Indospring Tbk	2020	0	0.0041	0.33	3	- 0.0727

185	PRAS	Prima Alloy Steel Universal Tbk	2020	1	0.0005	0.33	3	-0.096
186	SMSM	Selamat Sempurna Tbk	2020	0	0.0032	0.50	3	-0.118
187	SRIL	Sri Rejeki Isman Tbk	2020	1	0.0061	0.33	3	- 0.1064
188	SSTM	Sunson Textile Manufacture Tbk	2020	1	0.0014	0.50	3	- 0.0877
189	TRIS	Trisula International Tbk	2020	0	0.0000	0.33	3	- 0.0217
190	GMFI	Garuda Maintenance Facility Aero Asia Tbk	2020	1	0.0029	0.33	3	- 0.0287
191	AMIN	Ateliers Mecaniques D'Indonesia Tbk	2020	1	0.0004	0.33	3	- 0.0725
192	PTSN	Sat Nusantara Tbk	2020	0	0.0001	0.33	3	0.0170 5
193	SLIS	Gaya Abadi Sempurna Tbk	2020	1	0.0384	0.50	3	- 0.0744
194	KBLM	Kabelindo Murni Tbk	2020	0	0.0004	0.50	3	- 0.0921
195	SMBR	Semen Baturaja (persero) Tbk	2020	0	0.0001	0.50	3	- 0.0459
196	WSBP	Waskita Beton Precast Tbk	2020	1	0.0000	0.60	3	0.2238 9
197	WTON	Wijaya Karya Beton Tbk	2020	1	0.0005	0.43	4	0.5506 2
198	ARNA	Arwana Citramulia Tbk	2020	0	0.0299	0.50	3	0.0098 4
199	CAKK	Cahayaputra Asa Keramik Tbk	2020	0	0.0045	0.50	3	0.1765 6
200	MARK	Mark Dyamics Indonesia Tbk	2020	0	0.0025	0.50	3	0.3710 2
201	MLIA	Mulia Industrindo Tbk	2020	1	0.0003	0.40	3	- 0.0609
202	ALKA	Alakasa Industrindo Tbk	2020	1	0.0001	0.33	3	- 0.3573
203	ALMI	Alumindo Light Metal Industry Tbk	2020	1	0.0167	0.33	3	- 0.0809
204	BAJA	Saranacentral Bajatama Tbk	2020	1	0.0078	0.33	3	- 0.0083
205	BTON	Betonjaya manunggal Tbk	2020	0	0.0038	0.50	3	0.0267 9
206	GDST	Gunawan Dianjaya Steel Tbk	2020	0	0.0000	0.33	3	- 0.0455
207	INAI	Indal Aluminium Industry Tbk	2020	1	0.0009	0.25	3	- 0.1184
208	KRAS	Krakatau Steel (Persero) Tbk	2020	1	0.0002	0.33	3	- 0.0977
209	LION	Lion Metal Work Tbk	2020	0	0.0026	0.33	3	0.0162 3
210	LMSH	Lionmesh Prima Tbk	2020	0	0.0021	0.33	3	- 0.0703
211	NIKL	Pelat Timah Nusantara Tbk	2020	1	0.0001	0.33	3	- 0.0744
212	TBMS	Tembaga Mulia Semenank Tbk	2020	1	0.0005	0.40	3	0.0048 8
213	AGII	Aneka Gas Industri Tbk	2020	1	0.0001	0.33	3	-0.049
214	BRPT	Barito Pacific Tbk	2020	1	0.0048	0.33	3	-0.046
215	DPNS	Duta Pertiwi Nusantara Tbk	2020	0	0.0020	0.33	3	-0.085

216	INCI	Intanwijaya Internasional Tbk	2020	0	0.0010	0.33	3	- 0.0774
217	MDKI	Emdeki Utama Tbk	2020	0	0.0010	0.67	3	- 0.0934
218	MOLI	Madusari Indah Tbk	2020	0	0.0028	0.33	3	0.0234 9
219	SRSN	Indo Acidatama Tbk	2020	0	0.0057	0.33	3	0.0713 3
220	TPIA	Chandra Asri Petrochemical Tbk	2020	1	0.0653	0.43	3	- 0.0609
221	UNIC	Unggul Indah Cahaya Tbk	2020	0	0.0008	0.17	3	- 0.0617
222	AKPI	Arrgha karya Prima Industry Tbk	2020	0	0.0508	0.33	3	-0.043
223	APLI	Asiaplast Industries Tbk	2020	1	0.0027	0.5	3	- 0.0891
224	BRNA	Berlina Tbk	2020	1	0.0714	0.40	3	- 0.0644
225	IMPC	Impack Pratama Industri Tbk	2020	0	0.0169	0.50	3	0.0376 7
226	PBID	Panca Budi Idaman Tbk	2020	0	0.0017	0.33	3	0.0461 8
227	TRST	Trias sentosa Tbk	2020	0	0.0627	0.33	3	- 0.0852
228	YPAS	Yanaprima Hastapersada Tbk	2020	1	0.0035	0.33	3	- 0.0786
229	CPRO	Central Proteina Prima Tbk	2020	1	0.0000	0.33	3	- 0.0696
230	JPFA	Japfa Comfeed Indonesia Tbk	2020	1	0.0143	0.50	3	0.0485 5
231	IFII	Indonesia Fibreboard industry tbk	2020	0	0.0006	0.33	3	- 0.0672
232	SULI	SLJ Global Tbk	2020	1	0.0007	0.33	3	- 0.0513
233	KDSI	Kedawung Setia Industrial Tbk	2020	0	0.0554	0.40	3	- 0.0681
234	INCF	Indo Komoditi Korpora Tbk	2020	1	0.0046	0.50	3	0.0250 3

### 3. Hasil Pengujian SPSS

#### 1. Deskriptif Statistik

**Descriptive Statistics**

	N	Minimum	Maximum	Sum	Mean	Std. Deviation
Managerial Overconfidence	234	0	1	99	.42	.495
Kepemilikan Manajerial	234	.0000	.0717	1.6325	.006976	.0154772
Dewan Komisaris Independen	234	.17	.67	93.16	.3981	.09076
Komite Audit	234	3	6	713	3.05	.282
Efisiensi Investasi	234	-.6354	.6081	.0003	.000001	.1353198
Valid N (listwise)	234					

#### 2. Uji Normalitas

**One-Sample Kolmogorov-Smirnov Test**

		Unstandardized Residual
N		234
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	.12685089
Most Extreme Differences	Absolute	.134
	Positive	.134
	Negative	-.117
Test Statistic		.134
Asymp. Sig. (2-tailed)		.000 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

#### 3. Uji Multikolinearitas

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.540	.104		-5.196	.000		
	Managerial Overconfidence	-.027	.017	-.097	-1.570	.118	.995	1.005
	Kepemilikan Manajerial	-.298	.544	-.034	-.549	.584	.993	1.007
	Dewan Komisaris Independen	.242	.093	.163	2.600	.010	.981	1.019
	Komite Audit	.150	.030	.312	4.984	.000	.977	1.024

a. Dependent Variable: Efisiensi Investasi

#### 4. Uji Autokorelasi

**Model Summary<sup>b</sup>**

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.348 <sup>a</sup>	.121	.106	.1279540	1.379

a. Predictors: (Constant), Komite Audit, Managerial Overconfidence, Kepemilikan Manajerial, Dewan Komisaris Independen

b. Dependent Variable: Efisiensi Investasi

#### 5. Uji Heteroskedastisitas

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	.048	.075		.644	.520
	Managerial Overconfidence	-.007	.012	-.037	-.568	.571
	Kepemilikan Manajerial	-.293	.393	-.049	-.744	.458
	Dewan Komisaris Independen	.056	.067	.055	.825	.410
	Komite Audit	.007	.022	.021	.321	.748

a. Dependent Variable: ARES

#### 6. Uji Regresi Linear Berganda

**Coefficients<sup>a</sup>**

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.540	.104		-5.196	.000
	Managerial Overconfidence	-.027	.017	-.097	-1.570	.118
	Kepemilikan Manajerial	-.298	.544	-.034	-.549	.584
	Dewan Komisaris Independen	.242	.093	.163	2.600	.010
	Komite Audit	.150	.030	.312	4.984	.000

a. Dependent Variable: Efisiensi Investasi

## 7. Uji Koefisien Determinan (R<sup>2</sup>)

Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.348 <sup>a</sup>	.121	.106	.1279540	1.379

a. Predictors: (Constant), Komite Audit, Managerial Overconfidence, Kepemilikan Manajerial, Dewan Komisaris Independen

b. Dependent Variable: Efisiensi Investasi

## 8. Uji F

ANOVA<sup>a</sup>

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.517	4	.129	7.899	.000 <sup>b</sup>
	Residual	3.749	229	.016		
	Total	4.267	233			

a. Dependent Variable: Efisiensi Investasi

b. Predictors: (Constant), Komite Audit, Managerial Overconfidence, Kepemilikan Manajerial, Dewan Komisaris Independen

## 9. Uji Statistik t

Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	-.540	.104		-5.196	.000
	Managerial Overconfidence	-.027	.017	-.097	-1.570	.118
	Kepemilikan Manajerial	-.298	.544	-.034	-.549	.584
	Dewan Komisaris Independen	.242	.093	.163	2.600	.010
	Komite Audit	.150	.030	.312	4.984	.000

a. Dependent Variable: Efisiensi Investasi