

Hasil Uji Statistik Deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
RETURN ON EQUITY	170	.000	200.970	2.84429	17.817
EARNING PER SHARE	170	.000	11114.25	245.551	1316.814
PRICE EARNING RATIO	170	.00	102495529	628410.85	7860544.98
DEVIDEN PAYOUT RATIO	170	.000	110.460	1.2598	8.488226
HARGA SAHAM	170	177	53000	4267.64	7685.074
Valid N (listwise)	170				

Sumber : Olah Data SPSS Versi 20

Hasil Uji Kolmogorov-smirnov

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		170
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	7651.26006821
	Absolute	.294
Most Extreme Differences	Positive	.266
	Negative	-.294
Kolmogorov-Smirnov Z		3.835
Asymp. Sig. (2-tailed)		.000

a. Test distribution is Normal.

b. Calculated from data.

Sumber: Olah Data SPSS Ver 20

Hasil Uji Multikolinearitas

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	Return On Equity	.998	1.002
	Earning Per Share	.998	1.002
	Price Earning Ratio	.995	1.005
	Deviden Payout Ratio	.994	1.006

Sumber: Olah Data SPSS Ver 20

Hasil Uji Autokorelasi dengan Durbin-Watson

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.261 ^a	.068	.042	7382.047	1.921

a. Predictors: (Constant), Return On Equity, Earning Per Share, Price Earning Ratio, dan Deviden Payout Ratio

b. Dependent Variable: Harga Saham

Sumber: Olah Data SPSS Ver 20

Hasil Uji Heteroskedastisitas dengan Uji Park

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	14.168	1.083		13.087	.000
	Return On Equity	.063	.161	.037	.391	.696
	Earning Per Share	.287	.149	.308	1.923	.057
	Price Earning Ratio	.283	.137	.282	1.732	.086
	Deviden Payout Ratio	-.163	.129	-.113	-1.264	.208

a. Dependent Variable: Harga saham

Sumber: Olah Data SPSS Ver 20

Uji Regresi Liner Berganda

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	14.168	1.083		13.087	.000
	Return On Equity	.063	.161	.037	.391	.696
	Earning Per Share	.287	.149	.308	1.923	.057
	Price Earning Ratio	.283	.137	.282	1.732	.086
	Deviden Payout Ratio	-.163	.129	-.113	-1.264	.208

Sumber: Olah Data SPSS Ver 20

Hasil Uji Signifikansi Parsial atau Uji t

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	3450.119	886.711		3.891	.000
	Return On Equity	-.346.405	.508.175	-.057	-.682	.497
	Earning Per Share	34.026	12.572	.222	2.707	.008
	Price Earning Ratio	.022	.015	.146	1.538	.126
	Deviden Payout Ratio	-65.309	1320.7	-.005	-.049	.961

Sumber: Olah Data SPSS Ver 20

Hasil Uji Signifikansi Simultan Uji f

ANOVA^a

Model		Sum of Squares	Df	Mean Square	F	Sig.
1	Regression	565417556.4	4	141354389.1	2.594	0.39 ^b
	Residual	7738236422	142	54494622.69		
	Total	8303653979	146			

a. Dependent Variable: Harga Saham

b. Predictors: (Constant), Deviden payout ratio,Price earning ratio,Return on Equity,Earning Per share

Sumber: Olah Data SPSS Ver 20

Hasil Uji Koefisien Determinasi (R^2)

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.261 ^a	.068	.042	7382.047	1.921

a. Predictors: (Constant), Deviden payout ratio,Price earning ratio,Return on Equity,Earning Per share

b. Dependent Variable: Harga Saham

Sumber: Olah Data SPSS Ver 20