

LAMPIRAN 1 Uji Asumsi Klasik (Multikolinieritas, Autokorelasi dan Normalitas)

Regression

Descriptive Statistics

	Mean	Std. Deviation	N
DA	.00150198354597	.192634366538638	60
leverage	.50934046773640	.254861796183827	60
harga saham	2141.50	4887.172	60

Correlations

		DA	leverage	harga saham
Pearson Correlation	DA	1.000	-.170	.019
	leverage	-.170	1.000	-.315
	harga saham	.019	-.315	1.000
Sig. (1-tailed)	DA	.	.097	.444
	leverage	.097	.	.007
	harga saham	.444	.007	.
N	DA	60	60	60
	leverage	60	60	60
	harga saham	60	60	60

Variables Entered/Removed^d

Model	Variables Entered	Variables Removed	Method
1	harga saham, ^a leverage	.	Enter

a. All requested variables entered.

b. Dependent Variable: DA

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.174 ^a	.030	-.004	.193007879177968	1.966

a. Predictors: (Constant), harga saham, leverage

b. Dependent Variable: DA

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	.066	2	.033	.886	.418 ^a
	Residual	2.123	57	.037		
	Total	2.189	59			

a. Predictors: (Constant), harga saham, leverage

b. Dependent Variable: DA

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	.075	.063		1.191	.238		
	leverage	-.138	.104	-.182	-1.323	.191	.900	1.111
	harga saham	-1.5E-006	.000	-.039	-.282	.779	.900	1.111

a. Dependent Variable: DA

Coefficient Correlations^a

Model			harga saham	leverage
1	Correlations	harga saham	1.000	.315
		leverage	.315	1.000
	Covariances	harga saham	2.94E-011	1.78E-007
		leverage	1.78E-007	.011

a. Dependent Variable: DA

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	leverage	harga saham
1	1	2.085	1.000	.03	.03	.05
	2	.829	1.586	.01	.03	.75
	3	.086	4.921	.96	.93	.19

a. Dependent Variable: DA

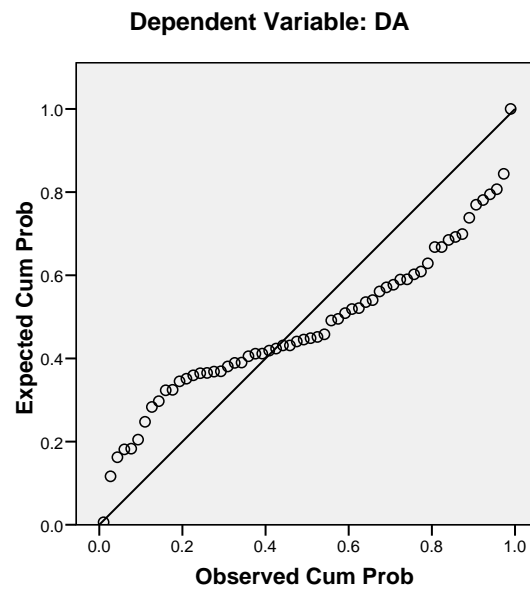
Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-.06834521889687	.05783943459392	.00150198354597	.033447553157321	60
Residual	-.48378172516823	1.1799198389053	.0000000000000	.189708356061431	60
Std. Predicted Value	-2.088	1.684	.000	1.000	60
Std. Residual	-2.507	6.113	.000	.983	60

a. Dependent Variable: DA

Charts

Normal P-P Plot of Regression Standardized Residual



LAMPIRAN 2 UJI ASUMSI KLASIK (Heteroskedastisitas)

Regression

Variables Entered/Removed^d

Model	Variables Entered	Variables Removed	Method
1	harga saham, ^a leverage	.	Enter

a. All requested variables entered.

b. Dependent Variable: absolute1

Model Summary^p

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,131 ^a	,017	-,017	,16228

a. Predictors: (Constant), harga saham, leverage

b. Dependent Variable: absolute1

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	,026	2	,013	,495	,612 ^a
	Residual	1,501	57	,026		
	Total	1,527	59			

a. Predictors: (Constant), harga saham, leverage

b. Dependent Variable: absolute1

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,134	,053		2,535	,014
	leverage	-,049	,087	-,077	-,557	,579
	harga saham	-4.4E-006	,000	-,133	-,958	,342

a. Dependent Variable: absolute1

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	,0194	,1268	,0997	,02102	60
Residual	-,11579	1,06565	,00000	,15950	60
Std. Predicted Value	-3,820	1,289	,000	1,000	60
Std. Residual	-,714	6,567	,000	,983	60

a. Dependent Variable: absolute1

LAMPIRAN 3 DAFTAR SAMPEL PERUSAHAAN

No	Nama Perusahaan	Kode Saham
1	PT. Davomas Abadi, Tbk.	DAVO
2	PT. Daya Sakti Unggul Corporation, Tbk	DSUC
3	PT. Darya-Varia Laboratoria, Tbk.	DVLA
4	PT. Dynaplast, Tbk.	DYNA
5	PT. Eratex Djaja Limited, Tbk.	ERTX
6	PT. Fishindo Kusuma Sejahtera, Tbk.	FISH
7	PT. Fatrapolindo Nusa Industri, Tbk.	FPNI
8	PT Good Year Indonesia, Tbk.	GDYR
9	PT. Gajah Tunggal, Tbk.	GJTL
10	PT. Pania Asia Indosyntec, Tbk.	HDTX
11	PT. H.M. Sampoerna, Tbk.	HMSP
12	PT. Kageo Igar Jaya, Tbk.	IGAR
13	PT. Jembo Cable Company, Tbk.	JECC
14	PT. JAPFA Comfeed Indonesia, Tbk.	JPFA
15	PT. Kimia Farma, Tbk.	KAEF
16	PT. Lion Metal Works, Tbk.	LION
17	PT. Merck Indonesia, Tbk.	MERK
18	PT. Mustika Ratu, Tbk.	MRAT
19	PT. Mayora Indah, Tbk.	MYOR
20	PT. Pan Brothers Tex, Tbk.	PBRX

Sumber : www.jsx.co.id