

LAMPIRAN

Hasil Penelitian

KODE PERUSAHAAN	TAHUN	Y	DPR	ROA	DER	SIZE
DLTA	2015	4,37	74,41	29,04	53,32	1.400.090
DLTA	2016	4,07	56,86	21,25	42,12	1.340.843
DLTA	2017	3,75	47,96	20,87	32,62	1.197.797
DLTA	2018	3,56	37,09	18,5	28,22	1.038.032
DLTA	2019	3,48	32,76	16,63	25,45	99.947
ICBP	2015	5,73	49,76	12,56	42,22	35.910.221
ICBP	2016	5,61	49,75	11,01	41,14	33.820.264
ICBP	2017	5,56	49,71	11,21	38,12	31.619.514
ICBP	2018	5,11	29,94	10,51	34,16	28.901.948
ICBP	2019	4,79	19,41	10,16	33,17	26.560.624
INDF	2015	4,43	49,92	6,41	67,32	95.989.207
INDF	2016	3,55	49,79	5,99	62,21	91.831.526
INDF	2017	3,35	49,7	5,85	55,12	87.939.488
INDF	2018	3,42	20,24	3,73	41,67	85.938.885
INDF	2019	3,36	12,41	4,04	32,51	82.174.515
MLBI	2015	47,54	145,92	52,67	32,31	2.609.608
MLBI	2016	40,75	100	43,17	28,18	2.510.078
MLBI	2017	40,24	99,95	35,63	26,36	2.275.038
MLBI	2018	27,06	12,39	30,63	22,74	2.231.051
MLBI	2019	22,54	13,32	23,65	21,77	2.100.853
MYOR	2015	7,45	41,62	11,02	37,16	2.514.495

MYOR	2016	7,34	39,5	10,75	29,51	2.460.559
MYOR	2017	6,71	37,86	10,93	27,39	2.315.242
MYOR	2018	6,38	34,65	6,26	26,34	1.862.621
MYOR	2019	5,25	21,99	8,61	20,31	1.493.053
SKLT	2015	3,72	25,93	5,32	67,51	4.540.200
SKLT	2016	3,65	25,09	4,72	61,21	4.320.100
SKLT	2017	2,68	20,93	3,63	55,61	3.210.110
SKLT	2018	2,46	20,3	3,61	34,48	2.550.210
SKLT	2019	2,35	16,74	2,81	19,25	1.420.000

Sampel perusahaan

Lampiran 1 : Common Effect Model

Common Effect Model

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.022062	4.273126	0.005163	0.9959
X1	0.037696	0.072298	0.521398	0.6067
X2	0.801313	0.186749	4.290868	0.0002
X3	-0.125132	0.103490	-1.209121	0.2379
X4	4.69E-08	4.33E-08	1.082543	0.2893
R-squared	0.783426	Mean dependent var		9.675333
Adjusted R-squared	0.748774	S.D. dependent var		12.49222
S.E. of regression	6.261408	Akaike info criterion		6.657699
Sum squared resid	980.1308	Schwarz criterion		6.891232
Log likelihood	-94.86549	Hannan-Quinn criter.		6.732408
F-statistic	22.60846	Durbin-Watson stat		0.177351

Prob(F-statistic) 0.000000

Lampiran 2 : Fixed Effect Model

Fixed Effect Model

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	8.371769	3.261682	2.566703	0.0184
X1	0.131763	0.027120	4.858536	0.0001
X2	0.179998	0.140613	1.280096	0.2152
X3	-0.048300	0.037132	-1.300764	0.2081
X4	-2.40E-07	1.60E-07	-1.501495	0.1489

Effects Specification

Cross-section fixed (dummy variables)

R-squared	0.990016	Mean dependent var	9.675333
Adjusted R-squared	0.985523	S.D. dependent var	12.49222
S.E. of regression	1.503060	Akaike info criterion	3.914085
Sum squared resid	45.18378	Schwarz criterion	4.381150
Log likelihood	-48.71127	Hannan-Quinn criter.	4.063503
F-statistic	220.3557	Durbin-Watson stat	1.271201
Prob(F-statistic)	0.000000		

Lampiran 3 : Uji Chow

Hasil Uji Chow

Effects Test	Statistic	d.f.	Prob.
Cross-section F	82.768376	(5,20)	0.0000
Cross-section Chi-square	92.308436	5	0.0000

Lampiran 4 : Random Effect Model

Random Effect Model

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2.380869	1.918437	1.241046	0.2261
X1	0.081073	0.022460	3.609596	0.0013
X2	0.510578	0.101852	5.012945	0.0000
X3	-0.095140	0.029931	-3.178635	0.0039
X4	-3.50E-09	4.02E-08	-0.087203	0.9312

Effects Specification			
		S.D.	Rho
Cross-section random		2.814477	0.7781
Idiosyncratic random		1.503060	0.2219
Weighted Statistics			
R-squared	0.819536	Mean dependent var	2.247572
Adjusted R-squared	0.790661	S.D. dependent var	4.775817
S.E. of regression	2.185105	Sum squared resid	119.3671
F-statistic	28.38288	Durbin-Watson stat	0.728154
Prob(F-statistic)	0.000000		
Unweighted Statistics			
R-squared	0.740527	Mean dependent var	9.675333
Sum squared resid	1174.276	Durbin-Watson stat	0.074018

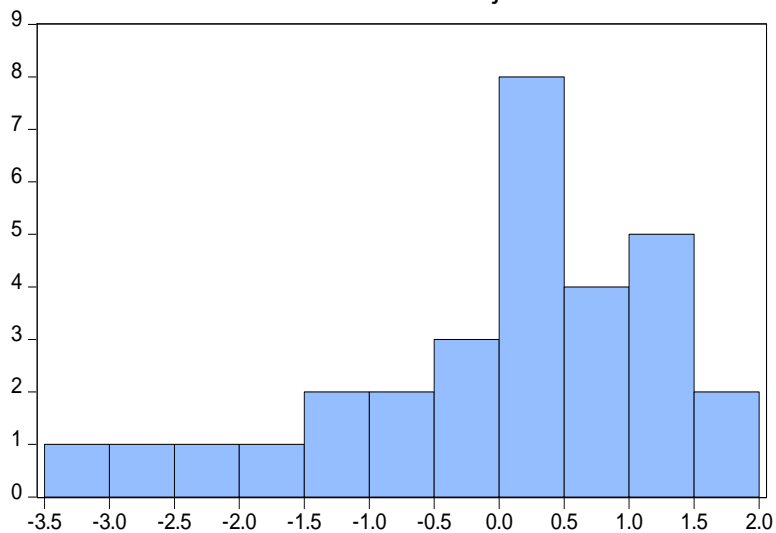
Lampiran 5 : Uji Hausman

Uji Hausman

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	31.836281	4	0.0000

Lampiran 6 : Uji Normalitas

Uji Normalitas



Series: Standardized Residuals	
Sample 2015 2019	
Observations 30	
Mean	0.000000
Median	0.157127
Maximum	1.968275
Minimum	-3.205088
Std. Dev.	1.248223
Skewness	-0.931562
Kurtosis	3.535425
Jarque-Bera	4.697385
Probability	0.095494

Lampiran 7 : Uji Multikolinearitas

Uji Multikolinearitas

	X1	X2	X3	X4
X1	1	0.7746827857669868	0.03579536795990892	-0.09789096245809144
X2	0.7746827857669868	1	-0.3289511780843456	-0.3921427494833965
X3	0.03579536795990892	-0.3289511780843456	1	0.4821292102685774
X4	0.0978909624580914	-0.3921427494833965	0.4821292102685774	1

Lampiran 8 : Uji Heterokedastisitas

Uji Heterokedastisitas

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.213493	0.567034	0.376509	0.7097
X1	-0.015253	0.009594	-1.589839	0.1244
X2	0.042539	0.024781	1.716572	0.0984
X3	0.017801	0.013733	1.296241	0.2067
X4	2.83E-09	5.75E-09	0.492735	0.6265

Lampiran 9 : Uji Autokorelasi

Uji Autokorelasi

R-squared	0.922835	Mean dependent var	-1.311250
Adjusted R-squared	0.873228	S.D. dependent var	2.973964
S.E. of regression	1.058881	Akaike info criterion	3.246638
Sum squared resid	15.69719	Schwarz criterion	3.737494
Log likelihood	-28.95966	Hannan-Quinn criter.	3.376863
F-statistic	18.60316	Durbin-Watson stat	1.925234
Prob(F-statistic)	0.000003		

Lampiran 10 : Uji T

Uji T

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	8.371769	3.261682	2.566703	0.0184
X1	0.131763	0.027120	4.858536	0.0001
X2	0.179998	0.140613	1.280096	0.2152
X3	-0.048300	0.037132	-1.300764	0.2081
X4	-2.40E-07	1.60E-07	-1.501495	0.1489

Lampiran 11 : Uji R²

Uji R²

R-squared	0.990016	Mean dependent var	9.675333
Adjusted R-squared	0.985523	S.D. dependent var	12.49222
S.E. of regression	1.503060	Akaike info criterion	3.914085
Sum squared resid	45.18378	Schwarz criterion	4.381150
Log likelihood	-48.71127	Hannan-Quinn criter.	4.063503
F-statistic	220.3557	Durbin-Watson stat	1.271201
Prob(F-statistic)	0.000000		