

LAMPIRAN



Lampiran 1

Daftar Perusahaan Pertambangan Yang Terdaftar Pada Bursa Efek

Indonesia (BEI) Periode 2019-2022 (Populasi dan Sampel)

No	Kode Perusahaan	Nama Perusahaan Pertambangan	IPO
1	ADRO	Adaro Energy Tbk	04-Jul-2008
2	ANTM	Aneka Tambang Tbk	27-Nov-1997
3	BRPT	Barito Pasific Tbk	11-Agust-1993
4	HRUM	Harum Energy Tbk	24-Sep-2010
5	INCO	Vale Indonesia Tbk	16-Mei-1990
6	INDY	Indika Energy Tbk	02-Jun-2008
7	ITMG	Indo Tambangraya Megah Tbk	07-Des-2007
8	PTBA	Bukit Asam Tbk	03-Des-2002
9	TINS	Timah Tbk	27-Sep-1995
10	UNTR	United Tractors Tbk	19-Sep-1989

Lampiran 2

Hasil Perhitungan *Current Ratio* (Liabilitas) Perusahaan Pertambangan

Periode Tahun 2019-2020

No	Kode Perusahaan	Tahun	Liabilitas		CR
			Asset Lancar	Hutang Lancar	
1	ADRO	2019	2,109,924	1,232,601	171.1765608
		2020	1,731,619	1,144,923	151.2432714
		2021	2,838,132	1,361,558	208.4473816
		2022	5,319,309	2,447,512	217.3353593
2	ANTM	2019	7,665,239,260	5,293,238,393	144.8119032
		2020	9,150,514,439	7,553,261,301	121.1465362
		2021	11,728,143	6,562,383	178.7177463
		2022	11,694,779	5,971,662	195.8379259
3	BRPT	2019	1,828,133	1,105,635	165.3468821
		2020	2,056,677	1,099,536	187.0495373
		2021	3,564,431	1,132,850	314.6428035
		2022	2,878,122	778,629	369.6397129
4	HRUM	2019	288,389,905	31,270,572	922.2405813
		2020	249,455,822	24,761,588	1007.43063
		2021	247,611,806	80,577,513	307.2964116
		2022	519,290,111	225,718,203	230.0612463
5	INCO	2019	588,313	136,552	430.8344074
		2020	695,972	160,710	433.0607927
		2021	836,576	168,430	496.6906133
		2022	989,802	175,039	565.4751227
6	INDY	2019	1,431,426,846	711,411,136	201.2095079
		2020	1,394,114,737	707,713,855	196.9884759
		2021	2,091,950,362	1,135,763,896	184.1888415

		2022	2,002,837,382	1,178,926,569	169.8865251
7	ITMG	2019	469,389	233,288	201.2058057
		2020	419,933	207,300	202.5726001
		2021	988,024	364,743	270.8822376
		2022	1,908,545	585,613	325.9055041
8	PTBA	2019	11,668,127	4,691,251	248.7210128
		2020	8,364,356	3,872,457	215.9960976
		2021	18,211,500	7,500,647	242.7990545
		2022	24,432,148	10,701,780	228.2998529
9	TINS	2019	7,424,045	5,685,990	130.5673242
		2020	5,634,787	2,547,165	221.2179816
		2021	12,307,055	11,958,185	102.917416
		2022	6,557,264	5,865,165	111.8001625
10	UNTR	2019	50,826,955	32,585,529	155.9801438
		2020	44,195,782	32,585,529	135.630089
		2021	60,604,068	30,489,218	198.7721299
		2022	78,930,048	42,037,402	187.7614796

Lampiran 3

Hasil Perhitungan *Return On Equity* (Profitabilitas) Perusahaan

Pertambahan Periode Tahun 2019-2020

No	Kode Perusahaan	Tahun	Profitabilitas		ROE
			Laba bersih	modal sendiri	
1	ADRO	2019	435,002	3,983,395	10.9203832
		2020	158,505	3,951,714	4.01104432
		2021	1,028,593	4,458,315	23.0713397
		2022	2,831,123	6,527,338	43.373317
2	ANTM	2019	193,852,031	18,133,419,175	1.06903187
		2020	1,149,353,693	19,039,449,025	6.03669619
		2021	1,861,740	20,837,098	8.93473746
		2022	3,820,964	23,712,060	16.1140112
3	BRPT	2019	137,380	2,755,807	4.98510962
		2020	141,383	2,950,961	4.79108331
		2021	296,007	4,271,882	6.92919421
		2022	32,210	3,721,897	0.8654189
4	HRUM	2019	20,122,589	399,583,513	5.03589071
		2020	60,292,315	454,796,618	13.256984
		2021	98,313,145	651,472,183	15.0909199
		2022	379,772,107	992,272,505	38.2729648
5	INCO	2019	57,400	1,941,693	2.95618308
		2020	82,819	2,020,388	4.09916313
		2021	165,797	2,154,461	7.69552106
		2022	200,401	2,354,780	8.51039163
6	INDY	2019	4,992,434	1,045,774,218	0.47739119
		2020	-103,447,774	867,297,394	-11.9276012
		2021	63,316,596	883,713,665	7.16483161

		2022	510,776,097	1,340,173,963	38.1126713
7	ITMG	2019	126,502	884,465	14.3026575
		2020	37,828	846,290	4.46986258
		2021	475,390	1,201,559	39.5644325
		2022	1,199,345	1,950,280	61.4960416
8	PTBA	2019	4,040,394	18,422,826	21.9314561
		2020	2,407,927	16,939,196	14.2151198
		2021	8,036,888	24,253,724	33.1367175
		2022	12,779,427	28,916,046	44.1949325
9	TINS	2019	1,302,843	6,308,420	20.6524455
		2020	1,041,563	7,041,903	14.7909308
		2021	-611,284	5,258,405	-11.6248939
		2022	-340,602	4,940,136	-6.89458752
10	UNTR	2019	11,134,641	61,110,074	18.2206309
		2020	5,632,425	63,147,140	8.9195251
		2021	10,608,267	71,822,757	14.7700638
		2022	22,993,673	89,513,825	25.6872869

Lampiran 4

Hasil Perhitungan *Debt to Equity Ratio* (Solvabilitas) Perusahaan

Pertambahan Periode Tahun 2019-2020

No	Kode Perusahaan	Tahun	Solvabilitas		DER
			Total hutang	Total Modal	
1	ADRO	2019	3,233,710	3,983,395	81.1797474
		2020	2,429,852	3,951,714	61.4885591
		2021	3,128,621	4,458,315	70.1749652
		2022	4,254,969	6,527,338	65.1868955
2	ANTM	2019	12,061,488,555	18,133,419,175	66.515247
		2020	12,690,063,970	19,039,449,025	66.6514244
		2021	12,079,056	20,837,098	57.9689936
		2022	9,925,211	23,712,060	41.8572279
3	BRPT	2019	4,426,628	2,755,807	160.629101
		2020	4,732,198	2,950,961	160.361252
		2021	4,969,669	4,271,882	116.334417
		2022	5,526,357	3,721,897	148.482266
4	HRUM	2019	47,418,441	399,583,513	11.8669663
		2020	43,905,598	454,796,618	9.65389721
		2021	223,185,399	651,472,183	34.258623
		2022	286,533,351	992,272,505	28.8764779
5	INCO	2019	280,995	1,941,693	14.4716492
		2020	294,270	2,020,388	14.5650241
		2021	318,367	2,154,461	14.7771067
		2022	303,336	2,354,780	12.8817129
6	INDY	2019	2,570,388,847	1,045,774,218	245.788125
		2020	2,626,405,463	867,297,394	302.826399
		2021	2,807,763,436	883,713,665	317.723211

		2022	2,253,698,079	1,340,173,963	168.164592
7	ITMG	2019	324,576	884,465	36.6974386
		2020	312,339	846,290	36.9068523
		2021	464,680	1,201,559	38.6730905
		2022	689,897	1,950,280	35.374254
8	PTBA	2019	7,675,226	18,422,826	41.6615019
		2020	7,117,559	16,939,196	42.0182812
		2021	11,869,979	24,253,724	48.9408513
		2022	16,443,161	28,916,046	56.8651779
9	TINS	2019	8,382,569	6,308,420	132.879057
		2020	6,025,073	7,041,903	85.5602953
		2021	15,102,873	5,258,405	287.213956
		2022	9,577,564	4,940,136	193.872476
10	UNTR	2019	50,603,301	61,110,074	82.8068069
		2020	36,653,823	63,147,140	58.0451039
		2021	40,738,599	71,822,757	56.7210181
		2022	50,964,395	89,513,825	56.9346634

Lampiran 5

Hasil Perhitungan *Earning Per Share* Perusahaan Pertambangan

Periode Tahun 2019-2020

No	Kode Perusahaan	Tahun	EPS
1	ADRO	2019	0.01
		2020	0.01
		2021	0.02927
		2022	0.08032
2	ANTM	2019	8.07
		2020	47.83
		2021	77.47
		2022	159
3	BRPT	2019	0.00049
		2020	0.00039
		2021	0.00117
		2022	0.00002
4	HRUM	2019	0.00721
		2020	0.02328
		2021	0.00582
		2022	0.02276
5	INCO	2019	0.0058
		2020	0.0083
		2021	0.0167
		2022	0.0202
6	INDY	2019	-0.0035
		2020	-0.0226
		2021	0.031717257

		2022	0.086882894
7	ITMG	2019	0.12
		2020	0.04
		2021	0.43
		2022	1.07
8	PTBA	2019	371
		2020	213
		2021	702
		2022	1,094
9	TINS	2019	175
		2020	140
		2021	-82
		2022	-45
10	UNTR	2019	3,033
		2020	1,609
		2021	2,756
		2022	5,679

Lampiran 6

Closing Price Perusahaan Pertambangan Periode Tahun 2019-2020

No	Kode Perusahaan	Tahun	EPS	LN (Logaritma Natural)
1	ADRO	2019	1,555.00	7.349230825
		2020	1,430.00	7.265429723
		2021	2,250.00	7.718685495
		2022	3,850.00	8.255828427
2	ANTM	2019	840	6.733401892
		2020	1,935.00	7.567862605
		2021	2,250.00	7.718685495
		2022	1,985.00	7.593374193
3	BRPT	2019	1,503.67	7.315664066
		2020	1,095.39	6.998865743
		2021	851.42	6.746905544
		2022	755	6.626717749
4	HRUM	2019	264	5.575949103
		2020	596	6.390240667
		2021	2,065.00	7.632885505
		2022	1,620.00	7.390181428
5	INCO	2019	3,640.00	8.199738961
		2020	5,100.00	8.536995819
		2021	4,680.00	8.451053389
		2022	7,100.00	8.867850063
6	INDY	2019	1,195.00	7.085901464
		2020	1,730.00	7.455876687
		2021	1,545.00	7.342779189

		2022	2,730.00	7.912056888
7	ITMG	2019	11,475.00	9.347926035
		2020	13,850.00	9.536040512
		2021	20,400.00	9.92329018
		2022	39,025.00	10.57195775
8	PTBA	2019	2,660.00	7.886081402
		2020	2,810.00	7.940939762
		2021	2,710.00	7.904703914
		2022	3,690.00	8.213381737
9	TINS	2019	825	6.715383386
		2020	1,485.00	7.303170051
		2021	1,455.00	7.28276118
		2022	1,170.00	7.064759028
10	UNTR	2019	21,525.00	9.976970329
		2020	26,600.00	10.18866649
		2021	22,150.00	10.00559278
		2022	26,075.00	10.16873228

Lampiran 7

Tabulasi Data Penelitian

No	Kode Perusahaan	Tahun	CR	ROE	DER	EPS	Closing Price
1	ADRO	2019	171.18	10.92	81.18	0.01	7.35
		2020	151.24	4.01	61.49	0.01	7.27
		2021	208.45	23.07	70.17	0.03	7.72
		2022	217.34	43.37	65.19	0.08	8.26
2	ANTM	2019	144.81	1.07	66.52	8.07	6.73
		2020	121.15	6.04	66.65	47.83	7.57
		2021	178.72	8.93	57.97	77.47	7.72
		2022	195.84	16.11	41.86	159	7.59
3	BRPT	2019	165.35	4.99	160.63	0	7.32
		2020	187.05	4.79	160.36	0	7
		2021	314.64	6.93	116.33	0	6.75
		2022	369.64	0.87	148.48	0	6.63
4	HRUM	2019	922.24	5.04	11.87	0.01	5.58
		2020	1007.43	13.26	9.65	0.02	6.39
		2021	307.3	15.09	34.26	0.01	7.63
		2022	230.06	38.27	28.88	0.02	7.39
5	INCO	2019	430.83	2.96	14.47	0.01	8.2
		2020	433.06	4.1	14.57	0.01	8.54
		2021	496.69	7.7	14.78	0.02	8.45
		2022	565.48	8.51	12.88	0.02	8.87
6	INDY	2019	201.21	0.48	245.79	0	7.09
		2020	196.99	-11.93	302.83	-0.02	7.46
		2021	184.19	7.16	317.72	0.03	7.34
		2022	169.89	38.11	168.16	0.09	7.91

7	ITMG	2019	201.21	14.3	36.7	0.12	9.35
		2020	202.57	4.47	36.91	0.04	9.54
		2021	270.88	39.56	38.67	0.43	9.92
		2022	325.91	61.5	35.37	1.07	10.57
8	PTBA	2019	248.72	21.93	41.66	371	7.89
		2020	216	14.22	42.02	213	7.94
		2021	242.8	33.14	48.94	702	7.9
		2022	228.3	44.19	56.87	1094	8.21
9	TINS	2019	130.57	20.65	132.88	175	6.72
		2020	221.22	14.79	85.56	140	7.3
		2021	102.92	-11.62	287.21	-82	7.28
		2022	111.8	-6.89	193.87	-45	7.06
10	UNTR	2019	155.98	18.22	82.81	3033	9.98
		2020	135.63	8.92	58.05	1609	10.19
		2021	198.77	14.77	56.72	2756	10.01
		2022	187.76	25.69	56.93	5679	10.17

Lampiran 8

Tabel DW

Tabel Durbin-Watson (DW), $\alpha = 5\%$

	k=1		k=2		k=3		k=4		k=5	
n	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564	0.4672	1.8964						
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.3760	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.512	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.101	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859

41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.566	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762
46	1.4814	1.5700	1.4368	1.6176	1.3912	1.6677	1.3448	1.7201	1.2976	1.7748
47	1.4872	1.5739	1.4435	1.6204	1.3989	1.6692	1.3535	1.7203	1.3073	1.7736
48	1.4928	1.5776	1.4500	1.6231	1.4064	1.6708	1.3619	1.7206	1.3167	1.7725
49	1.4982	1.5813	1.4564	1.6257	1.4136	1.6723	1.3701	1.7210	1.3258	1.7716
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708
51	1.5086	1.5884	1.4684	1.6309	1.4273	1.6754	1.3855	1.7218	1.3431	1.7701
52	1.5135	1.5917	1.4741	1.6334	1.4339	1.6769	1.3929	1.7223	1.3512	1.7694
53	1.5183	1.5951	1.4797	1.6359	1.4402	1.6785	1.4000	1.7228	1.3592	1.7689
54	1.5230	1.5983	1.4851	1.6383	1.4464	1.6800	1.4069	1.7234	1.3669	1.7684
55	1.5276	1.6014	1.4903	1.6406	1.4523	1.6815	1.4136	1.7240	1.3743	1.7681
56	1.5320	1.6045	1.4954	1.6430	1.4581	1.6830	1.4201	1.7246	1.3815	1.7678
57	1.5363	1.6075	1.5004	1.6452	1.4637	1.6845	1.4264	1.7253	1.3885	1.7675
58	1.5405	1.6105	1.5052	1.6475	1.4692	1.6860	1.4325	1.7259	1.3953	1.7673
59	1.5446	1.6134	1.5099	1.6497	1.4745	1.6875	1.4385	1.7266	1.4019	1.7672
60	1.5485	1.6162	1.5144	1.6518	1.4797	1.6889	1.4443	1.7274	1.4083	1.7671
61	1.5524	1.6189	1.5189	1.6540	1.4847	1.6904	1.4499	1.7281	1.4146	1.7671
62	1.5562	1.6216	1.5232	1.6561	1.4896	1.6918	1.4554	1.7288	1.4206	1.7671
63	1.5599	1.6243	1.5274	1.6581	1.4943	1.6932	1.4607	1.7296	1.4265	1.7671
64	1.5635	1.6268	1.5315	1.6601	1.4990	1.6946	1.4659	1.7303	1.4322	1.7672
65	1.5670	1.6294	1.5355	1.6621	1.5035	1.6960	1.4709	1.7311	1.4378	1.7673
66	1.5704	1.6318	1.5395	1.6640	1.5079	1.6974	1.4758	1.7319	1.4433	1.7675
67	1.5738	1.6343	1.5433	1.6660	1.5122	1.6988	1.4806	1.7327	1.4486	1.7676
68	1.5771	1.6367	1.5470	1.6678	1.5164	1.7001	1.4853	1.7335	1.4537	1.7678
69	1.5803	1.6390	1.5507	1.6697	1.5205	1.7015	1.4899	1.7343	1.4588	1.7680
70	1.5834	1.6413	1.5542	1.6715	1.5245	1.7028	1.4943	1.7351	1.4637	1.7683

Lampiran 9

Tabel t

Titik Persentase Distribusi t (df = 1 – 40)

Pr	0.25	0.1	0.05	0.025	0.01	0.005	0.001
df	0.5	0.2	0.1	0.05	0.02	0.01	0.002
1	1.00000	3.07768	6.31375	12.7062	31.82052	63.65674	318.30884
2	0.8165	1.88562	2.91999	4.30265	6.96456	9.92484	22.32712
3	0.76489	1.63774	2.35336	3.18245	4.54070	5.84091	10.21453
4	0.74070	1.53321	2.13185	2.77645	3.74695	4.60409	7.17318
5	0.72669	1.47588	2.01505	2.57058	3.36493	4.03214	5.89343
6	0.71756	1.43976	1.94318	2.44691	3.14267	3.70743	5.20763
7	0.71114	1.41492	1.89458	2.36462	2.99795	3.49948	4.78529
8	0.70639	1.39682	1.85955	2.30600	2.89646	3.35539	4.50079
9	0.70272	1.38303	1.83311	2.26216	2.82144	3.24984	4.29681
10	0.69981	1.37218	1.81246	2.22814	2.76377	3.16927	4.14370
11	0.69745	1.36343	1.79588	2.20099	2.71808	3.10581	4.02470
12	0.69548	1.35622	1.78229	2.17881	2.68100	3.05454	3.92963
13	0.69383	1.35017	1.77093	2.16037	2.65031	3.01228	3.85198
14	0.69242	1.34503	1.76131	2.14479	2.62449	2.97684	3.78739
15	0.69120	1.34061	1.75305	2.13145	2.60248	2.94671	3.73283
16	0.69013	1.33676	1.74588	2.11991	2.58349	2.92078	3.68615
17	0.68920	1.33338	1.73961	2.10982	2.56693	2.89823	3.64577
18	0.68836	1.33039	1.73406	2.10092	2.55238	2.87844	3.61048
19	0.68762	1.32773	1.72913	2.09302	2.53948	2.86093	3.57940
20	0.68695	1.32534	1.72472	2.08596	2.52798	2.84534	3.55181
21	0.68635	1.32319	1.72074	2.07961	2.51765	2.83136	3.52715
22	0.68581	1.32124	1.71714	2.07387	2.50832	2.81876	3.50499
23	0.68531	1.31946	1.71387	2.06866	2.49987	2.80734	3.48496
24	0.68485	1.31784	1.71088	2.06390	2.49216	2.79694	3.46678
25	0.68443	1.31635	1.70814	2.05954	2.48511	2.78744	3.45019
26	0.68404	1.31497	1.70562	2.05553	2.47863	2.77871	3.43500
27	0.68368	1.31370	1.70329	2.05183	2.47266	2.77068	3.42103
28	0.68335	1.31253	1.70113	2.04841	2.46714	2.76326	3.40816
29	0.68304	1.31143	1.69913	2.04523	2.46202	2.75639	3.39624
30	0.68276	1.31042	1.69726	2.04227	2.45726	2.75000	3.38518
31	0.68249	1.30946	1.69552	2.03951	2.45282	2.74404	3.37490
32	0.68223	1.30857	1.69389	2.03693	2.44868	2.73848	3.36531
33	0.68200	1.30774	1.69236	2.03452	2.44479	2.73328	3.35634
34	0.68177	1.30695	1.69092	2.03224	2.44115	2.72839	3.34793

35	0.68156	1.30621	1.68957	2.03011	2.43772	2.72381	3.34005
36	0.68137	1.30551	1.68830	2.02809	2.43449	2.71948	3.33262
37	0.68118	1.30485	1.68709	2.02619	2.43145	2.71541	3.32563
38	0.68100	1.30423	1.68595	2.02439	2.42857	2.71156	3.31903
39	0.68083	1.30364	1.68488	2.02269	2.42584	2.70791	3.31279
40	0.68067	1.30308	1.68385	2.02108	2.42326	2.70446	3.30688

Catatan: Probabilita yang lebih kecil yang ditunjukkan pada judul tiap kolom adalah luas daerah dalam satu ujung, sedangkan probabilitas yang lebih besar adalah luas daerah dalam kedua ujung



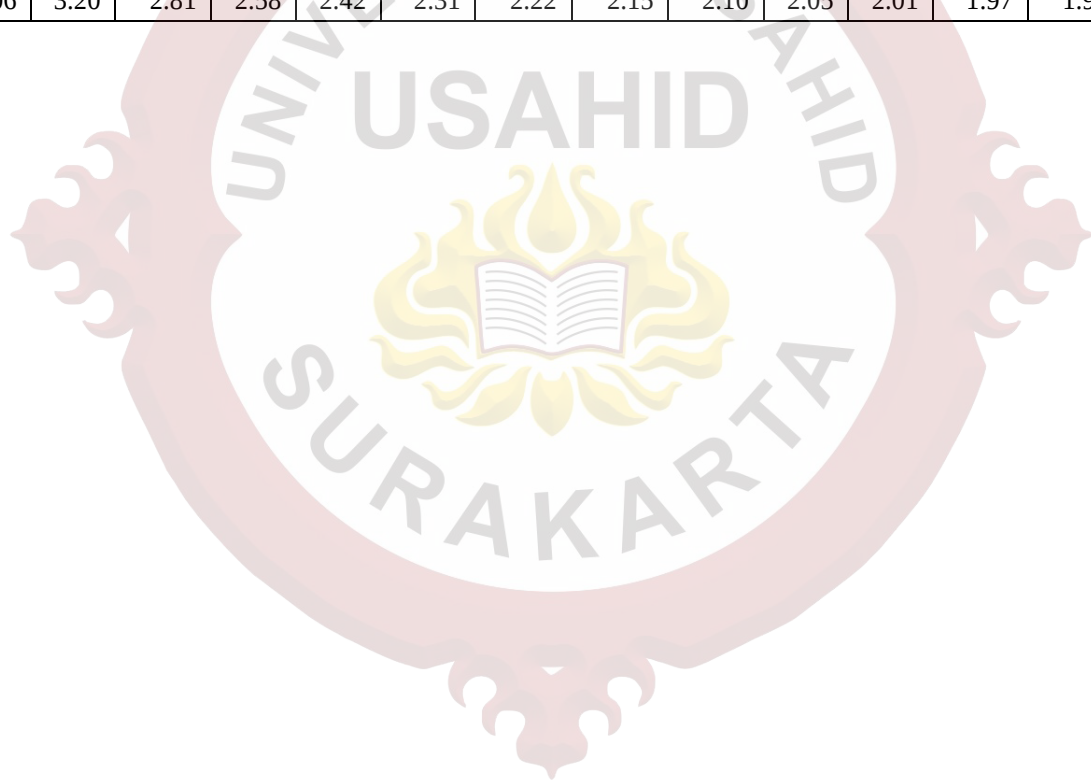
Lampiran 10

Tabel F

Titik Persentase Distribusi F untuk Probabilita = 0,05

df untuk penye- but (N2)	df untuk pembilang (N1)														
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
1	161	199	216	225	230	234	237	239	241	242	243	244	245	245	246
2	18.51	19	19.16	19.3	19.3	19.33	19.35	19.37	19.38	19.4	19.4	19.41	19.42	19.42	19.43
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74	8.73	8.71	8.7
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6	5.96	5.94	5.91	5.89	5.87	5.86
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.7	4.68	4.66	4.64	4.62
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.1	4.06	4.03	4.00	3.98	3.96	3.94
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.6	3.57	3.55	3.53	3.51
8	5.32	4.46	4.07	3.84	3.69	3.58	3.5	3.44	3.39	3.35	3.31	3.28	3.26	3.24	3.22
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.1	3.07	3.05	3.03	3.01
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.94	2.91	2.89	2.86	2.85
11	4.84	3.98	3.59	3.36	3.2	3.09	3.01	2.95	2.9	2.85	2.82	2.79	2.76	2.74	2.72
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.8	2.75	2.72	2.69	2.66	2.64	2.62
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.63	2.6	2.58	2.55	2.53
14	4.6	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.6	2.57	2.53	2.51	2.48	2.46
15	4.54	3.68	3.29	3.06	2.9	2.79	2.71	2.64	2.59	2.54	2.51	2.48	2.45	2.42	2.40
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.46	2.42	2.40	2.37	2.35
17	4.45	3.59	3.2	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.41	2.38	2.35	2.33	2.31
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34	2.31	2.29	2.27
19	4.38	3.52	3.13	2.9	2.74	2.63	2.54	2.48	2.42	2.38	2.34	2.31	2.28	2.26	2.23
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.31	2.28	2.25	2.22	2.20
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.28	2.25	2.22	2.20	2.18
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23	2.20	2.17	2.15
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.24	2.20	2.18	2.15	2.13
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.22	2.18	2.15	2.13	2.11
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.20	2.16	2.14	2.11	2.09
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15	2.12	2.09	2.07
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.2	2.17	2.13	2.1	2.08	2.06
28	4.2	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12	2.09	2.06	2.04
29	4.18	3.33	2.93	2.7	2.55	2.43	2.35	2.28	2.22	2.18	2.14	2.1	2.08	2.05	2.03
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09	2.06	2.04	2.01
31	4.16	3.30	2.91	2.68	2.52	2.41	2.32	2.25	2.2	2.15	2.11	2.08	2.05	2.03	2.00

32	4.15	3.29	2.9	2.67	2.51	2.40	2.31	2.24	2.19	2.14	2.1	2.07	2.04	2.01	1.99
33	4.14	3.28	2.89	2.66	2.50	2.39	2.30	2.23	2.18	2.13	2.09	2.06	2.03	2.00	1.98
34	4.13	3.28	2.88	2.65	2.49	2.38	2.29	2.23	2.17	2.12	2.08	2.05	2.02	1.99	1.97
35	4.12	3.27	2.87	2.64	2.49	2.37	2.29	2.22	2.16	2.11	2.07	2.04	2.01	1.99	1.96
36	4.11	3.26	2.87	2.63	2.48	2.36	2.28	2.21	2.15	2.11	2.07	2.03	2.00	1.98	1.95
37	4.11	3.25	2.86	2.63	2.47	2.36	2.27	2.2	2.14	2.10	2.06	2.02	2.00	1.97	1.95
38	4.1	3.24	2.85	2.62	2.46	2.35	2.26	2.19	2.14	2.09	2.05	2.02	1.99	1.96	1.94
39	4.09	3.24	2.85	2.61	2.46	2.34	2.26	2.19	2.13	2.08	2.04	2.01	1.98	1.95	1.93
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.04	2.00	1.97	1.95	1.92
41	4.08	3.23	2.83	2.6	2.44	2.33	2.24	2.17	2.12	2.07	2.03	2.00	1.97	1.94	1.92
42	4.07	3.22	2.83	2.59	2.44	2.32	2.24	2.17	2.11	2.06	2.03	1.99	1.96	1.94	1.91
43	4.07	3.21	2.82	2.59	2.43	2.32	2.23	2.16	2.11	2.06	2.02	1.99	1.96	1.93	1.91
44	4.06	3.21	2.82	2.58	2.43	2.31	2.23	2.16	2.10	2.05	2.01	1.98	1.95	1.92	1.90
45	4.06	3.20	2.81	2.58	2.42	2.31	2.22	2.15	2.10	2.05	2.01	1.97	1.94	1.92	1.89



Lampiran 11
Hasil Output SPSS

Descriptives

Descriptive Statistics					
	N	Minimum	Maximum	Mean	Std. Deviation
CR	40	102.92	1007.43	268.7947	192.05419
ROE	40	-11.93	61.50	14.4420	15.85220
DER	40	9.65	317.72	89.0964	82.24614
EPS	40	-82.00	5679.00	398.4841	1100.67840
SAHAM	40	5.58	10.57	7.9691	1.19156
Valid N (listwise)	40				

Regression

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	EPS, DER, ROE, CR ^b	.	Enter

a. Dependent Variable: SAHAM

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.695 ^a	.483	.424	.90452

a. Predictors: (Constant), EPS, DER, ROE, CR

b. Dependent Variable: SAHAM

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	26.737	4	6.684	8.170	.000 ^b
	Residual	28.635	35	.818		
	Total	55.373	39			

a. Dependent Variable: SAHAM

b. Predictors: (Constant), EPS, DER, ROE, CR

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.
		B	Std. Error	Beta		
1	(Constant)	8.394	.477		17.601	.000
	CR	-.002	.001	-.283	-2.030	.050
	ROE	.017	.010	.225	1.643	.109
	DER	-.004	.002	-.292	-1.930	.062
	EPS	.000	.000	.417	3.296	.002

a. Dependent Variable: SAHAM

Coefficients^a

		Unstandardized Coefficients		Standardized Coefficients				Collinearity Statistics	
Model		B	Std. Error	Beta	t	Sig.	Tolerance	VIF	
1	(Constant)	8.394	.477		17.601	.000			
	CR	-.002	.001	-.283	-2.030	.050	.758	1.320	
	ROE	.017	.010	.225	1.643	.109	.785	1.273	

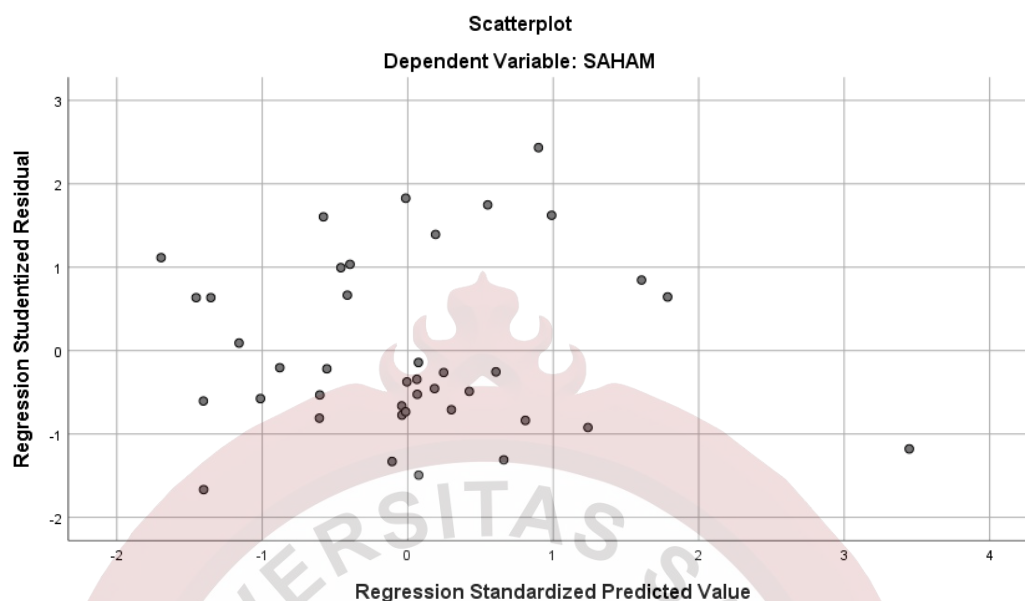
DER	-.004	.002	-.292	-1.930	.062	.646	1.547
EPS	.000	.000	.417	3.296	.002	.922	1.085

a. Dependent Variable: SAHAM

Residuals Statistics^a

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	6.5652	10.8232	7.9691	.82799	40
Std. Predicted Value	-1.696	3.447	.000	1.000	40
Standard Error of Predicted Value	.156	.714	.297	.121	40
Adjusted Predicted Value	6.3142	11.9057	7.9808	.92196	40
Residual	-1.31592	1.85883	.00000	.85688	40
Std. Residual	-1.455	2.055	.000	.947	40
Stud. Residual	-1.667	2.434	-.003	1.032	40
Deleted Residual	-1.84605	2.60804	-.01171	1.03544	40
Stud. Deleted Residual	-1.712	2.632	.006	1.056	40
Mahal. Distance	.189	23.329	3.900	4.615	40
Cook's Distance	.000	.478	.048	.108	40
Centered Leverage Value	.005	.598	.100	.118	40

a. Dependent Variable: SAHAM



One-Sample Kolmogorov-Smirnov Test

Unstandardized Residual

N		39
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.68915105
Most Extreme Differences	Absolute	.096
	Positive	.081
	Negative	-.096
Test Statistic		.096
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.