LAMPIRAN

LEVERAGE (DER)					
	2012	2013	2014	2015	2016
DVLA	0.28	0.3	0.28	0.75	0.47
KAEF	0.45	0.52	0.64	0.74	0.88
KLBF	0.28	0.33	0.27	0.35	0.24
MERK	0.37	0.36	0.29	0.45	0.29
PYFA	0.55	0.86	0.79	0.98	0.54
SQBB	0.22	0.21	0.25	0.44	0.35
TSPC	0.38	0.4	0.35	0.76	0.43

PROFITABILITAS (ROE)					
	2012	2013	2014	2015	2016
DVLA	17.69	13.75	8.41	11.08	12.85
KAEF	14.01	13.28	13.06	13.59	7.95
KLBF	24.08	23.18	21.61	18.81	14.7
MERK	25.87	34.25	32.78	30.1	22.64
PYFA	6.05	6.6	2.75	3.05	2.73
SQBB	41.57	43.08	45	42	46
TSPC	18.94	16.53	14.14	12.2	10.24

Tahun	Kurs Tengah
2012	9670
2013	12270
2014	12440
2015	13840
2016	13436

	DVLA	KAEF	KLBF	MERK	PYFA	SQBB	TSPC
2016	1755	2750	1515	10200	200	10500	1970
2015	1300	1015	1320	13025	112	10500	1750
2014	1690	1110	1830	16000	133	10500	2865
2013	2200	1000	1250	18900	147	10500	3250
2012	1690	720	1030	15200	172	10500	3675

```
REGRESSION
  /MISSING LISTWISE
  /STATISTICS COEFF OUTS R ANOVA COLLIN TOL
  /CRITERIA=PIN(.05) POUT(.10)
  /NOORIGIN
  /DEPENDENT Harga_saham
  /METHOD=ENTER Profitabilitas Leverage Nilai_Tukar
  /SCATTERPLOT=(*SRESID ,*ZPRED)
  /RESIDUALS HISTOGRAM(ZRESID) NORMPROB(ZRESID)
  /SAVE RESID.
```

Regression

Notes

Output Created		08-FEB-2018 22:43:00
Comments		
Input	Active Dataset	DataSet0
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	35
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics are based on cases with no missing values for any variable used.
Syntax		REGRESSION /MISSING LISTWISE /STATISTICS COEFF OUTS R ANOVA COLLIN TOL /CRITERIA=PIN(.05) POUT(.10) /NOORIGIN /DEPENDENT Harga_saham /METHOD=ENTER Profitabilitas Leverage Nilai_Tukar /SCATTERPLOT=(*SRESID ,*ZPRED) /RESIDUALS HISTOGRAM(ZRESID) NORMPROB(ZRESID) /SAVE RESID.
Resources	Processor Time	00:00:01.45
	Elapsed Time	00:00:04.29
	Memory Required	1956 bytes
	Additional Memory Required for Residual Plots	896 bytes

Notes

Variables Created or Modified	RES_1	Unstandardized Residual

[DataSet0]

Variables Entered/Removed[a]

Model	Variables Entered	Variables Removed	Method
1	Nilai_Tukar, Profitabilitas, Leverage[b]	.	Enter

a. Dependent Variable: Harga_saham

b. All requested variables entered.

Model Summary[b]

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.784[a]	.615	.578	3510.570

a. Predictors: (Constant), Nilai_Tukar, Profitabilitas, Leverage

b. Dependent Variable: Harga_saham

ANOVA[a]

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	610792868.643	3	203597622.881	16.520	.000[b]
	Residual	382047133.757	31	12324101.089		
	Total	992840002.400	34			

a. Dependent Variable: Harga_saham

b. Predictors: (Constant), Nilai_Tukar, Profitabilitas, Leverage

Coefficients[a]

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics
		B	Std. Error	Beta			Tolerance
1	(Constant)	5191.359	7288.206		.712	.482	
	Profitabilitas	346.254	60.200	.810	5.752	.000	.626
	Leverage	979.577	3699.260	.038	.265	.793	.588
	Nilai_Tukar	-.240	.194	-.143	-1.233	.227	.923

Coefficients[a]

Model		Collinearity Statistics
		VIF
1	(Constant)	
	Profitabilitas	1.597
	Leverage	1.700
	Nilai_Tukar	1.084

a. Dependent Variable: Harga_saham

Collinearity Diagnostics[a]

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions			
				(Constant)	Profitabilitas	Leverage	Nilai_Tukar
1	1	3.570	1.000	.00	.01	.01	.00
	2	.373	3.095	.00	.29	.11	.00
	3	.053	8.191	.02	.64	.69	.05
	4	.004	30.380	.98	.06	.20	.95

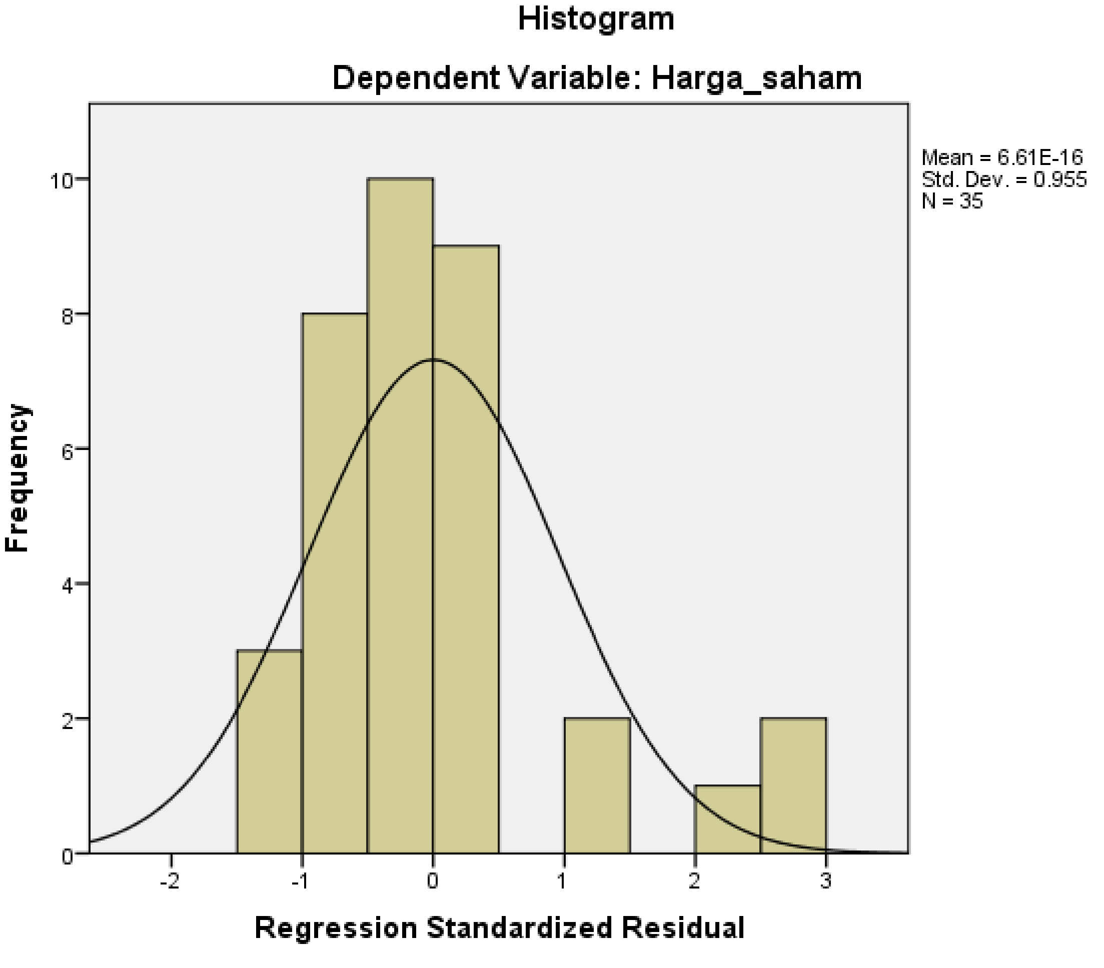
a. Dependent Variable: Harga_saham

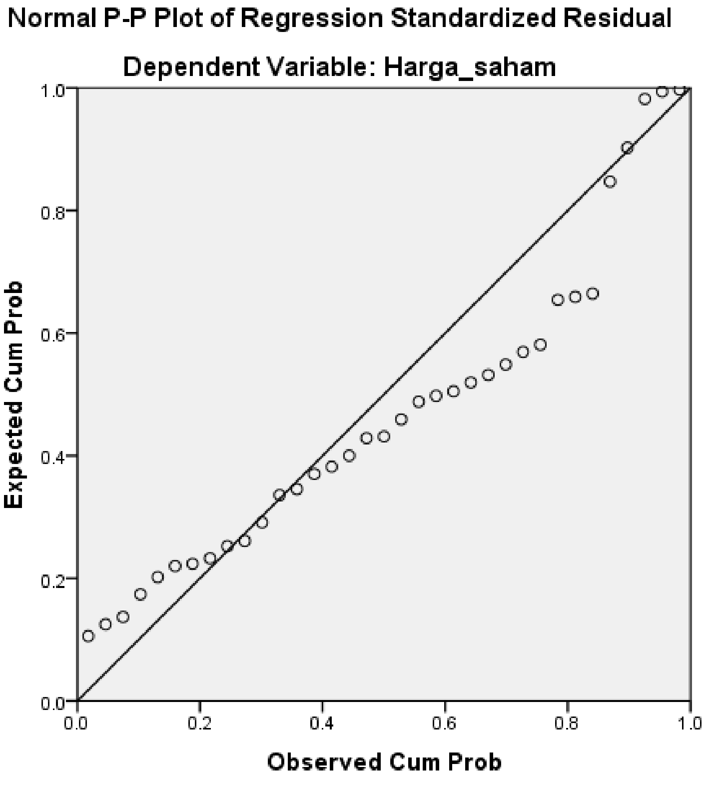
Residuals Statistics[a]

	Minimum	Maximum	Mean	Std. Deviation	N
Predicted Value	-1260.10	14539.48	4636.40	4238.454	35
Std. Predicted Value	-1.391	2.336	.000	1.000	35
Standard Error of Predicted Value	667.894	1801.239	1153.589	282.818	35
Adjusted Predicted Value	-1475.10	15705.43	4666.85	4358.872	35
Residual	-4384.319	9799.636	.000	3352.116	35
Std. Residual	-1.249	2.791	.000	.955	35
Stud. Residual	-1.306	2.930	-.004	1.007	35
Deleted Residual	-5205.429	10793.967	-30.453	3735.339	35
Stud. Deleted Residual	-1.322	3.389	.023	1.083	35
Mahal. Distance	.259	7.979	2.914	1.878	35
Cook's Distance	.000	.218	.029	.054	35
Centered Leverage Value	.008	.235	.086	.055	35

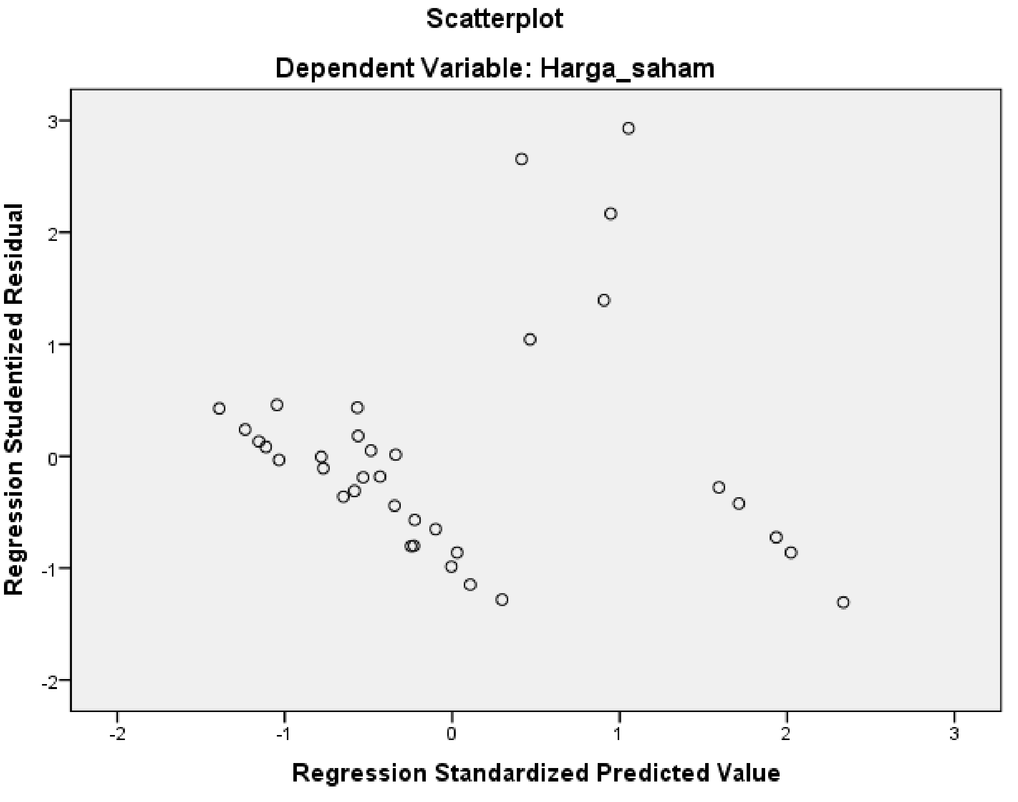
a. Dependent Variable: Harga_saham

Charts





Normal P-P Plot of Regression Standardized Residual
Dependent Variable: Harga_saham
Expected Cum Prob
Observed Cum Prob
0.0
0.2
0.4
0.6
0.8
1.0




```
NPAR TESTS
  /K-S(NORMAL)=RES_1
  /MISSING ANALYSIS.
```

NPar Tests

Notes

Output Created		08-FEB-2018 22:43:49
Comments		
Input	Active Dataset	DataSet0
	Filter	<none>
	Weight	<none>
	Split File	<none>
	N of Rows in Working Data File	35
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Statistics for each test are based on all cases with valid data for the variable(s) used in that test.
Syntax		NPAR TESTS /K-S(NORMAL)=RES_1 /MISSING ANALYSIS.
Resources	Processor Time	00:00:00.00
	Elapsed Time	00:00:00.06
	Number of Cases Allowed[a]	196608

a. Based on availability of workspace memory.

[DataSet0]

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		35
Normal Parameters[a,b]	Mean	0E-7
	Std. Deviation	3352.11581014
Most Extreme Differences	Absolute	.187
	Positive	.187
	Negative	-.095
Kolmogorov-Smirnov Z		1.104
Asymp. Sig. (2-tailed)		.174

a. Test distribution is Normal.

b. Calculated from data.