LAMPIRAN

Lampiran 1 Daftar Perusahaan

No.	Kode	Nama Perusahaan	Industri
1.	ACES	ACE Hardware Indonesia Tbk	Wholesale
2.	AKRA	AKR Corporindo Tbk dan anak perusahaan	Kimia
3.	ASGR	Astra Graphia Tbk	Elektronik
4.	ASII	Astra International Tbk	Otomotif
5.	AUTO	Astra Otopart Tbk	Otomotif
6.	BRAM	Branta Mulia Tbk	Otomotif
7.	BRNA	Berlina Tbk	Plastik dan kemasan
8.	DLTA	Delta Djakarta Tbk	Makanan dan minuman
9.	DVLA	Darya Varia Laboratoria Tbk	Farmasi
10.	HMSP	HM Sampoerna Tbk	Rokok
11.	IGAR	Kageo Igar Jaya Tbk	Plastik dan kemasan
12.	INDF	Indofood Sukses Makmur Tbk	Makanan dan minuman
13.	INTP	Indocement Tunggal Prakarsa Tbk	Semen
14.	MEDC	Medco Energi International Tbk	Tambang
15.	MERK	Merck Tbk	Farmasi
16.	TCID	Mandom Indonesia Tbk	Kosmetik dan Keperluan Rumah Tangga

17.	TOTL	Total Bangun Persada Tbk	Konstruksi
18.	TRST	Trias Sentosa Tbk	Plastik dan kemasan
19.	UNIC	Unggul Indah Cahaya Tbk	Kimia
20.	UNVR	Unilever Indonesia Tbk	Kosmetik dan keperluan rumah tangga

Lampiran 2 Data Deskriptif

	DER	DPR	KI	ROE	SA	SIZE
Mean	0.73319	0.397343	0.690226	0.220034	0.287068	28.51936
Median	0.512771	0.367754	0.7024	0.165616	0.229764	28.08338
Maximum	2.004706	0.874526	1	0.959705	1.19066	32.66486
Minimum	0.017326	0.101796	0.009795	0.000105	-0.62196	21.97534
Std. Dev.	0.56439	0.196503	0.165491	0.207461	0.236653	1.755301
Skewness	0.522657	0.76209	-0.35986	1.919469	0.762215	0.151854
Kurtosis	1.938068	2.805166	4.376031	6.461114	7.156873	3.893879
Jarque-Bera	9.251591	9.837854	10.04778	111.3198	81.68119	3.713572
Probability	0.009796	0.007307	0.006579	0	0	0.156174
Sum	73.31901	39.73434	69.02256	22.00343	28.7068	2851.936
Sum Sq. Dev.	31.53512	3.822727	2.711349	4.260979	5.544461	305.0272
Observations	100	100	100	100	100	100

Lampiran 3 Hasil Uji Regresi sebelum Uji Asumsi Klasik

Dependent Variable: DER				
Method: Least Squares				
Date: 12/05/13 Time: 18:27				
Sample: 1 100				
Included observations: 100				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.642437	0.985299	-0.652022	0.516
DPR	0.212473	0.282198	0.752919	0.4534
KI	-0.935868	0.354401	-2.640702	0.0097
SA	-0.22439	0.231141	-0.970795	0.3341
ROE	-0.016114	0.28986	-0.055591	0.9558
SIZE	0.070307	0.032408	2.169451	0.0326
R-squared	0.137549	Mean dependent var		0.73319
Adjusted R-squared	0.091674	S.D. dependent var		0.56439
S.E. of regression	0.537899	Akaike info criterion		1.655832
Sum squared resid	27.19749	Schwarz criterion		1.812142
Log likelihood	-76.79159	Hannan-Quinn criter.		1.719093
F-statistic	2.99834	Durbin-Watson stat		1.006406
Prob(F-statistic)	0.014818			

Lampiran 4 Uji Multikolinieritas

Variance Inflation Factors			
Date: 02/10/14 Time: 13:35			
Sample: 1 100			
Included observations: 100			
Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.970813	335.5326	NA
DPR	0.079636	5.397663	1.052159
KI	0.125600	21.85802	1.176997
SA	0.053426	2.545464	1.023791
ROE	0.084019	2.643241	1.237331
SIZE	0.001050	296.3515	1.107237

Lampiran 5 Hasil Uji Heteroskedastisitas dengan Metode White

Heteroskedasticity Test: White (cross terms)			
F-statistic	3.784398	Prob. F(20,79)	0
Obs*R-squared	48.92944	Prob. Chi-Square(20)	0.0003
Scaled explained SS	31.02461	Prob. Chi-Square(20)	0.0549
Test Equation:			
Dependent Variable: RESID^2			
Method: Least Squares			
Date: 12/04/13 Time: 17:14			
Sample: 1 100			
Included observations: 100			

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	38.45217	7.466093	5.15024	0
DPR	2.173888	3.577531	0.60765	0.5452
DPR^2	-0.05375	0.712656	-0.075417	0.9401
DPR*KI	-1.86633	1.526713	-1.22245	0.2252
DPR*SIZE	-0.01806	0.120626	-0.149719	0.8814
DPR*SA	-0.80009	0.760437	-1.052147	0.2959
DPR*ROE	0.513801	0.807168	0.636549	0.5263
KI	-15.0851	3.425779	-4.403413	0
KI^2	-2.02776	0.77149	-2.628371	0.0103
KI*SIZE	0.637909	0.13603	4.689474	0
KI*SA	-0.00509	1.538548	-0.00331	0.9974
KI*ROE	-1.50627	1.205796	-1.249191	0.2153
SIZE	-2.33933	0.471763	-4.958703	0
SIZE^2	0.033627	0.007532	4.464275	0
SIZE*SA	0.018534	0.132725	0.139641	0.8893
SIZE*ROE	-0.24463	0.14613	-1.674088	0.0981

SA	-0.17787	4.300927	-0.041356	0.9671
SA^2	-0.56954	0.356401	-1.598034	0.114
SA*ROE	1.693141	1.074338	1.575986	0.119
ROE	6.473871	4.195289	1.543129	0.1268
ROE^2	1.477415	0.674526	2.190301	0.0315
R-squared	0.489294	Mean dependent var		0.271975
Adjusted R-squared	0.360002	S.D. dependent var		0.327466
S.E. of regression	0.261973	Akaike info criterion		0.343124
Sum squared resid	5.42174	Schwarz criterion		0.890209
Log likelihood	3.843814	Hannan-Quinn criter.		0.564539
F-statistic	3.784398	Durbin-Watson stat		1.285266
Prob(F-statistic)	0.000011			

Lampiran 6 Hasil Penyembuhan Autokorelasi dengan Metode Newey-West

Dependent Variable: DER				
Method: Least Squares				
Date: 02/11/14 Time: 18:24				
Sample: 1 100				
Included observations: 100				
HAC standard errors & covariance (Bartlett kernel, Newey-West fixed bandwidth = 5.0000)				
Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.64244	1.6825	-0.38183	0.7034
DPR	0.212473	0.312492	0.67993	0.4982
KI	-0.93587	0.481982	-1.94171	0.0552
ROE	-0.01611	0.328385	-0.04907	0.961
SA	-0.22439	0.255142	-0.87947	0.3814
SIZE	0.070307	0.05254	1.338162	0.1841
R-squared	0.137549	Mean dependent var		0.73319
Adjusted R-squared	0.091674	S.D. dependent var		0.56439
S.E. of regression	0.537899	Akaike info criterion		1.655832
Sum squared resid	27.19749	Schwarz criterion		1.812142
Log likelihood	-76.7916	Hannan-Quinn criter.		1.719093
F-statistic	2.99834	Durbin-Watson stat		1.006406
Prob(F-statistic)	0.014818			

Lampiran 7 Data

DER	DPR	ROE	SA	SIZE	KI
0.2002	0.2659	0.1024	0.0294	27.2806	0.6997
0.1665	0.1458	0.1506	0.1048	27.3956	0.7309
0.1184	0.1018	0.1780	0.1158	27.5340	0.7180
0.1425	0.1901	0.1694	0.8647	27.8061	0.7173
0.1785	0.3170	0.2269	0.2489	28.0038	0.7233
1.5653	0.2121	0.1497	0.3786	21.9753	0.7100
1.4145	0.5803	0.1306	0.4545	29.2151	0.7111
0.2790	0.2784	0.1578	0.0472	31.7352	0.5939
1.5142	0.4289	0.1421	0.3963	29.6678	0.5924
1.3242	0.2161	0.1662	0.2933	29.7483	0.5967
0.9886	0.7486	0.2295	0.2266	27.1603	0.7700
1.5266	0.8073	0.1877	0.2367	27.4579	0.7687
0.5084	0.2799	0.0864	0.2143	27.3759	0.7687
1.1039	0.2734	0.2536	0.1733	27.6133	0.7687
1.0233	0.3548	0.2506	0.1547	27.7497	0.7687
1.1687	0.2286	0.2956	0.2224	31.7824	0.5011
1.2141	0.4323	0.2778	0.2321	32.0223	0.5011
1.0028	0.4264	0.2517	0.2334	32.1190	0.5011
1.0985	0.3760	0.3448	0.2159	32.3571	0.5011
1.0243	0.3886	0.2779	0.1876	32.6649	0.5011
0.4841	0.1493	0.2055	0.1937	28.8706	0.8672
0.4489	0.4438	0.2134	0.1763	29.0126	0.9391
0.3934	0.3070	0.2394	0.1500	29.1668	0.9565
0.4463	0.4131	0.3173	0.4383	29.3513	0.9565
0.4746	0.4432	0.2332	0.2223	29.5718	0.9565

0.5172	0.4084	0.0493	0.4116	28.0724	0.6582
0.4811	0.2991	0.4421	0.3868	28.1455	0.6582
0.2290	0.7778	0.0734	0.4782	27.9309	0.6582
0.1150	0.5571	0.1350	0.4855	28.0316	0.6582
0.3814	0.7905	0.0591	0.4293	28.1379	0.6582
1.3458	0.1988	0.0663	0.5045	26.6824	0.5142
1.2722	0.2040	0.0208	0.4516	26.7932	0.5142
1.7024	0.3564	0.1127	0.4224	26.9522	0.5142
1.6237	0.3689	0.1885	0.4481	27.0348	0.5142
1.5302	0.2815	0.1721	0.5215	27.1909	0.6073
0.2869	0.1913	0.0001	0.2249	27.1074	0.5830
0.3354	0.2728	0.0968	0.1785	27.2719	0.5830
0.2725	0.4435	0.2143	0.1569	27.3571	0.5830
0.1995	0.3413	0.2529	0.1608	27.2865	0.5830
0.2151	0.4330	0.2648	0.1410	27.2689	0.5830
0.2135	0.3666	0.1080	0.2147	27.0529	0.9266
0.2556	0.3558	0.6118	0.2421	27.1811	0.9266
0.4121	0.3487	0.1302	0.1951	27.3872	0.9266
0.3333	0.2273	0.1731	0.0002	27.4733	0.9266
0.2753	0.2779	0.1661	0.2153	27.5566	0.9266
0.5275	0.2042	0.0813	0.2120	26.5217	0.0098
1.0044	0.3081	0.1231	0.2683	30.4119	0.9804
0.6931	0.4825	0.4863	0.2433	30.5055	0.9818
1.0093	0.4419	0.2277	0.1991	30.6527	0.9818
0.8993	0.4946	0.7905	0.1987	30.5951	0.9818

0.0173	0.1078	0.0515	0.8706	26.7456	0.6310
0.3800	0.5144	0.0009	0.1935	26.4461	0.6310
0.2931	0.1206	0.1194	0.1566	26.4847	0.7051
0.2258	0.3884	0.2218	0.0971	26.5740	0.8482
0.2237	0.4755	0.1904	0.0788	26.5970	0.8482
1.6242	0.4357	0.0097	0.5195	29.4017	0.5153
1.1101	0.3650	0.0624	0.2421	31.3097	0.5005
1.4506	0.2692	0.2044	0.2673	31.3294	0.5005
1.3359	0.2481	0.2344	0.2483	31.4870	0.5005
0.5854	0.2387	0.1547	0.2411	31.6123	0.5007
0.3914	0.1862	0.2627	0.2180	26.8770	0.7817
0.3253	0.1998	0.4899	0.6731	30.0546	0.7817
0.2408	0.2010	0.2572	0.5855	30.2170	0.6303
0.1717	0.2568	0.2466	0.5019	30.3619	0.6100
0.1536	0.8745	0.0703	0.4208	30.5298	0.6403
0.1814	0.1022	0.3193	0.1415	26.5256	0.5242
0.6292	0.1635	0.9597	0.1166	30.7076	0.5166
1.1720	0.3716	0.0316	0.1156	30.5849	0.5100
1.4615	0.5006	0.1122	0.0649	30.6505	0.5088
1.5250	0.2466	0.1043	0.0280	30.8843	1.0000
0.1446	0.5611	0.4271	1.1160	27.1559	0.7400
0.1459	0.6587	0.0123	0.1461	26.6504	0.7400
0.0732	0.8169	0.4142	0.1542	26.7962	0.7400
0.0677	0.7491	0.3272	0.0145	26.7981	0.7400
0.1825	0.4326	0.4678	0.1053	27.0938	0.7400

0.0765	0.4067	0.1651	0.4316	27.3097	0.7950
0.1159	0.4412	0.1407	0.4249	27.5376	0.7924
0.0617	0.4841	0.1415	0.4020	27.6256	0.7923
0.1041	0.4895	0.1386	0.0119	27.6772	0.7377
0.1366	0.4879	0.1372	0.3788	27.7540	0.7882
1.8915	0.7694	0.1187	0.0816	27.8979	0.5650
2.0047	0.4864	0.0390	0.0444	27.9219	0.5720
1.6219	0.1044	0.1058	0.0836	27.8853	0.5719
1.8462	0.2558	0.1444	0.1409	28.0943	0.5650
1.8163	0.4050	0.1833	0.0444	28.2715	0.5650
1.1801	0.7911	0.0181	0.6493	28.3914	0.4220
1.0811	0.2420	0.0559	0.6402	28.4006	0.5295
0.2587	0.1952	0.1257	1.1907	28.2842	0.5946
0.6394	0.3081	0.1104	0.0392	28.3388	0.5946
0.6077	0.3061	0.1086	0.5778	28.3883	0.5946
1.1330	0.4147	0.0276	0.3221	28.5955	0.7582
1.2852	0.4541	0.0301	0.2989	28.7602	0.7582
0.3771	0.7118	0.0157	0.3302	28.4390	0.7582
0.8548	0.6085	0.0244	-0.6220	28.4552	0.7582
0.9634	0.2532	0.0410	0.2274	28.5651	0.6172
0.9804	0.8360	0.7288	0.4125	29.3050	0.8500
1.0960	0.3011	0.7764	0.3935	29.5036	0.8500
0.1364	0.8023	0.8219	0.4056	29.6439	0.8500
1.1500	0.7695	0.8367	0.3719	29.7945	0.8500
1.8477	0.6854	0.9313	0.5070	29.9807	0.8500