

LAMPIRAN

Lampiran 1 Daftar Sampel Perusahaan

No	Kode Perusahaan	Nama Perusahaan	Sektor Industri
1	ABMM	ABM Investama Tbk.	<i>Trade, Services & Investment</i>
2	ACST	Acset Indonusa Tbk.	<i>Property, Real Estate And Building Construction</i>
3	ALDO	Alkindo Naratama Tbk	<i>Basic Industry And Chemicals</i>
4	ALTO	Tri Banyan Tirta Tbk.	<i>Consumer Goods Industry</i>
5	AMRT	Sumber Alfaria Trijaya Tbk.	<i>Trade, Services & Investment</i>
6	APLN	Agung Podomoro Land Tbk.	<i>Property, Real Estate And Building Construction</i>
7	ARII	Atlas Resources Tbk [S]	<i>Mining</i>
8	ASSA	Adi Sarana Armada Tbk.	<i>Infrastructure, Utilities And Transportation</i>
9	BAJA	Saranacentral Bajatama Tbk.	<i>Basic Industry And Chemicals</i>
10	BBMD	Bank Mestika Dharma Tbk.	<i>Finance</i>
11	BBRM	Pelayaran Nasional Bina Buana Raya Tbk.	<i>Infrastructure, Utilities And Transportation</i>

12	BCIP	Bumi Citra Permai Tbk.	<i>Property, Real Estate And Building Construction</i>
13	BEST	Bekasi Fajar Industrial Estate Tbk.	<i>Property, Real Estate And Building Construction</i>
14	BIPI	Benakat Petroleum Energy Tbk.	<i>Mining</i>
15	BJTM	BPD Jawa Timur Tbk.	<i>Finance</i>
16	BMAS	Bank Maspion Indonesia Banking Tbk.	<i>Finance</i>
17	BPFI	Batavia Prosperindo Finance Tbk.	<i>Finance</i>
18	BRAU	Berau Coal Energy Tbk.	<i>Mining</i>
19	BRMS	Bumi Resources Minerals Tbk.	<i>Trade, Services & Investment</i>
20	BULL	Buana Listya Tama Tbk.	<i>Infrastructure, Utilities And Transportation</i>
21	BUVA	Bukit Uluwatu Villa Tbk.	<i>Trade, Services & Investment</i>
22	BWPT	BW Plantation Tbk.	<i>Agriculture</i>
23	DSNG	Dharma Satya Nusantara Tbk.	<i>Agriculture</i>
24	DSSA	Dian Swastatika Sentosa Tbk.	<i>Trade, Services & Investment</i>
25	DYAN	Dyandra Media International Tbk. [S]	<i>Trade, Services & Investment</i>
26	EMTK	Elang Mahkota Teknologi Tbk.	<i>Trade, Services & Investment</i>
27	ESSA	Surya Esa Perkasa Tbk.	<i>Mining</i>
28	GAMA	Gading Development Tbk.	<i>Property, Real Estate And Building Construction</i>
29	GEMS	Golden Energy Mines Tbk.	<i>Mining</i>

30	GLOB	Global Teleshop Tbk.	<i>Trade, Services & Investment</i>
31	GREN	Evergreen Invesco Tbk.	<i>Trade, Services & Investment</i>
32	HDFA	HD Finance Tbk.	<i>Finance</i>
33	HOTL	Saraswati Griya Lestari Tbk.	<i>Trade, Services & Investment</i>
34	IBST	Inti Bangun Sejahtera Tbk.z	<i>Infrastructure, Utilities And Transportation</i>
35	ICBP	Indofood CBP Sukses Makmur Tbk.	<i>Consumer Goods Industry</i>
36	IMJS	Indomobil Multi Jasa Tbk.	<i>Finance</i>
37	IPOL	Indopoly Swakarsa Industry Tbk.	<i>Basic Industry And Chemicals</i>
38	KRAH	Grand Kartech Tbk. [S]	<i>Miscellaneous Industry</i>
39	KRAS	Krakatau Steel (Persero) Tbk.	<i>Basic Industry And Chemicals</i>
40	MBSS	Mitrabahtera Segara Sejati Tbk.	<i>Infrastructure, Utilities And Transportation</i>
41	MFMI	Multifiling Mitra Indonesia Tbk.	<i>Trade, Services & Investment</i>
42	MIDI	Midi Utama Indonesia Tbk.	<i>Trade, Services & Investment</i>
43	MLPT	Multipolar Technology Tbk.	<i>Trade, Services & Investment</i>
44	MSKY	MNC Sky Vision Tbk.	<i>Trade, Services & Investment</i>

45	MTLA	Metropolitan Land Tbk.	<i>Property, Real Estate And Building Construction</i>
46	NAGA	Bank Mitraniaga Tbk.	<i>Finance</i>
47	NELY	Pelayaran Nelly Dwi Putri Tbk.	<i>Infrastructure, Utilities And Transportation</i>
48	NOBU	Bank Nationalnobu Tbk.	<i>Finance</i>
49	NRCA	Nusa Raya Cipta Tbk. [S]	<i>Property, Real Estate And Building Construction</i>
50	PALM	Provident Agro Tbk.	<i>Agriculture</i>
51	PTIS	Indo Straits Tbk.	<i>Infrastructure, Utilities And Transportation</i>
52	SDMU	Sidomulyo Selaras Tbk.	<i>Infrastructure, Utilities And Transportation</i>
53	SILO	Siloam International Hospitals Tbk. [S]	<i>Trade, Services & Investment</i>
54	SKYB	Skybee Tbk.	<i>Trade, Services & Investment</i>
55	SMRU	SMR Utama Tbk.	<i>Mining</i>
56	SRAJ	Sejahteraraya Anugrahjaya Tbk.	<i>Trade, Services & Investment</i>
57	SRIL	Sri Rejeki Isman Tbk.	<i>Miscellaneous Industry</i>
58	SSMS	Sawit Sumbermas Sarana Tbk.	<i>Agriculture</i>
59	STAR	Star Petrochem Tbk.	<i>Miscellaneous Industry</i>
60	SUPR	Solusi Tunas Pratama Tbk.	<i>Infrastructure, Utilities And Transportation</i>
61	TAXI	Express Transindo Utama Tbk.	<i>Infrastructure, Utilities And Transportation</i>

62	TBIG	Tower Bersama Infrastructure Tbk.	<i>Infrastructure, Utilities And Transportation</i>
63	TELE	Tiphone Mobile Indonesia Tbk.	<i>Trade, Services & Investment</i>
64	TIFA	Tifa Finance Tbk	<i>Finance</i>
65	TOBA	Toba Bara Sejahtra Tbk.	<i>Mining</i>
66	TPMA	Trans Power Marine Tbk.	<i>Infrastructure, Utilities And Transportation</i>
67	TRIO	Trikonsel Oke Tbk.	<i>Trade, Services & Investment</i>
68	TRIS	Trisula International Tbk.	<i>Miscellaneous Industry</i>
69	VICO	Victoria Investama Tbk.	<i>Trade, Services & Investment</i>
70	WIIM	Wismilak Inti Makmur Tbk.	<i>Consumer Goods Industry</i>

Sumber: www.idx.co.id

Klasifikasi Industri Emiten

Sektor Industri	Jumlah
<i>Trade, Services & Investment</i>	20
<i>Infrastructure, Utilities And Transportation</i>	12
<i>Finance</i>	9
<i>Mining</i>	7
<i>Property, Real Estate And Building Construction</i>	7
<i>Agriculture</i>	4
<i>Basic Industry And Chemicals</i>	4
<i>Miscellaneous Industry</i>	4
<i>Consumer Goods Industry</i>	3
TOTAL	70

Sumber: www.idx.co.id

Lampiran 2
Data Underpricing

No.	Kode Perusahaan	UP
1	ABMM	0.020
2	ACST	0.130
3	ALDO	0.111
4	ALTO	0.500
5	AMRT	0.002
6	APLN	0.123
7	ARII	0.027
8	ASSA	0.256
9	BAJA	0.240
10	BBMD	0.130
11	BBRM	0.009
12	BCIP	0.573
13	BEST	0.676
14	BIPI	0.400
15	BJTM	0.023
16	BMAS	0.016
17	BPFI	0.100
18	BRAU	0.113
19	BRMS	0.102
20	BULL	0.071
21	BUVA	1.135
22	BWPT	0.036
23	DSNG	0.011
24	DSSA	0.500
25	DYAN	0.100
26	EMTK	0.006
27	ESSA	0.492
28	GAMA	0.695
29	GEMS	0.090
30	GLOB	0.004
31	GREN	0.695
32	HDFA	0.150
33	HOTL	0.081
34	IBST	0.500
35	ICBP	0.057
36	IMJS	0.080

37	IPOL	0.119
38	KRAH	0.491
39	KRAS	0.576
40	MBSS	0.131
41	MFMI	0.700
42	MIDI	0.491
43	MLPT	0.500
44	MSKY	0.013
45	MTLA	0.021
46	NAGA	0.694
47	NELY	0.220
48	NOBU	0.147
49	NRCA	0.494
50	PALM	0.044
51	PTIS	0.053
52	SDMU	0.067
53	SILO	0.072
54	SKYB	0.493
55	SMRU	0.083
56	SRAJ	0.667
57	SRIL	0.042
58	SSMS	0.075
59	STAR	0.353
60	SUPR	0.074
61	TAXI	0.054
62	TBIG	0.185
63	TELE	0.048
64	TIFA	0.550
65	TOBA	0.118
66	TPMA	0.587
67	TRIO	0.022
68	TRIS	0.067
69	VICO	0.680
70	WIIM	0.231

Sumber: www.idx.co.id

Statistik Deskriptif *Initial Return (Underpricing)*

N	70
Mean	24,88%
Median	11,8734%
Maximum	113,4615%
Minimum	0.2%
Std Dev	25,7969%

Sumber: Pengolahan Data

Lampiran 3
Data Klasifikasi Auditor

No	Kode	Nama Auditor	Variabel <i>Dummy</i>
1	ABMM	Purwantono, Suherman & Surja	1
2	ACST	Purwantono, Suherman & Surja	1
3	ALDO	Arsyad & Rekan	0
4	ALTO	Jamaludin, Ardi, Sukimto & Rekan	0
5	AMRT	Purwantono, Sarwoko & Sandjaja	1
6	APLN	Osman Bing Satrio & Eny	1
7	ARII	Mulyamin Sensi Suryanto & Lianny	1
8	ASSA	Purwantono, Suherman & Surja	1
9	BAJA	Tjahjadi & Tamara	0
10	BBMD	Leonard, Mulia & Richard	0
11	BBRM	Aryanto, Amir Jusuf, Mawar & Saptoto	0
12	BCIP	Jamaludin, Ardi, Sukimto & Rekan	0
13	BEST	Paul Hadiwinata, Hidajat, Arsono, Ade Fatma & Rekan	0
14	BIPI	Tanubrata Sutanto Fahmi & Rekan	0
15	BJTM	Purwantono, Suherman & Surja	1
16	BMAS	Purwantono, Suherman & Surja	1
17	BPFI	Tanubrata Sutanto Fahmi & Rekan	0
18	BRAU	Tanudiredja, Wibisana & Rekan	1
19	BRMS	Tjiendradjaja & Handoko Tomo	0
20	BULL	Osman Bing Satrio & Eny	1
21	BUVA	Purwantono, Suherman & Surja	1
22	BWPT	Mulyamin Sensi Suryanto & Lianny	0
23	DSNG	Siddharta & Widjaja	0
24	DSSA	Mulyamin Sensi Suryanto & Lianny	0
25	DYAN	Kosasih, Nurdiyaman, Tjahjo & Rekan	0
26	EMTK	Purwantono, Suherman & Surja	1
27	ESSA	Osman Bing Satrio & Eny	1
28	GAMA	Kosasih, Nurdiyaman, Tjahjo & Rekan	0
29	GEMS	Purwantono, Suherman & Surja	1
30	GLOB	Jamaludin, Ardi, Sukimto & Rekan	1
31	GREN	Teguh Heru & Rekan	0
32	HDFA	Purwantono, Suherman & Surja	1
33	HOTL	Tjahjadi & Tamara	0
34	IBST	Kosasih, Nurdiyaman, Tjahjo & Rekan	0

35	ICBP	Purwantono, Suherman & Surja	1
36	IMJS	Purwantono, Suherman & Surja	1
37	IPOL	Aryanto, Amir Jusuf, Mawar & Saptoto	0
38	KRAH	Hendrawinata Eddy & Siddharta	0
39	KRAS	Purwantono, Suherman & Surja	1
40	MBSS	Osman Bing Satrio & Eny	1
41	MFMI	Aryanto, Amir Jusuf, Mawar & Saptoto	0
42	MIDI	Purwantono, Suherman & Surja	0
43	MLPT	Aryanto, Amir Jusuf, Mawar & Saptoto	0
44	MSKY	Osman Bing Satrio & Eny	1
45	MTLA	Osman Bing Satrio & Eny	1
46	NAGA	Kanaka, Puradiredja & Suhartono	0
47	NELY	Aryanto, Amir Jusuf, Mawar & Saptoto	0
48	NOBU	Aryanto, Amir Jusuf, Mawar & Saptoto	0
49	NRCA	Aryanto, Amir Jusuf, Mawar & Saptoto	0
50	PALM	Tanubrata Sutanto Fahmi & Rekan	0
51	PTIS	Tanudiredja, Wibisana & Rekan	1
52	SDMU	Morhan & Rekan	0
53	SILO	Aryanto, Amir Jusuf, Mawar & Saptoto	0
54	SKYB	Tanubrata Sutanto Fahmi & Rekan	0
55	SMRU	Anwar, Sugiharto & Rekan	1
56	SRAJ	Paul Hadiwinata, Hidajat, Arsono, Ade Fatma & Rekan	0
57	SRIL	Purwantono, Suherman & Surja	1
58	SSMS	Purwantono, Suherman & Surja	1
59	STAR	Noor Salim, Nurseha & Sinarahardja	0
60	SUPR	Aryanto, Amir Jusuf, Mawar & Saptoto	0
61	TAXI	Osman Bing Satrio & Eny	1
62	TBIG	Tanubrata Sutanto Fahmi & Rekan	0
63	TELE	Anwar, Sugiharto & Rekan	0
64	TIFA	Mulyamin Sensi Suryanto & Lianny	0
65	TOBA	Purwantono, Suherman & Surja	1
66	TPMA	Teramihardja, Pradhono & Chandra	0
67	TRIO	Purwantono, Suherman & Surja	1
68	TRIS	Paul Hadiwinata, Hidajat, Arsono, Ade Fatma & Rekan	0
69	VICO	Tjahjadi & Tamara	0
70	WIIM	Kosasih, Nurdyaman, Tjahjo & Rekan	0

Sumber: www.idx.co.id

Lampiran 4
Data Umur Perusahaan

No.	Kode Perusahaan	Umur Perusahaan
1	ABMM	5
2	ACST	18
3	ALDO	22
4	ALTO	15
5	AMRT	20
6	APLN	6
7	ARII	0
8	ASSA	13
9	BAJA	18
10	BBMD	58
11	BBRM	15
12	BCIP	9
13	BEST	23
14	BIPI	3
15	BJTM	51
16	BMAS	24
17	BPFI	15
18	BRAU	5
19	BRMS	7
20	BULL	6
21	BUVA	10
22	BWPT	9
23	DSNG	33
24	DSSA	13
25	DYAN	6
26	EMTK	27
27	ESSA	6
28	GAMA	9
29	GEMS	14
30	GLOB	5
31	GREN	7
32	HDFA	39
33	HOTL	7
34	IBST	6
35	ICBP	1
36	IMJS	9

37	IPOL	15
38	KRAH	23
39	KRAS	39
40	MBSS	17
41	MFMI	18
42	MIDI	3
43	MLPT	12
44	MSKY	24
45	MTLA	17
46	NAGA	24
47	NELY	35
48	NOBU	23
49	NRCA	38
50	PALM	6
51	PTIS	26
52	SDMU	18
53	SILO	17
54	SKYB	15
55	SMRU	8
56	SRAJ	20
57	SRIL	35
58	SSMS	18
59	STAR	3
60	SUPR	5
61	TAXI	31
62	TBIG	6
63	TELE	4
64	TIFA	22
65	TOBA	5
66	TPMA	8
67	TRIO	13
68	TRIS	8
69	VICO	24
70	WIIM	18

Sumber: www.idx.co.id

Statistik Deskriptif Umur Perusahaan

N	70
Mean	16.17
Median	15.00
Maximum	58.00
Minimum	0.00
Std Dev	11.8419

Sumber: Pengolahan Data Menggunakan Eviews 7

Lampiran 5

Data ROA

No.	Kode Perusahaan	ROA
1	ABMM	0.0485
2	ACST	0.1021
3	ALDO	0.0677
4	ALTO	0.0750
5	AMRT	0.0717
6	APLN	0.0158
7	ARII	0.0394
8	ASSA	0.1027
9	BAJA	0.0132
10	BBMD	0.0490
11	BBRM	0.0541
12	BCIP	0.0275
13	BEST	0.0867
14	BIPI	0.0122
15	BJTM	0.0478
16	BMAS	0.0093
17	BPFI	0.0808
18	BRAU	0.2115
19	BRMS	0.0369
20	BULL	0.0046
21	BUVA	0.0144
22	BWPT	0.1773
23	DSNG	0.1296
24	DSSA	0.0436
25	DYAN	0.0659
26	EMTK	0.0899
27	ESSA	0.2033
28	GAMA	0.0040
29	GEMS	0.0364
30	GLOB	0.1160
31	GREN	0.0188
32	HDFA	0.0221
33	HOTL	-0.0189
34	IBST	0.0167
35	ICBP	0.1567
36	IMJS	0.0262

38	KRAH	0.1148
39	KRAS	0.0366
40	MBSS	0.1043
41	MFMI	0.1564
42	MIDI	0.0081
43	MLPT	0.1389
44	MSKY	0.0310
45	MTLA	0.0774
46	NAGA	0.0048
47	NELY	0.2791
48	NOBU	0.0033
49	NRCA	0.1861
50	PALM	0.0000
51	PTIS	0.0996
52	SDMU	0.0834
53	SILO	0.1393
54	SKYB	0.1814
55	SMRU	-0.1102
56	SRAJ	0.0114
57	SRIL	0.1159
58	SSMS	0.4879
59	STAR	0.0102
60	SUPR	0.1711
61	TAXI	0.0819
62	TBIG	0.1437
63	TELE	0.1737
64	TIFA	0.0484
65	TOBA	0.6852
66	TPMA	0.2194
67	TRIO	0.1222
68	TRIS	0.0675
69	VICO	0.1263
70	WIIM	0.3520

Sumber: www.idx.co.id

Statistik Deskriptif ROA

N	70
Mean	9,5524%
Median	7,3366%
Maximum	68,5229%
Minimum	-11,02%
Std Dev	11,4845%

Sumber: Pengolahan Data Menggunakan Eviews 7

Lampiran 6

Data DER

No.	Kode Perusahaan	DER
1	ABMM	3.34
2	ACST	2.46
3	ALDO	3.65
4	ALTO	1.01
5	AMRT	2.81
6	APLN	2.12
7	ARII	1.46
8	ASSA	6.38
9	BAJA	3.18
10	BBMD	2.96
11	BBRM	1.47
12	BCIP	0.68
13	BEST	0.84
14	BIPI	0.03
15	BJTM	6.62
16	BMAS	8.20
17	BPFI	2.18
18	BRAU	2.84
19	BRMS	0.18
20	BULL	0.8
21	BUVA	1.68
22	BWPT	2.72
23	DSNG	2.66
24	DSSA	0.89
25	DYAN	1.56
26	EMTK	0.48
27	ESSA	2.75
28	GAMA	0.68
29	GEMS	0.96
30	GLOB	3.97
31	GREN	0.19
32	HDFA	4.74
33	HOTL	3.69
34	IBST	1.39
35	ICBP	5.29
36	IMJS	3.68

37	IPOL	4.92
38	KRAH	3.06
39	KRAS	1.19
40	MBSS	0.76
41	MFMI	0.24
42	MIDI	1
43	MLPT	4.17
44	MSKY	2.6
45	MTLA	0.46
46	NAGA	3.83
47	NELY	0.34
48	NOBU	3.72
49	NRCA	2.1
50	PALM	1.59
51	PTIS	0.78
52	SDMU	0.21
53	SILO	5.48
54	SKYB	0.25
55	SMRU	1.77
56	SRAJ	0.31
57	SRIL	2
58	SSMS	3.54
59	STAR	0.67
60	SUPR	2.79
61	TAXI	3.8
62	TBIG	2.44
63	TELE	0.78
64	TIFA	3.47
65	TOBA	2.77
66	TPMA	1.70
67	TRIO	1.82
68	TRIS	0.96
69	VICO	0.12
70	WIIM	1.6

Sumber: www.idx.co.id

Statistik Deskriptif DER

N	70
Mean	225,3891%
Median	191%
Maximum	820,0599%
Minimum	3%
Std Dev	173,8741%

Sumber: Pengolahan Data Menggunakan Eviews 7

Lampiran 7

Data *Total Asset* (Dalam Jutaan Rupiah)

No.	Kode Perusahaan	Total Asset
1	ABMM	4,890,266
2	ACST	754,771
3	ALDO	134,599
4	ALTO	164,621
5	AMRT	2,306,627
6	APLN	4,442,174
7	ARII	540,070
8	ASSA	1,421,781
9	BAJA	524,889
10	BBMD	7,368,805
11	BBRM	1,698,896.30
12	BCIP	124,143
13	BEST	1,643,945
14	BIPI	1,978,940
15	BJTM	24,846,516
16	BMAS	3,403,283
17	BPFI	195,185
18	BRAU	13,861,695
19	BRMS	11,454,473
20	BULL	2,842,851
21	BUVA	551,181
22	BWPT	1,016,499
23	DSNG	5,141,003
24	DSSA	6,216,951
25	DYAN	1,418,451
26	EMTK	3,764,886
27	ESSA	655,965
28	GAMA	1,041,749
29	GEMS	1,117,270
30	GLOB	893,441
31	GREN	553,950
32	HDFA	764,434
33	HOTL	733,883
34	IBST	1,589,195
35	ICBP	10,223,893
36	IMJS	5677000

37	IPOL	1,691,645
38	KRAH	240,548
39	KRAS	12,788,643
40	MBSS	1,987,535
41	MFMI	72,004
42	MIDI	497,279
43	MLPT	1,004,246
44	MSKY	3,447,663
45	MTLA	1,155,879
46	NAGA	1,048,148
47	NELY	304,812
48	NOBU	1,217,521
49	NRCA	835,886
50	PALM	2,809,368
51	PTIS	499,599
52	SDMU	143,361
53	SILO	1,586,000
54	SKYB	22,185
55	SMRU	193,606
56	SRAJ	728,173
57	SRIL	4,278,513
58	SSMS	1,568,448
59	STAR	477,033
60	SUPR	1,798,825
61	TAXI	999,157
62	TBIG	1,862,205
63	TELE	1,189,437
64	TIFA	741,472
65	TOBA	2,051,093
66	TPMA	736,633.27
67	TRIO	1,210,323
68	TRIS	165,246
69	VICO	772,642
70	WIIM	741,062

Sumber: www.idx.co.id

Statistik Deskriptif *Total Asset*

N	70
Mean	Rp. 2,526,063.877
Median	Rp. 1,136,574.5
Maximum	Rp. 24,846,516
Minimum	Rp. 22,185
Std Dev	Rp. 3,982,155

Sumber: Pengolahan Data Menggunakan Eviews 7

Lampiran 8

Hasil Regresi Linear Berganda

Dependent Variable: Y
Method: Least Squares
Date: 02/06/15 Time: 11:29
Sample: 1 70
Included observations: 70

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.833697	0.325144	2.564082	0.0127
X1	-0.133004	0.064026	-2.077353	0.0418
X2	0.001255	0.002492	0.503750	0.6162
X3	-0.008199	0.018821	-0.435613	0.6646
X4	-0.028007	0.018426	-1.519996	0.1334
X5	-0.034727	0.024461	-1.419649	0.1606
R-squared	0.212172	Mean dependent var		0.248800
Adjusted R-squared	0.150623	S.D. dependent var		0.257942
S.E. of regression	0.237724	Akaike info criterion		0.046403
Sum squared resid	3.616812	Schwarz criterion		0.239131
Log likelihood	4.375884	Hannan-Quinn criter.		0.122957
F-statistic	3.447195	Durbin-Watson stat		1.781729
Prob(F-statistic)	0.008051			

Sumber: Pengolahan Data Menggunakan Eviews 7

Lampiran 9

Hasil Pengujian Multikolinearitas

Variance Inflation Factors

Date: 02/06/15 Time: 11:29

Sample: 1 70

Included observations: 70

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.105719	130.9497	NA
X1	0.004099	2.103602	1.232110
X2	6.21E-06	3.074314	1.063072
X3	0.000354	1.102930	1.067767
X4	0.000340	3.389941	1.253398
X5	0.000598	145.6065	1.249735

Sumber: Pengolahan Data Menggunakan Eviews 7

Lampiran 10

Hasil Pengujian Autokolinearitas

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.587365	Prob. F(2,62)	0.5589
Obs*R-squared	1.301646	Prob. Chi-Square(2)	0.5216

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 02/06/15 Time: 11:31

Sample: 1 70

Included observations: 70

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.009172	0.327444	0.028010	0.9777
X1	0.006847	0.065354	0.104761	0.9169
X2	0.000307	0.002524	0.121597	0.9036
X3	0.004257	0.019359	0.219880	0.8267
X4	-0.001520	0.019211	-0.079101	0.9372
X5	-0.001079	0.024641	-0.043805	0.9652
RESID(-1)	0.103272	0.129952	0.794695	0.4298
RESID(-2)	0.084760	0.132171	0.641293	0.5237
R-squared	0.018595	Mean dependent var	-1.80E-16	
Adjusted R-squared	-0.092209	S.D. dependent var	0.228949	
S.E. of regression	0.239272	Akaike info criterion	0.084776	
Sum squared resid	3.549557	Schwarz criterion	0.341747	
Log likelihood	5.032833	Hannan-Quinn criter.	0.186848	
F-statistic	0.167819	Durbin-Watson stat	2.005591	
Prob(F-statistic)	0.990694			

Sumber: Pengolahan Data Menggunakan Eviews 7

Lampiran 11

Hasil Pengujian Heteroskedasitas

Heteroskedasticity Test: White

F-statistic	0.365349	Prob. F(19,50)	0.9906
Obs*R-squared	8.533554	Prob. Chi-Square(19)	0.9805
Scaled explained SS	15.03117	Prob. Chi-Square(19)	0.7206

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Sample: 1 70

Included observations: 70

Collinear test regressors dropped from specification

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.109201	1.480470	-0.073761	0.9415
X1	0.401499	0.501794	0.800128	0.4274
X1*X2	-0.001913	0.003310	-0.578139	0.5658
X1*X3	-0.206177	0.371723	-0.554653	0.5816
X1*X4	0.006713	0.026565	0.252717	0.8015
X1*X5	-0.025376	0.036397	-0.697193	0.4889
X2	-0.013711	0.017763	-0.771840	0.4438
X2^2	-0.000107	0.000112	-0.957807	0.3428
X2*X3	-0.014364	0.017943	-0.800522	0.4272
X2*X4	-0.000438	0.000969	-0.452557	0.6528
X2*X5	0.001503	0.001336	1.124623	0.2661
X3	0.215300	2.481823	0.086751	0.9312
X3^2	-0.007247	0.044329	-0.163482	0.8708
X3*X4	0.051158	0.173206	0.295361	0.7689
X3*X5	-0.011028	0.184218	-0.059862	0.9525
X4	-0.037717	0.142259	-0.265127	0.7920
X4^2	-0.001000	0.005015	-0.199418	0.8427
X4*X5	0.002467	0.010589	0.233023	0.8167
X5	0.042939	0.219155	0.195927	0.8455
X5^2	-0.002438	0.008160	-0.298758	0.7664
R-squared	0.121908	Mean dependent var		0.051669
Adjusted R-squared	-0.211767	S.D. dependent var		0.106836
S.E. of regression	0.117605	Akaike info criterion		-1.208011

Sum squared resid	0.691549	Schwarz criterion	-0.565584
Log likelihood	62.28040	Hannan-Quinn criter.	-0.952831
F-statistic	0.365349	Durbin-Watson stat	2.050247
Prob(F-statistic)	0.990577		

Sumber: Pengolahan Data Menggunakan Eviews 7