

Lampiran 1. Data Penelitian

NO	TAHUN	NAMA PERUSAHAAN	TA	KE	DK	KM	KOM
1	2009	Alumindo Light Metal Industry Tbk	0.334040658	0.00339212	1	0.015933442	10.12110525
2	2009	Betonjaya Manunggal Tbk	0.323868877	0.03987832	1	0.016038961	10.1806344
3	2009	Gudang Garam Tbk	0.333498856	0.03779501	1	0.016038961	10.23053356
4	2009	Indofood Sukses Makmur Tbk	0.427316644	0.00139079	1	0.016038961	10.25272315
5	2009	Kimia Farma (Persero) Tbk	0.545667574	0.00833517	0.954242509	0.016038961	10.23031256
6	2009	Lionmesh Prima Tbk	0.503127959	0.14727898	0.903663459	0.000570778	10.18752072
7	2009	Sekar Laut Tbk	0.489948748	0.17536594	0.906978748	0.000811556	10.21748394
8	2009	Siantar Top Tbk	0.411470278	0.1741259	0.948082599	0.000877667	10.29225607
9	2009	Tempo Scan Pasific Tbk	0.442386392	0.17534694	1.076336625	0.001021778	10.41329976
10	2009	Ultra Jaya Milk Industry Tbk	0.45914961	0.15346558	1.105980853	0.0974	10.44901532

11	2009	Unilever Indonesia Tbk	1.023601515	0.71761465	0.878847221	0.026396667	10.5202007
12	2009	Yana Prima Hasta Persada Tbk	1.11476288	0.68242617	0.882162511	0.137896667	10.518006
13	2010	Alumindo Light Metal Industry Tbk	1.333782665	0.70182914	0.8854778	0.149396667	10.58455791
14	2010	Betonjaya Manunggal Tbk	1.17920956	0.71957249	0.88879309	0.160896667	10.59946742
15	2010	Gudang Garam Tbk	1.133748722	0.72631309	1.068199638	0.172396667	10.64997195
16	2010	Indofood Sukses Makmur Tbk	0.593098363	0.26325995	0.673574919	0.18420519	8.848952865
17	2010	Kimia Farma (Persero) Tbk	0.5386733	0.24095745	0.676890208	0.19570519	8.896541295
18	2010	Lionmesh Prima Tbk	0.620429508	0.25742067	0.680205498	0.20720519	9.004634762
19	2010	Sekar Laut Tbk	0.709625677	0.2767029	0.683520787	0.21870519	9.0653143
20	2010	Siantar Top Tbk	0.768416414	0.29496147	0.686836077	0.23020519	9.078324969
21	2010	Tempo Scan Pasific Tbk	0.67453842	0.43473674	0.61097012	0.358041667	9.175152117
22	2010	Ultra Jaya Milk Industry Tbk	0.702288072	0.38649367	0.61428541	0.369541667	9.22583477

23	2010	Unilever Indonesia Tbk	0.739982317	0.47626022	0.617600699	0.081041667	9.234794319
24	2010	Yana Prima Hasta Persada Tbk	0.604083776	0.50323001	0.620915989	0.392541667	9.269977263
25	2011	Alumindo Light Metal Industry Tbk	0.428137515	0.47889959	0.624231278	0.404041667	9.290326235
26	2011	Betonjaya Manunggal Tbk	1.17561174	0.37259814	0.706727814	0.388700751	8.967588762
27	2011	Gudang Garam Tbk	0.694641748	0.37938822	0.630861857	0.361297541	8.984076585
28	2011	Indofood Sukses Makmur Tbk	1.508947603	0.38459629	0.634177147	0.372797541	9.145343734
29	2011	Kimia Farma (Persero) Tbk	1.028268386	0.40450293	0.637492436	0.384297541	9.207305224
30	2011	Lionmesh Prima Tbk	0.835163995	0.4371383	0.640807726	0.382132804	9.245349215
31	2011	Sekar Laut Tbk	0.569771376	0.40341245	0.723304261	0.670290105	8.84156523
32	2011	Siantar Top Tbk	0.516189455	0.49192149	0.726619551	0.681790105	8.891137684
33	2011	Tempo Scan Pasific Tbk	0.418668677	0.5245376	0.72993484	0.693290105	8.931940021
34	2011	Ultra Jaya Milk Industry Tbk	0.901865927	0.73061391	0.73325013	0.704790105	8.95321721

35	2011	Unilever Indonesia Tbk	0.446593624	0.52717728	0.736565419	0.016290105	8.999682552
36	2011	Yana Prima Hasta Persada Tbk	0.511375383	0.45671997	0.739880709	0.593780441	9.737641792
37	2012	Alumindo Light Metal Industry Tbk	0.854058733	0.51112826	0.743195998	0.605280441	9.831218349
38	2012	Betonjaya Manunggal Tbk	0.781592116	0.49191778	0.746511288	0.656703311	9.929210125
39	2012	Gudang Garam Tbk	0.783763345	0.61918183	0.749826577	0.668203311	10.02465693
40	2012	Indofood Sukses Makmur Tbk	0.616454881	0.59532684	0.753141867	0.677574092	10.11261657
41	2012	Kimia Farma (Persero) Tbk	0.495593331	0.5136913	0.978305906	0.470227016	9.339570249
42	2012	Lionmesh Prima Tbk	0.429960835	0.56777296	0.981621196	0.481727016	9.340455412
43	2012	Sekar Laut Tbk	0.416960841	0.59930642	0.984936485	0.493227016	9.409587984
44	2012	Siantar Top Tbk	0.559288024	0.61402595	0.988251775	0.504694349	9.546150766
45	2012	Tempo Scan Pasific Tbk	0.524666638	0.60494028	0.991567064	0.516194349	9.586412144
46	2012	Ultra Jaya Milk Industry Tbk	0.918776339	0.63617035	0.773033604	0.531992841	8.73095747

47	2012	Unilever Indonesia Tbk	0.702612044	0.65282989	0.776348893	0.043492841	8.734511108
48	2012	Yana Prima Hasta Persada Tbk	0.735443892	0.62130789	0.779664183	0.554992841	8.834867807
49	2013	Alumindo Light Metal Industry Tbk	1.044373468	0.59458815	0.782979472	0.566492841	9.132630581
50	2013	Betonjaya Manunggal Tbk	1.054313691	0.55373803	0.786294762	0.577992841	9.380056251
51	2013	Gudang Garam Tbk	0.405903208	0.65063189	1.290212402	0.585712757	11.52137552
52	2013	Indofood Sukses Makmur Tbk	0.653434832	0.67465967	1.293527692	0.597310453	11.5648468
53	2013	Kimia Farma (Persero) Tbk	0.546688163	0.6882589	1.273361885	0.608808701	11.6471655
54	2013	Lionmesh Prima Tbk	0.580807057	0.6863651	1.225524653	0.619859986	11.67102041
55	2013	Sekar Laut Tbk	0.582090345	0.6497617	1.25516888	0.631359986	11.67312249
56	2013	Siantar Top Tbk	0.524785948	0.77730598	1.107216495	0.652551093	9.495623884
57	2013	Tempo Scan Pasific Tbk	0.549157202	0.79318115	1.034762106	0.664051093	9.571585075
58	2013	Ultra Jaya Milk Industry Tbk	0.556953905	0.78922973	1.037788561	0.675551093	9.571589885

59	2013	Unilever Indonesia Tbk	0.468595334	0.76323864	1.120573931	0.088483045	9.7270855
60	2013	Yana Prima Hasta Persada Tbk	0.468287776	0.75692288	1.057991947	0.699983045	9.82709031

Lampiran 2. Uji Statistik Deskriptif

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	KOM, KE, KM, DK ^b	.	Enter

a. Dependent Variable: TA

b. All requested variables entered.

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
KE	60	.001390794	.793181146	.47658568512	.224925946296
DK	60	.610970120	1.293527692	.86898709250	.195337155199
KM	60	.000570778	.716290105	.39990810312	.244813499231
KOM	60	8.730957470	11.673122490	9.74408661223	.799325234589
TA	60	.323868877	1.508947603	.67160856937	.265588344719
Valid N (listwise)	60				

Lampiran 3. Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.722 ^a	.521	.486	.190407912387	1.784

a. Predictors: (Constant), KOM, KE, KM, DK

b. Dependent Variable: TA

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	2.168	4	.542	14.947	.000 ^b
	Residual	1.994	55	.036		
	Total	4.162	59			

a. Dependent Variable: TA

b. Predictors: (Constant), KOM, KE, KM, DK

Lampiran 4. Uji Multikolinearitas dan Analisis Regresi Linear Berganda

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	.228	.398		.572	.570		
1 KE	1.007	.170	.853	5.919	.000	.419	2.385
DK	-1.075	.210	-.791	-5.124	.000	.366	2.733
KM	-.599	.159	-.552	-3.759	.000	.404	2.477
KOM	.117	.053	.351	2.210	.031	.345	2.901

a. Dependent Variable: TA

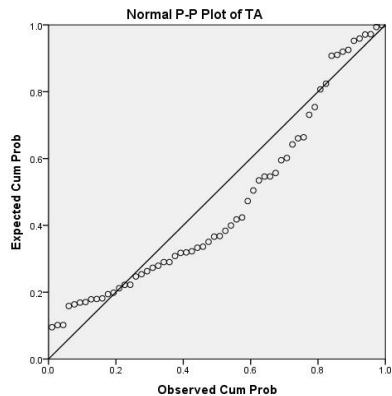
Lampiran 5. Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		60
Normal Parameters ^{a,b}	Mean	0E-7
	Std. Deviation	.18384014
	Absolute	.144
Most Extreme Differences	Positive	.144
	Negative	-.116
Kolmogorov-Smirnov Z		1.112
Asymp. Sig. (2-tailed)		.169

a. Test distribution is Normal.

b. Calculated from data.



Lampiran 6. Uji Heteroskedastisitas

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.314 ^a	.099	.033	.07996	1.850

a. Predictors: (Constant), KOM, KE, KM, DK

b. Dependent Variable: LnE2

ANOVA^a

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	.038	4	.010	1.503	.214 ^b
Residual	.352	55	.006		
Total	.390	59			

a. Dependent Variable: LnE2

b. Predictors: (Constant), KOM, KE, KM, DK

Coefficients^a

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
(Constant)	.066	.167		.392	.696		
1 KE	.001	.071	.003	.013	.989	.419	2.385
DK	-.162	.088	-.389	-1.839	.071	.366	2.733
KM	.012	.067	.036	.181	.857	.404	2.477
KOM	.011	.022	.104	.477	.635	.345	2.901

a. Dependent Variable: LnE2