



LAMPIRAN 1

DAFTAR PERUSAHAAN

| KODE PERUSAHAAN | NAMA PERUSAHAAN |
|-----------------|-------------------------------------|
| ADES | PT. AKASHA WIRA INTERNASIONAL |
| ALKA | PT. ALAKASA INDUSTRINDO Tbk. |
| APLI | PT. ASIAPLAST INDUSTRIES Tbk. |
| ARGO | PT. ARGO PANTES Tbk. |
| ASII | ASTRA INTERNASIONAL |
| AUTO | ASTRA OTOPARTS |
| BTON | PT. BETONJAYA MANUNGGGA Tbk. |
| CTBN | PT. CITRA TUBINDO Tbk. |
| EKAD | PT. EKADHARMA INTERNASIONAL Tbk. |
| FPNI | PT. LOTTE CHEMICAL TITAN Tbk. |
| GDST | PT. GUNAWAN DIANJAYA STEEL Tbk. |
| GJTL | PT. GAJAH TUNGGAL Tbk. |
| INDS | PT. INDOSPRING Tbk. |
| INTP | PT. INDOCEMENT TUNGGAL PRAKASA Tbk. |
| KAEF | PT. KIMIA FARMA Tbk. |
| KBLM | PT. KABELINDO MURNI Tbk. |
| MASA | PT. MULTISTRADA ARAH SARANA Tbk. |
| SMBC | PT. HOLCIM INDONESIA Tbk. |

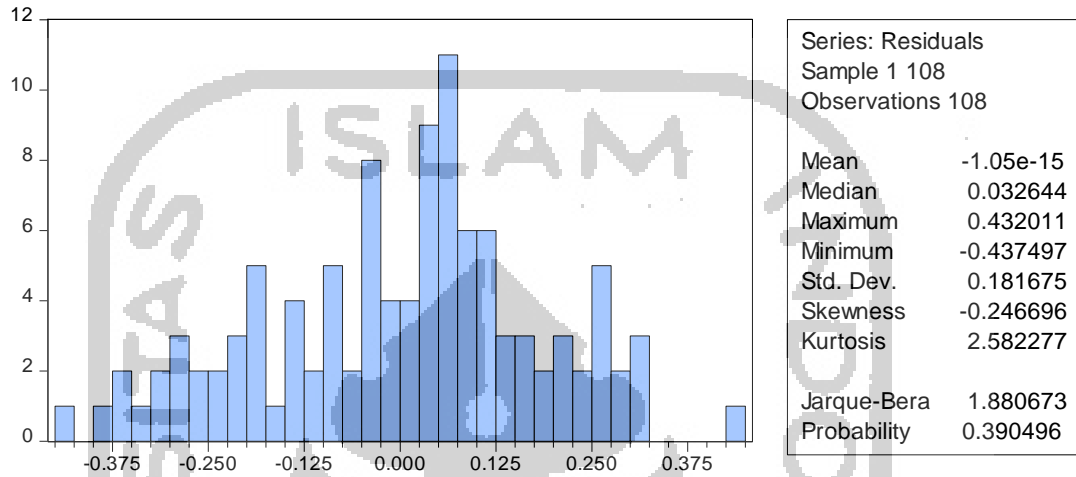
LAMPIRAN 2

STATISTIK DESKRIPTIF

| | AD | KI | KM | KA | KT | UMP | PRT | SLV |
|----------------|-------|--------|--------|--------|--------|--------|-------|-------|
| mean | 75,02 | 0,7564 | 0,0449 | 0,4441 | 0,6073 | 35,4 | 0,05 | 0,74 |
| median | 80 | 0,8079 | 0,0004 | 0,5013 | 0,5137 | 32,5 | 0,04 | 0,67 |
| minimum | 46 | 0,0196 | 0,0000 | 0,0000 | 0,1667 | 17 | -0,22 | -8,07 |
| maximum | 113 | 0,9800 | 0,8733 | 0,9632 | 0,9565 | 66 | 0,44 | 7,17 |
| St. dev | 14,49 | 0,2130 | 0,1296 | 0,3664 | 0,2409 | 11,736 | 0,08 | 1,53 |

LAMPIRAN 3

HASIL UJI NORMALITAS



LAMPIRAN 4

HASIL UJI MULTIKOLINERITAS

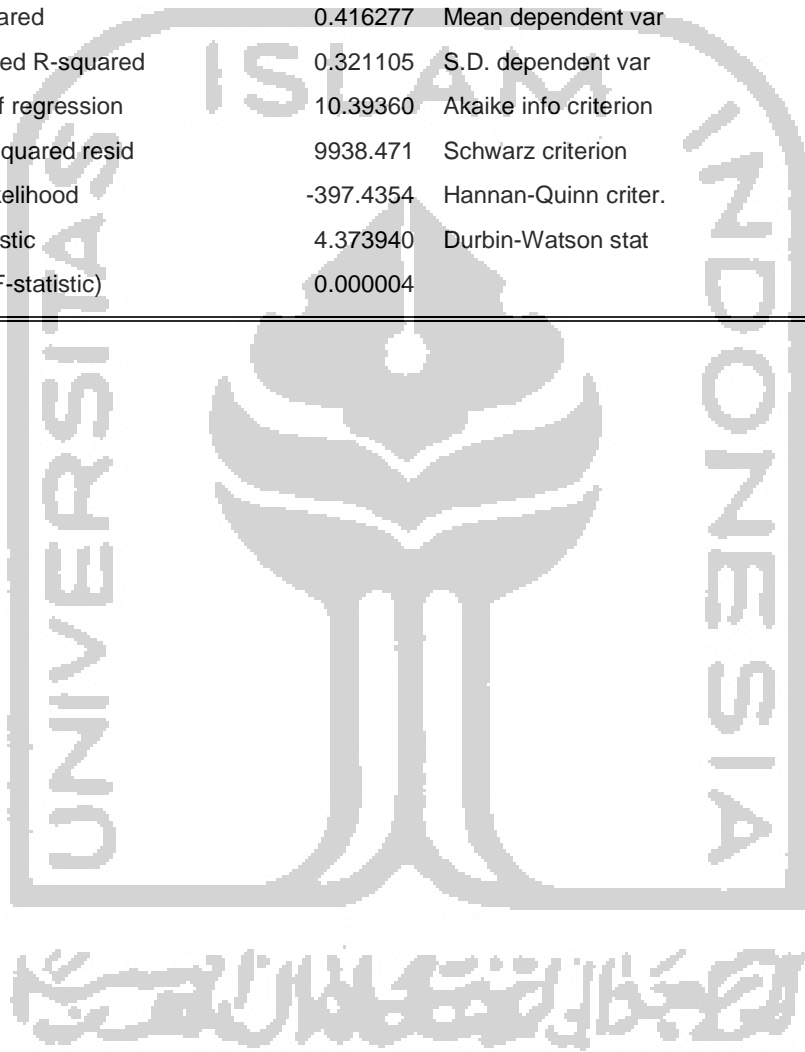
| | KI | KM | KA | KT | UMP | PRT | SLV |
|-----|-----------|-----------|-----------|-----------|-----------|----------|-----|
| KI | 1 | | | | | | |
| KM | -0,587340 | 1 | | | | | |
| KA | 0,244463 | -0,266804 | 1 | | | | |
| KT | 0,312984 | -0,059919 | 0,031160 | 1 | | | |
| UMP | 0,152267 | -0,219688 | -0,014516 | -0,105413 | 1 | | |
| PRT | 0,216939 | -0,131908 | -0,058713 | 0,251726 | -0,078878 | 1 | |
| SLV | 0,144693 | -0,041760 | 0,171513 | 0,051509 | 0,175068 | 0,148826 | 1 |



LAMPIRAN 5

HASIL UJI AUTOKORELASI

| | | | |
|--------------------|-----------|-----------------------|-----------|
| R-squared | 0.416277 | Mean dependent var | -1.53E-14 |
| Adjusted R-squared | 0.321105 | S.D. dependent var | 12.61434 |
| S.E. of regression | 10.39360 | Akaike info criterion | 7.656211 |
| Sum squared resid | 9938.471 | Schwarz criterion | 8.053563 |
| Log likelihood | -397.4354 | Hannan-Quinn criter. | 7.817323 |
| F-statistic | 4.373940 | Durbin-Watson stat | 1.771471 |
| Prob(F-statistic) | 0.000004 | | |

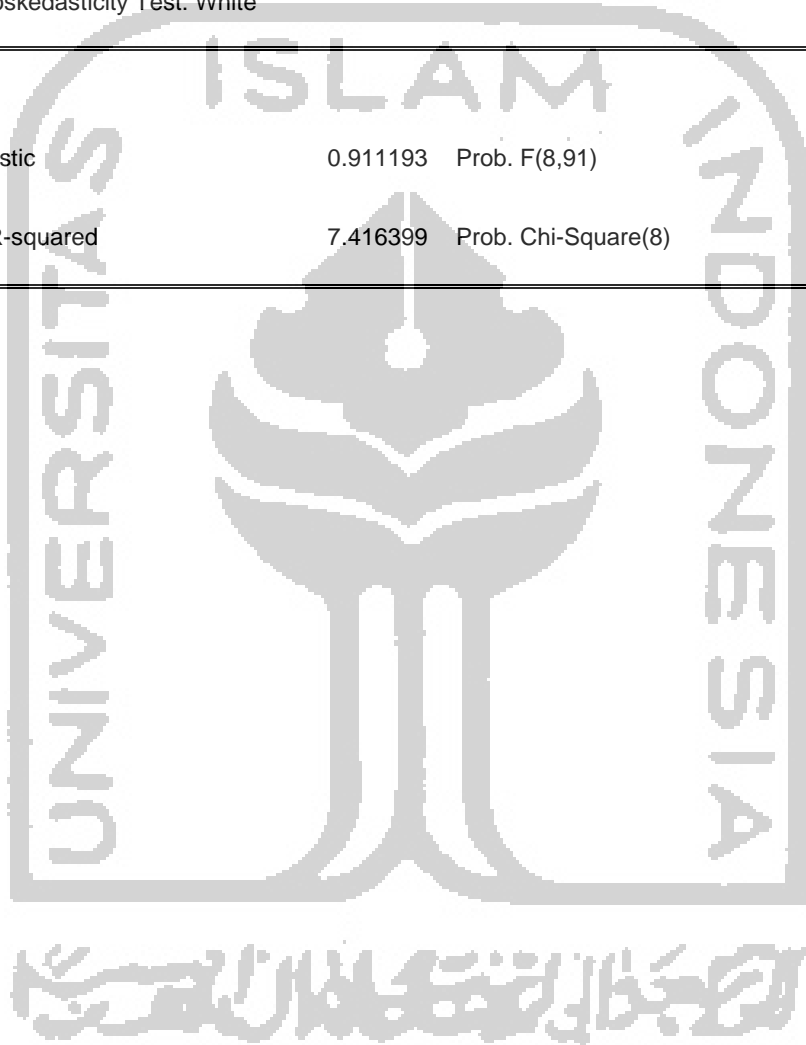


LAMPIRAN 6

HASIL UJI HETEROSKEDASTISITAS

Heteroskedasticity Test: White

| | | | |
|---------------|----------|---------------------|--------|
| F-statistic | 0.911193 | Prob. F(8,91) | 0.5110 |
| Obs*R-squared | 7.416399 | Prob. Chi-Square(8) | 0.4924 |



LAMPIRAN 7

HASIL ANALISIS REGRESI LINIER BERGANDA

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|----------|-------------|------------|-------------|--------|
| C | 98.95867 | 6.168600 | 16.04232 | 0.0000 |
| KI | -16.15131 | 7.115306 | -2.269939 | 0.0254 |
| KM | -12.53087 | 6.032423 | -2.077253 | 0.0403 |
| KA | 4.999746 | 3.650018 | 1.369787 | 0.1738 |
| KT | -14.36992 | 5.812320 | -2.472321 | 0.0151 |
| UMP | -0.070953 | 0.111335 | -0.637291 | 0.5254 |
| PRT | -43.93326 | 16.27042 | -2.700193 | 0.0081 |
| SLV | 0.509654 | 0.850884 | 0.598970 | 0.5505 |