

LAMPIRAN 6 :

Hasil Olah Data Setelah Transformasi Logaritma Natural

(Diolah dengan E-Views)

1) Deskriptif Statistik

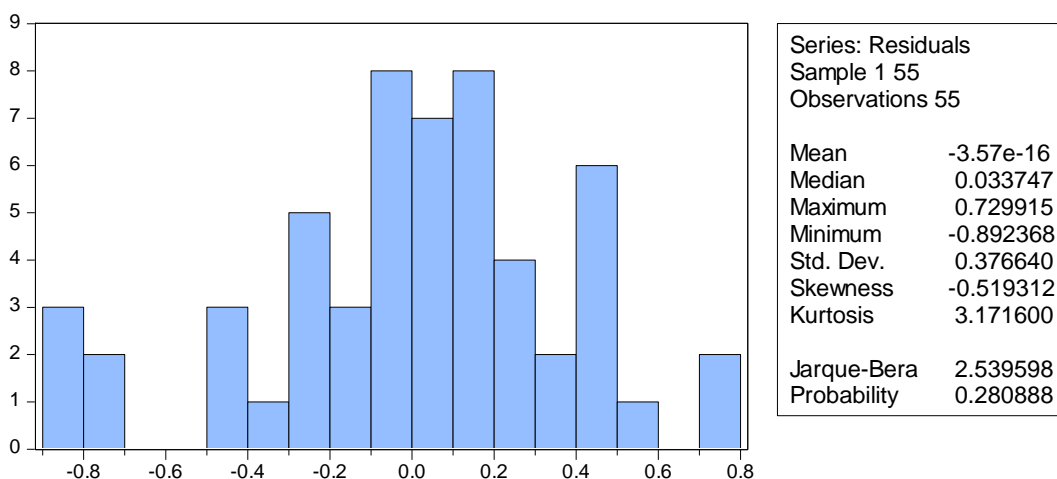
Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
PAK	55	,09	,82	,4579	,19401
SIZE	55	939,472,000,00	78,831,721,590,	17,472,760,902,	22,085,065,152,
		0.00	271.00	778.0200	640.39500
ROA	55	-,14	,03	,0014	,02737
AGE	55	2	24	7,64	5,826
COS	55	,60	13,95	6,2766	3,34555
DAR	55	,06	,93	,1926	,15496
Valid N (listwise)	55				

AWARDS

	Frequency	Percent	Valid Percent	Cumulative Percent
Valid 0	41	74,5	74,5	74,5
1	14	25,5	25,5	100,0
Total	55	100,0	100,0	

2) Hasil Asumsi Klasik (Normalitas)



3) Hasil Asumsi Klasik (Autokorelasi)

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.080549	Prob. F(2,46)	0.1365
Obs*R-squared	4.562508	Prob. Chi-Square(2)	0.1022

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 09/04/18 Time: 21:00

Sample: 1 55

Included observations: 55

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.073875	2.031428	-0.036366	0.9711
SIZE	0.001270	0.073590	0.017259	0.9863
ROA	-0.414798	2.133215	-0.194447	0.8467
AGE	0.023993	0.126073	0.190308	0.8499
AWARDS	-0.087500	0.131408	-0.665863	0.5088
COS01	-0.002518	0.080484	-0.031292	0.9752
DAR	-0.011223	0.111337	-0.100804	0.9201
RESID(-1)	0.316270	0.156926	2.015402	0.0497
RESID(-2)	-0.025119	0.148944	-0.168649	0.8668

R-squared	0.082955	Mean dependent var	-3.57E-16
Adjusted R-squared	-0.076531	S.D. dependent var	0.376640
S.E. of regression	0.390787	Akaike info criterion	1.107271
Sum squared resid	7.024851	Schwarz criterion	1.435743
Log likelihood	-21.44994	Hannan-Quinn criter.	1.234294
F-statistic	0.520137	Durbin-Watson stat	1.943324
Prob(F-statistic)	0.835130		

4) Hasil Asumsi Klasik (Heteroskedastisitas)

Heteroskedasticity Test: ARCH

F-statistic	3.588710	Prob. F(1,52)	0.0637
Obs*R-squared	3.486146	Prob. Chi-Square(1)	0.0619

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 09/04/18 Time: 21:00

Sample (adjusted): 2 55

Included observations: 54 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.105301	0.033618	3.132309	0.0028
RESID^2(-1)	0.254407	0.134295	1.894389	0.0637
R-squared	0.064558	Mean dependent var		0.141377
Adjusted R-squared	0.046569	S.D. dependent var		0.208491
S.E. of regression	0.203579	Akaike info criterion		-0.309195
Sum squared resid	2.155102	Schwarz criterion		-0.235529
Log likelihood	10.34826	Hannan-Quinn criter.		-0.280785
F-statistic	3.588710	Durbin-Watson stat		1.912685
Prob(F-statistic)	0.063741			

5) Hasil Asumsi Klasik (Multikolinieritas)

	SIZE	ROA	AGE	AWARDS	COS01	DAR
SIZE	1.000000	0.245720	0.742341	0.172854	0.565810	0.109979
ROA	0.245720	1.000000	-0.005172	0.108642	0.259306	0.051245
AGE	0.742341	-0.005172	1.000000	0.089028	0.432258	-0.030240
AWARDS	0.172854	0.108642	0.089028	1.000000	0.175142	-0.038154
COS01	0.565810	0.259306	0.432258	0.175142	1.000000	0.100363
DAR	0.109979	0.051245	-0.030240	-0.038154	0.100363	1.000000

6) Hasil Uji Regresi Berganda

Dependent Variable: PAK
 Method: Least Squares
 Date: 09/04/18 Time: 20:58
 Sample: 1 55
 Included observations: 55

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-5.221024	2.061629	-2.532475	0.0147
SIZE	0.134332	0.074578	1.801233	0.0779
ROA	-3.766199	2.170443	-1.735221	0.0891
AGE	0.330335	0.127657	2.587672	0.0127
AWARDS	0.325919	0.126808	2.570179	0.0133
COS01	-0.153889	0.081460	-1.889130	0.0649
DAR	0.051774	0.113621	0.455670	0.6507
R-squared	0.490933	Mean dependent var	-0.896365	
Adjusted R-squared	0.427300	S.D. dependent var	0.527885	
S.E. of regression	0.399487	Akaike info criterion	1.121142	
Sum squared resid	7.660310	Schwarz criterion	1.376621	
Log likelihood	-23.83140	Hannan-Quinn criter.	1.219937	
F-statistic	7.715033	Durbin-Watson stat	1.464762	
Prob(F-statistic)	0.000008			