LAMPIRAN

Lampiran I

data

Tahun	kuartal	ROA	CAR	NPF	BOPO	FDR
2009	1	2.76	12.1	5.82	78.1	98.44
2009	2	1.83	11.16	3.93	86.33	90.27
2009	3	0.53	10.82	7.32	95.71	92.93
2009	4	0.45	11.1	4.1	95.5	85.82
2010	1	1.48	10.48	5.83	87.58	99.47
2010	2	1.07	10.03	3.23	90.52	103.71
2010	3	0.81	14.53	3.36	89.33	99.68
2010	4	1.36	13.26	3.51	87.38	91.52
2011	1	1.38	12.29	3.99	84.72	95.82
2011	2	1.74	11.57	3.57	85.16	95.71
2011	3	1.55	12.36	3.71	86.54	92.45
2011	4	1.52	11.97	1.78	85.52	83.94
2012	1	1.51	12.07	1.97	85.66	97.08
2012	2	1.61	14.54	1.94	84.56	99.85
2012	3	1.62	13.24	1.61	84	99.96
2012	4	1.54	11.7	1.81	84.48	94.15
2013	1	1.72	12.02	1.76	82.07	102.02
2013	2	1.69	12.41	1.86	82.37	106.5
2013	3	1.68	12.75	1.84	82.67	103.4
2013	4	0.5	15.87	0.78	93.86	99.99
2014	1	1.44	17.64	1.56	85.55	105.4
2014	2	1.03	16.31	3.18	89.11	96.78
2014	3	0.1	14.72	4.74	98.32	96.81
2014	4	0.17	14.15	4.76	97.33	84.14
2015	1	0.62	14.61	4.73	93.37	95.11

Keterangan

Y = ROA (persen)

X1 = CAR (persen)

X2 = FDR (persen)

X3 = BOPO (persen)

X4 = NPF (persen)

Lampiran II

Hasil Regresi

Dependent Variable: ROA
Method: Least Squares
Date: 02/07/16   Time: 11:45
Sample: 2009Q1 2015Q1
Included observations: 25

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	12.45277	0.892143	13.95827	0.0000
CAR	-0.014786	0.018001	-0.821362	0.4211
FDR	-0.005614	0.005597	-1.002955	0.3279
BOPO	-0.121123	0.007076	-17.11709	0.0000
NPF	0.056429	0.021901	2.576492	0.0180

R-squared	0.954409	Mean dependent var	1.268400
Adjusted R-squared	0.945290	S.D. dependent var	0.613315
S.E. of regression	0.143455	Akaike info criterion	-0.868736
Sum squared resid	0.411586	Schwarz criterion	-0.624961
Log likelihood	15.85920	Hannan-Quinn criter.	-0.801123
F-statistic	104.6701	Durbin-Watson stat	1.874319
Prob(F-statistic)	0.000000		

Lampiran III

Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	0.236406	Prob. F(4,20)	0.9145
Obs*R-squared	1.128664	Prob. Chi-Square(4)	0.8897
Scaled explained SS	0.851882	Prob. Chi-Square(4)	0.9314

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 02/07/16 Time: 12:14
Sample: 2009Q1 2015Q1
Included observations: 25

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.072175	0.087272	0.827016	0.4180
CAR^2	-1.01E-06	0.000128	-0.007898	0.9938
FDR^2	-7.07E-07	5.71E-06	-0.123915	0.9026
BOPO^2	-6.62E-06	7.78E-06	-0.850879	0.4049
NPF^2	0.000172	0.000536	0.321557	0.7511

R-squared	0.045147	Mean dependent var	0.016463
Adjusted R-squared	-0.145824	S.D. dependent var	0.025806
S.E. of regression	0.027623	Akaike info criterion	-4.163456
Sum squared resid	0.015261	Schwarz criterion	-3.919680
Log likelihood	57.04319	Hannan-Quinn criter.	-4.095843
F-statistic	0.236406	Durbin-Watson stat	2.243476
Prob(F-statistic)	0.914479		

Lampiran IV

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	0.024343	Prob. F(2,18)	0.9760
Obs*R-squared	0.067436	Prob. Chi-Square(2)	0.9668

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 02/07/16 Time: 12:14
Sample: 2009Q1 2015Q1
Included observations: 25
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.004143	0.939356	0.004411	0.9965
CAR	-0.000224	0.019372	-0.011553	0.9909
FDR	0.000323	0.006083	0.053169	0.9582
BOPO	-0.000350	0.007691	-0.045563	0.9642
NPF	-0.000590	0.023699	-0.024890	0.9804
RESID(-1)	0.031278	0.248521	0.125857	0.9012
RESID(-2)	0.050210	0.266799	0.188195	0.8528

R-squared	0.002697	Mean dependent var	1.21E-15
Adjusted R-squared	-0.329737	S.D. dependent var	0.130956
S.E. of regression	0.151011	Akaike info criterion	-0.711437
Sum squared resid	0.410476	Schwarz criterion	-0.370152
Log likelihood	15.89297	Hannan-Quinn criter.	-0.616779
F-statistic	0.008114	Durbin-Watson stat	1.911066
Prob(F-statistic)	0.999997		