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LAMPIRAN I

Daftar Nama Saham Perusahaan IPO yang Dijadikan Sampel
Tahun 1990 sampai 1997

| No | Nama Perusahaan | Kode |
|----|-------------------------------|-------|
| 1 | Htl. Sahid Jaya | SHID |
| 2 | Schering Plough | SCPI |
| 3 | Trias Sentosa | TRST |
| 4 | Trafindo Perkasa | TRPK |
| 5 | Duta Pertiwi Nusantara | DPNS |
| 6 | H.M Sampurna | HMSP |
| 7 | Itamaraya Gold | ITMA |
| 8 | IKI KABEL | IKBI |
| 9 | Kurnia Kapuas | KKGI |
| 10 | Dynaplast | DYNA |
| 11 | Suba Indah | SUBA |
| 12 | Gunung Agung | GUNA |
| 13 | Smart Corp. | SMAR |
| 14 | Sarasa Nugraha | SRSN |
| 15 | Texmaco PE | TPEN |
| 16 | Fast Food Ind. | FAST |
| 17 | Tira Austenite | TIRA |
| 18 | Intraco Penta | INTA |
| 19 | Super Mitory Utama | SUMI |
| 20 | Ciputra Development | CITRA |
| 21 | Putra Surya Perkasa | LPPS |
| 22 | Ades Alfindo Putra Setia | ADES |
| 23 | Jaya Real Property | JRPT |
| 24 | Modern Bank PP | MDBN |
| 25 | Mulialand | MLND |
| 26 | Intinusa Selareksa | INSA |
| 27 | Wicaksana Overseas Intl | WICO |
| 28 | Ometraco Realty | MORE |
| 29 | Bank NISP | NISP |
| 30 | Presida Aneka Niaga | PSDN |
| 31 | Duta Pertiwi Ralti | DUTI |
| 32 | Suparma | SPMA |
| 33 | Keramika Indonesia (KIA) | KIAS |
| 34 | Centris Multi Persada Pratama | CMPP |

Lanjutan Daftar Nama Saham Perusahaan IPO yang Dijadikan Sampel Tahun 1990 sampai 1997

| No | Nama Perusahaan | Kode |
|----|--------------------------------|------|
| 35 | Jeewon Jaya Indonesia | JWJI |
| 36 | Karwell Indonesia | KARW |
| 37 | Davomas Abadi | DAVO |
| 38 | Hexindo Adiperkasa | HEXA |
| 39 | BUKAKA Teknik Utama | BUKK |
| 40 | Budi Acid Jaya | BUDI |
| 41 | Bimantara Citra | BMTR |
| 42 | Perdana Bangun Pusaka | KONI |
| 43 | Miwon Indonesia | MWON |
| 44 | Elang Realty | ELTY |
| 45 | Komatsu Indonesia | KOMI |
| 46 | Asahimas Flat Glass Co.Ltd | AMFG |
| 47 | Tambang Timah (DN) | TINS |
| 48 | Cahaya Kalbar | CEKA |
| 49 | Tri Polyta | TPIA |
| 50 | Ramayana Lestari Sentosa | RALS |
| 51 | Kedawung Setia Industrial | KDSI |
| 52 | Fiskaragung Perkasa | FISK |
| 53 | Alter Abadi Tbk (IPO) | ALDI |
| 54 | Alumindo Light Metal | ALMI |
| 55 | Panasia Filament Inti Tbk | PAFI |
| 56 | Bhakti Investama | BHIT |
| 57 | Aneka Tambang | ANTM |
| 58 | Astra Agro Lestari Tbk | AAJI |
| 59 | Humpuss Intermoda Transportasi | HITS |
| 60 | Ristia Bintang Mahkota Sejati | RBMS |
| 61 | Jakarta Setiabudi Property | JSPT |
| 62 | Ricky Putra Globalindo | RICY |
| 63 | Asia Inti Selera | AISA |

LAMPIRAN II

Daftar Nilai Emisi Saham Perusahaan IPO
Tahun 1990 Sampai 1997

| No | Kode Perusahaan | Tanggal Listing | Jumlah Emisi (Shm) | Nilai Emisi (Rp) | Dividen pershare | Th. Pertama Pembayaran Dividen |
|----|-----------------|-----------------|--------------------|------------------|------------------|--------------------------------|
| 1 | SHID | 8/5/90 | 11000000 | 77,000,000,000 | 100 | 1990 |
| 2 | SCPI | 8/6/90 | 8928 | 113,832,000 | 140 | 1990 |
| 3 | TRST | 2/7/90 | 3000000 | 35,400,000,000 | 150 | 1990 |
| 4 | TRPK | 24-07-90 | 1000000 | 9,800,000,000 | 300 | 1990 |
| 5 | DPNS | 8/8/90 | 3000000 | 24,300,000,000 | 250 | 1990 |
| 6 | HMSP | 15-08-90 | 27000000 | 340,200,000,000 | 50 | 1990 |
| 7 | ITMA | 10/12/90 | 4000000 | 27,800,000,000 | 50 | 1990 |
| 8 | IKBI | 21-01-91 | 3000000 | 14,850,000,000 | 90 | 1990 |
| 9 | KKGI | 1/7/91 | 4500000 | 25,650,000,000 | 200 | 1991 |
| 10 | DYNA | 5/8/91 | 2500000 | 14,000,000,000 | 300 | 1991 |
| 11 | SUBA | 11/12/91 | 3000000 | 11,100,000,000 | 50 | 1991 |
| 12 | GUNA | 6/2/92 | 1000000 | 5,000,000,000 | 54 | 1991 |
| 13 | SMAR | 20-11-92 | 30000000 | 90,000,000,000 | 60 | 1992 |
| 14 | SRSN | 11/1/93 | 5000000 | 17,500,000,000 | 65 | 1992 |
| 15 | TPEN | 11/3/93 | 1000000 | 4,800,000,000 | 100 | 1992 |
| 16 | FAST | 11/5/93 | 4462500 | 25,436,250,000 | 100 | 1993 |
| 17 | TIRA | 27-07-93 | 2000000 | 6,200,000,000 | 90 | 1993 |
| 18 | INTA | 23-08-93 | 6000000 | 20,250,000,000 | 55 | 1994 |
| 19 | SUMI | 20-12-93 | 6800000 | 16,320,000,000 | 40 | 1993 |
| 20 | CITRA | 28-03-94 | 50000000 | 260,000,000,000 | 80 | 1996 |
| 21 | LPPS | 28-03-94 | 90000000 | 310,500,000,000 | 55 | 1994 |
| 22 | ADES | 13-06-94 | 15000000 | 57,750,000,000 | 40 | 1994 |
| 23 | JRPT | 29-06-94 | 35000000 | 182,000,000,000 | 60 | 1994 |
| 24 | MDBN | 6/7/94 | 20000000 | 41,000,000,000 | 60 | 1994 |
| 25 | MLND | 28-07-94 | 25000000 | 71,250,000,000 | 60 | 1995 |
| 26 | INSA | 6/9/94 | 5000000 | 15,000,000,000 | 70 | 1994 |
| 27 | WICO | 8/8/94 | 20000000 | 65,000,000,000 | 42 | 1994 |
| 28 | MORE | 22-08-94 | 35000000 | 71,750,000,000 | 10 | 1994 |
| 29 | NISP | 20-10-94 | 12500000 | 38,750,000,000 | 50 | 1994 |
| 30 | PSDN | 27-10-94 | 30000000 | 90,000,000,000 | 110 | 1994 |
| 31 | DUTI | 2/11/94 | 25000000 | 78,750,000,000 | 115 | 1994 |
| 32 | SPMA | 15-11-94 | 26000000 | 91,000,000,000 | 60 | 1994 |
| 33 | KIAS | 8/12/94 | 25000000 | 68,750,000,000 | 45 | 1994 |

Lanjutan Nilai Emisi Saham Perusahaan IPO
Tahun 1990 Sampai 1997

| No | Kode Perusahaan | Tanggal Listing | Jumlah Emisi (Shm) | Nilai Emisi (Rp) | Dividen pershare | Th. Pertama Pembayaran Dividen |
|----|-----------------|-----------------|--------------------|------------------|------------------|--------------------------------|
| 34 | CMPP | 8/12/94 | 20000000 | 49,000,000,000 | 33 | 1994 |
| 35 | JWJI | 20-12-94 | 6102000 | 27,459,000,000 | 89 | 1994 |
| 36 | KARW | 20-12-94 | 20000000 | 58,000,000,000 | 200 | 1994 |
| 37 | DAVO | 22-12-94 | 17250000 | 56,925,000,000 | 12 | 1994 |
| 38 | HEXA | 6/2/95 | 10000000 | 39,000,000,000 | 50 | 1994 |
| 39 | BUKK | 9/1/95 | 40000000 | 128,000,000,000 | 32 | 1994 |
| 40 | BUDI | 8/5/95 | 30000000 | 90,000,000 | 100 | 1995 |
| 41 | BMTR | 17-07-95 | 200000000 | 250,000,000 | 20 | 1996 |
| 42 | KONI | 22-08-95 | 23000000 | 21,850,000,000 | 10 | 1996 |
| 43 | MWON | 19-10-95 | 50330000 | 145,957,000 | 60 | 1995 |
| 44 | ELTY | 31-10-95 | 25000000 | 48,750,000 | 30 | 1996 |
| 45 | KOMI | 30-10-95 | 110000000 | 68,750,000,000 | 82 | 1995 |
| 46 | AMFG | 31-10-95 | 32000000 | 67,200,000 | 25 | 1995 |
| 47 | TINS | 8/11/95 | 86000000 | 210,700,000.00 | 24 | 1995 |
| 48 | CEKA | 26-06-96 | 34000000 | 37,400,000,000. | 45 | 1996 |
| 49 | TPIA | 24-06-96 | 257500000 | 182,500,000 | 0 | |
| 50 | RALS | 15-07-96 | 80000000 | 256,000,000,000 | 50 | 1996 |
| 51 | KDSI | 29-07-96 | 50000000 | 40,000,000,000 | 25 | 1996 |
| 52 | FISK | 25-07-96 | 100000000 | 132,500,000,000 | 50 | 1996 |
| 53 | ALDI | 9/1/97 | 88919000 | 80,027,100,000 | 30 | 1996 |
| 54 | ALMI | 2/1/97 | 92400000 | 120,120,000,000 | 20 | 1996 |
| 55 | PAFI | 22-07-97 | 50000000 | 32,500,000,000 | 37500 | 1997 |
| 56 | BHT | 24-11-97 | 123000000 | 61,500,000,000 | 12 | 1997 |
| 57 | ANTM | 27-11-97 | 430769000 | 603,076,600,000 | 104 | 1998 |
| 58 | AALI | 9/12/97 | 125800000 | 194,990,000,000 | 60 | 1998 |
| 59 | HITS | 15-12-97 | 74000000 | 49,950,000,000 | 20 | 1997 |
| 60 | RBMS | 19-12-97 | 70000000 | 35,000,000,000 | 1 | 1999 |
| 61 | JSPT | 12/1/98 | 50000000 | 45,000,000,000 | 14 | 1999 |
| 62 | RICY | 22-01-98 | 60000000 | 36,000,000,000 | 12 | 1999 |
| 63 | AISA | 12/6/97 | 45000000 | 42,750,000,000 | 60 | 1997 |

LAMPIRAN III

Daftar Data Laporan Keuangan Setiap Perusahaan Tahun 1990 sampai 1997

| No. | Kode | Pendapatan | Biaya bunga | Pajak | NB Aktiva tetap | Akm. Depre AT | Nb Sewa Guna Usaha | Akm. Depre Sewa Guna Usaha |
|-----|-------|-----------------|----------------|----------------|-----------------|----------------|--------------------|----------------------------|
| 1 | SHID | 38,590,167,414 | 142,396,837 | 4,780,805,800 | 57,980,306,737 | 20,293,821,872 | - | - |
| 2 | SCPI | 12,978,658,291 | 16,263,765 | 1,052,114,750 | 2,458,922,985 | 3,145,709,337 | - | - |
| 3 | TRST | 37,003,512,005 | 3,207,294,781 | 322,514,550 | 32,526,381,357 | 6,137,156,274 | - | - |
| 4 | TRPK | 16,549,160,165 | 577,092,888 | 1,266,670,350 | 4,779,476,650 | 1,667,093,909 | - | - |
| 5 | DPNS | 20,311,373,470 | 2,700,571,005 | 669,008,950 | 17,096,906,927 | 5,999,647,714 | - | - |
| 6 | HMSP | 339,346,393,179 | 30,725,086,269 | 9,159,937,322 | 55,044,459,220 | 21,788,189,036 | 59,809,717,223 | 8,169,012,688 |
| 7 | ITMA | 86,138,395,173 | 2,612,475,536 | 431,857,730 | 10,522,061,829 | 2,987,864,754 | - | - |
| 8 | IKBI | 51,011,527,582 | 6,768,405,637 | 1,830,904,035 | 8,933,140,236 | 8,189,209,876 | - | - |
| 9 | KKGI | 22,102,949,394 | 498,098,798 | 1,729,049,400 | 11,365,094,517 | 12,391,457,549 | - | - |
| 10 | DYNA | 10,579,950,551 | 776,543,184 | 227,231,250 | 11,406,324,416 | 2,259,020,823 | 2,241,184,420 | 322,010,692 |
| 11 | SUBA | 29,393,424,704 | 3,256,369,579 | 895,839,050 | 4,549,657,091 | 4,774,335,512 | 16,200,000 | 24,100,000 |
| 12 | GUNA | 62,168,722,438 | 1,234,339,409 | 884,712,900 | 20,861,897,503 | 3,766,359,787 | 160,516,234 | 132,213,766 |
| 13 | SMAR | 517,963,451,858 | 8,488,068,499 | 8,985,876,050 | 86,767,001,448 | 33,430,611,579 | - | - |
| 14 | SRSN | 78,299,424,000 | 6,526,190,000 | 1,493,496,000 | 25,479,077,000 | 6,711,738,000 | - | - |
| 15 | TPEN | 36,197,466,026 | 3,664,647,600 | 1,660,933,100 | 34,435,543,993 | 4,131,289,513 | - | - |
| 16 | FAST | 61,434,020,863 | 6,142,620,298 | 111,824,350 | | | 2,783,533,795 | 969,390,751 |
| 17 | TIRA | 34,306,752,656 | 2,632,025,476 | 523,418,400 | 3,311,127,749 | 3,912,907,474 | 2,995,024,744 | 175,995,256 |
| 18 | INTA | 53,588,654,731 | 1,869,899,152 | 2,401,400,450 | 7,296,142,942 | 3,344,407,095 | - | - |
| 19 | SUMI | 19,254,103,317 | 1,131,303,278 | 507,467,500 | 16,137,381,507 | 3,162,617,694 | 734,374,075 | 66,761,280 |
| 20 | CITRA | 369,994,551,942 | 26,789,743,270 | 19,493,992,950 | 300,692,632,464 | 11,705,592,118 | - | - |
| 21 | LPPS | 382,589,029,000 | 64,164,738,000 | 29,747,164,000 | 260,038,557,000 | 13,202,778,000 | - | - |
| 22 | ADES | 48,043,177,023 | 1,665,116,105 | 834,417,550 | 47,788,577,769 | 24,871,082,467 | 1,546,600,689 | 278,271,891 |

Keterangan: - data keuangan perusahaan tidak ada.

Lanjutan Daftar Data laporan Keuangan Setiap Perusahaan

| No | Kode | Pendapatan | Biaya bunga | Pajak | NB Aktiva tetap | Akm. Depre AT | Nb Sewa Guna Usaha | Akm. Depre Sewa Guna Usaha |
|----|------|-----------------|----------------|----------------|-----------------|-----------------|--------------------|----------------------------|
| 23 | JRPT | 19,254,103,317 | 1,131,303,278 | 507,467,500 | 16,137,381,507 | 3,162,617,694 | 2,680,734,000 | 369,085,000 |
| 24 | MDBN | 369,994,551,942 | 26,789,743,270 | 19,493,992,950 | 300,692,632,464 | 11,705,592,118 | - | - |
| 25 | MLND | 382,589,029,000 | 64,164,738,000 | 29,747,164,000 | 260,038,557,000 | 13,202,778,000 | 488,528,897,332 | 50,330,514,063 |
| 26 | INSA | 48,043,177,023 | 1,665,116,105 | 834,417,550 | 47,788,577,769 | 24,871,082,467 | - | - |
| 27 | WICO | 263,310,795,000 | 3,921,253,000 | 49,225,052,000 | 157,002,101,000 | 5,831,755,000 | - | - |
| 28 | MORE | 144,916,093,294 | 2,695,340,660 | 8,704,859,850 | 11,876,023,254 | 8,038,448,787 | 4,916,775,456 | 3,399,690,639 |
| 29 | NISP | 165,276,344,176 | 42,350,714,640 | 28,801,976,197 | 341,734,749,674 | 62,148,691,459 | 4,800,000,000 | 1,200,000,000 |
| 30 | PSDN | 18,849,536,643 | 356,074,169 | 721,619,900 | 20,077,412,666 | 3,477,553,232 | - | - |
| 31 | DUTI | 458,866,839,751 | 8,200,241,489 | 6,881,949,600 | 12,674,153,853 | 18,395,000,000 | - | - |
| 32 | SPMA | 45,956,345,268 | 9,441,332,811 | 4,114,796,100 | 114,746,737,751 | 4,916,775,456 | - | - |
| 33 | KIAS | 89,078,174,438 | 0 | 2,597,389,600 | 19,643,163,298 | 9,053,290,244 | - | - |
| 34 | CMPP | 891,285,604,187 | 24,434,345,803 | 15,315,466,300 | 79,135,953,106 | 22,052,983,551 | - | - |
| 35 | JWJI | 308,475,360,987 | 4,023,614,078 | 34,633,987,600 | 54,180,613,843 | 3,361,781,490 | 1,566,351,730 | 256,280,590 |
| 36 | KARW | 131,956,003,867 | 9,746,108,901 | 3,348,726,900 | 105,629,774,365 | 17,292,404,477 | - | - |
| 37 | DAVO | 103,218,013,205 | 3,927,544,702 | 645,632,500 | 96,893,396,910 | 29,867,234,294 | - | - |
| 38 | HEXA | 30,087,676,654 | 507,834,466 | 1,071,612,350 | 48,602,546,129 | 21,806,563,485 | 1,488,830,001 | 477,319,999 |
| 39 | BUKK | 57,053,202,034 | 864,993,716 | 2,581,513,950 | 6,020,116,228 | 1,621,402,684 | - | - |
| 40 | BUDI | 155,126,159,926 | 4,886,722,882 | 3,707,279,760 | 74,186,277,381 | 14,835,208,919 | - | - |
| 41 | BMTR | 85,045,517,739 | 3,052,578,495 | 3,395,354,950 | 22,376,463,256 | 13,032,199,892 | - | - |
| 42 | KONI | 151,165,297,553 | 963,481,794 | 3,937,002,000 | 13,589,649,723 | 2,759,159,892 | - | - |
| 43 | MWON | 167,227,798,004 | 13,237,722,422 | 3,552,569,350 | 53,799,721,776 | 18,971,793,619 | - | - |
| 44 | FLFY | 148,597,290,368 | 2,907,801,731 | 4,407,578,500 | 139,675,709,804 | 12,200,509,299 | - | - |
| 45 | KOMI | 702,178,677,000 | 32,197,528,000 | 41,051,957,000 | 531,732,573,000 | 140,564,605,000 | - | - |

Keterangan: - data keuangan perusahaan tidak ada.

Lanjutan Daftar Data laporan Keuangan Setiap Perusahaan

| No. | Kode | Pendapatan | Biaya bunga | Pajak | NB Aktiva tetap | Akm. Depre AT | Nb Sewa Guna Usaha | Akm. Depre Sewa Guna Usaha |
|-----|------|-----------------|----------------|----------------|-------------------|-----------------|--------------------|----------------------------|
| 46 | AMFG | 403,593,724,971 | 4,695,825,638 | 10,779,594,700 | 401,874,759,309 | 148,027,154,808 | - | - |
| 47 | TINS | 502,217,000,000 | 4,796,000,000 | 20,000,000 | 137,522,000,000 | 291,090,000,000 | - | - |
| 48 | CEKA | 100,110,347,005 | 705,018,868 | 1,082,302,331 | 81,493,381,195 | 19,583,504,038 | - | - |
| 49 | TPIA | 720,410,000,000 | 28,327,000,000 | 6,700,000,000 | 627,484,000,000 | 95,714,000,000 | - | - |
| 50 | RAIS | 865,604,000,000 | 6,587,000,000 | 14,014,000,000 | 128,063,000,000 | 58,004,000,000 | - | - |
| 51 | KDSI | 132,529,415,508 | 4,618,127,193 | 4,470,985,000 | 64,403,024,393 | 18,066,091,170 | - | - |
| 52 | FISK | 252,325,695,500 | 1,154,375,365 | 14,808,820,000 | 177,574,411,185 | 48,156,197,375 | - | - |
| 53 | ALDI | 143,706,067,018 | 4,781,922,328 | 6,922,442,600 | 134,304,691,949 | 71,261,357,324 | - | - |
| 54 | ALMI | 245,512,081,938 | 10,343,633,751 | 5,463,183,100 | 154,485,208,538 | 62,106,782,991 | - | - |
| 55 | PAFI | 255,894,919,708 | 36,463,120,209 | 471,045,800 | 439,769,010,473 | 56,333,955,556 | - | - |
| 56 | BHIT | 62,263,161,059 | 22,547,019,805 | 5,381,910,700 | 11,863,458,543 | 3,219,291,959 | - | - |
| 57 | ANTM | 449,558,110,263 | 30,929,936,400 | 11,313,178,600 | 889,810,368,917 | 198,627,323,036 | - | - |
| 58 | AALI | 458,987,000,000 | 47,056,000,000 | 27,053,000,000 | 1,497,288,000,000 | 173,890,000,000 | - | - |
| 59 | HITS | 278,794,422,000 | 41,967,300,000 | 6,083,175,000 | 1,025,827,058,000 | 354,055,442,000 | - | - |
| 60 | RBMS | 41,418,150,243 | 780,573,958 | 1,758,077,398 | 1,127,553,763 | 300,890,867 | - | - |
| 61 | JSPT | 220,725,368,553 | 38,719,422,467 | 3,337,531,616 | 683,670,782,593 | 211,840,713,206 | - | - |
| 62 | RICY | 129,287,925,340 | 5,912,380,679 | 437,401,050 | 48,752,563,269 | 22,948,085,263 | - | - |
| 63 | AISA | 122,139,688,152 | 8,742,907,476 | 445,208,500 | 55,342,182,162 | 15,754,098,727 | - | - |

Keterangan: - data keuangan perusahaan tidak ada.

LAMPIRAN IV

Daftar Nilai Variabel Dependent dan Independent Metode Discrete-Time Parametrik

| Kode Perusahaan | Y | MVSIZE (X1) | LOGSHOOL(X2) | CFTOB (X3) | MTOB (X4) |
|-----------------|---|-------------|--------------|-------------|-------------|
| SHID | 1 | 10.88649073 | 7.041392685 | 1.100497661 | 1.350012323 |
| SCPI | 1 | 8.056264366 | 3.950754182 | 6.991982363 | 2.279303726 |
| TRST | 1 | 10.54900326 | 6.477121255 | 1.434849979 | 1.188682418 |
| TRPK | 1 | 9.991226076 | 6 | 4.197115873 | 1.348802606 |
| DPNS | 1 | 10.38560627 | 6.477121255 | 1.736021683 | 1.350920066 |
| HMSP | 1 | 11.53173431 | 7.431363764 | 3.562679488 | 1.260828144 |
| ITMA | 1 | 10.4440448 | 6.602059991 | 8.759746397 | 1.283961908 |
| IKBI | 1 | 10.17172645 | 6.477121255 | 7.589721569 | 1.916722413 |
| KKGI | 1 | 10.40908737 | 6.653212514 | 3.231082248 | 2.090308359 |
| DYNA | 1 | 10.14612804 | 6.397940009 | 1.037900519 | 1.189121073 |
| SUBA | 1 | 10.04532298 | 6.477121255 | 8.398000218 | 2.050938612 |
| GUNA | 1 | 9.698970004 | 6 | 3.243507104 | 1.185448427 |
| SMAR | 1 | 10.95424251 | 7.477121255 | 6.556271376 | 1.38529177 |
| SRSN | 1 | 10.24303805 | 6.698970004 | 3.651264447 | 1.263421552 |
| TPEN | 1 | 9.681241237 | 6 | 1.325791056 | 1.119971664 |
| FAST | 1 | 10.40545308 | 6.649578229 | 3.096184333 | 1.361009039 |
| TIRA | 1 | 9.792391689 | 6.301029996 | 6.588977876 | 1.648398962 |
| INTA | 0 | 10.30642503 | 6.77815125 | 8.38859133 | 1.45838015 |
| SUMI | 1 | 10.21272015 | 6.832508913 | 1.429741733 | 1.191407406 |
| CITRA | 0 | 11.41497335 | 7.698970004 | 1.423326793 | 1.038928763 |
| LPPS | 1 | 11.4920616 | 7.954242509 | 1.883196533 | 1.050772386 |
| ADES | 1 | 10.76155199 | 7.176091259 | 1.534241233 | 1.509765144 |
| JRPT | 1 | 11.26007139 | 7.544068044 | 2.020617557 | 1.038832226 |
| MDBN | 1 | 10.61278386 | 7.301029996 | 13.83920687 | 1.676863679 |
| MLND | 0 | 10.85278487 | 7.397940009 | 0.420237887 | 1.135474082 |
| INSA | 1 | 10.17609126 | 6.698970004 | 1.165727095 | 1.17320724 |
| WICO | 1 | 10.81291336 | 7.301029996 | 38.84630379 | 2.451378941 |
| MORE | 1 | 10.85582191 | 7.544068044 | 0.566830594 | 1.069498763 |
| NISP | 1 | 10.58827171 | 7.096910013 | 4.17003532 | 1.419474768 |
| PSDN | 1 | 10.95424251 | 7.477121255 | 12.04368384 | 1.278672117 |
| DUTI | 1 | 10.89625056 | 7.397940009 | 6.469006519 | 1.062047682 |

Keterangan : Y : Variabel dependent
 Y : 0 tidak membayar dividen per tama kali dalam tahun pertama
 Y : 1 Membayar dividen permulaan pada tahun pertama
 X_{1,2,3,4} : Variabel Independent

Lanjutan Daftar Nilai Variabel Dependent dan Independent
Metode Discrete-Time Parametrik

| Kode Perusahaan | Y | MVESIZE (X1) | LOGSHOOL (X2) | CFTOB (X3) | MTOB (X4) |
|-----------------|---|--------------|---------------|-------------|-------------|
| SPMA | 1 | 10.95904139 | 7.414973348 | 1.536907989 | 1.163707672 |
| BUKK | 1 | 11.10720997 | 7.602059991 | 3.773065672 | 1.352637393 |
| BUDI | 1 | 7.954242509 | 7.477121255 | 1.203596389 | 1.087348826 |
| BMTR | 0 | 8.397940009 | 8.301029996 | 1.722656865 | 1.264352067 |
| KONI | 0 | 10.33945144 | 7.361727836 | 2.355286689 | 1.177779581 |
| MWON | 1 | 8.164224928 | 7.70182693 | 3.189297724 | 1.613965412 |
| ELTY | 0 | 7.68797462 | 7.397940009 | 0.454703605 | 1.108553248 |
| KOMI | 1 | 10.8372727 | 8.041392685 | 6.317805371 | 1.687853426 |
| AMFG | 1 | 7.827369273 | 7.505149978 | 1.411126942 | 1.368341508 |
| TINS | 1 | 8.323664536 | 7.934498451 | 5.803602333 | 3.116679513 |
| CEKA | 1 | 10.5728716 | 7.531478917 | 1.490687593 | 1.240307909 |
| TPLA | 0 | 11.10974724 | 8.410777233 | 1.356450523 | 1.15253616 |
| RAIS | 1 | 11.40823997 | 7.903089987 | 7.373003912 | 1.452933322 |
| KDSI | 1 | 10.60205999 | 7.698970004 | 2.479458385 | 1.280516192 |
| FISK | 1 | 11.12221588 | 8 | 1.782042165 | 1.271188833 |
| ALDI | 1 | 10.90323708 | 7.94899457 | 1.687742893 | 1.530594697 |
| ALMI | 1 | 11.07961532 | 7.965671971 | 2.093570542 | 1.402024139 |
| PAFI | 1 | 10.51188336 | 7.698970004 | 0.793969181 | 1.128098966 |
| BHIT | 1 | 10.78887512 | 8.089905111 | 7.873874485 | 1.27136201 |
| ANTM | 0 | 11.78037248 | 8.634244442 | 0.77592774 | 1.22322433 |
| AALI | 0 | 11.29001234 | 8.099680641 | 0.472177697 | 1.116136642 |
| HITS | 1 | 10.69853549 | 7.86923172 | 0.663757437 | 1.345141454 |
| RBMS | 0 | 10.54406804 | 7.84509804 | 39.2510707 | 1.26685279 |
| JSPT | 0 | 10.65321251 | 7.698970004 | 0.694227467 | 1.309857783 |
| RICY | 0 | 10.5563025 | 7.77815125 | 3.252870858 | 1.470705204 |
| AISA | 1 | 10.63093612 | 7.653212514 | 2.657681665 | 1.284667104 |

Keterangan : Y : Variabel dependent
 Y : 0 tidak membayar dividen per tama kali dalam tahun pertama
 Y : 1 Membayar dividen permulaan pada tahun pertama
 $X_{1,2,3,4}$: Variabel Independent

LAMPIRAN V

Daftar Nilai Variabel Dependent dan Independent Metode Continuous-Time Parametrik

| Kode Perusahaan | Y | MVSIZE (X1) | LOGSHOOL(X2) | CFTOB (X3) | MTOB (X4) |
|-----------------|----------|-------------|--------------|-------------|-----------|
| SHID | 2.000000 | 10.88649073 | 7.041392685 | 0.041589124 | 0.1303377 |
| SCPI | 2.146128 | 8.056264366 | 3.950754182 | 0.844600324 | 0.3578022 |
| TRST | 2.176091 | 10.54900326 | 6.477121255 | 0.156806496 | 0.0750658 |
| TRPK | 2.477121 | 9.991226076 | 6 | 0.622950959 | 0.1299484 |
| DPNS | 2.397940 | 10.38560627 | 6.477121255 | 0.239555145 | 0.1306297 |
| HMSP | 1.698970 | 11.53173431 | 7.431363764 | 0.551776753 | 0.1006559 |
| ITMA | 1.698970 | 10.4440448 | 6.602059991 | 0.942491533 | 0.1085521 |
| IKBI | 1.954243 | 10.17172645 | 6.477121255 | 0.880225844 | 0.2825592 |
| KKGI | 2.301030 | 10.40908737 | 6.653212514 | 0.509348013 | 0.3202104 |
| DYNA | 2.477121 | 10.14612804 | 6.397940009 | 0.016155729 | 0.0752261 |
| SUBA | 1.698970 | 10.04532298 | 6.477121255 | 0.924175882 | 0.3119527 |
| GUNA | 1.732394 | 9.698970004 | 6 | 0.511014853 | 0.0738827 |
| SMAR | 1.778151 | 10.95424251 | 7.477121255 | 0.816656922 | 0.1415413 |
| SRSN | 1.812913 | 10.24303805 | 6.698970004 | 0.562443288 | 0.1015483 |
| TPEN | 2.000000 | 9.681241237 | 6 | 0.122475085 | 0.049207 |
| FAST | 2.000000 | 10.40545308 | 6.649578229 | 0.490826809 | 0.133861 |
| TIRA | 1.954243 | 9.792391689 | 6.301029996 | 0.818818049 | 0.2170623 |
| INTA | 1.740363 | 20.61285006 | 13.5563025 | 1.847378074 | 0.3277415 |
| SUMI | 1.602060 | 10.21272015 | 6.832508913 | 0.155257594 | 0.0760603 |
| CITRA | 1.903090 | 34.24492004 | 23.09691001 | 0.459913874 | 0.0497573 |
| LPPS | 1.740363 | 11.4920616 | 7.954242509 | 0.274895646 | 0.0215087 |
| ADES | 1.602060 | 10.76155199 | 7.176091259 | 0.18589365 | 0.1789094 |
| JRPT | 1.778151 | 11.26007139 | 7.544068044 | 0.305484122 | 0.0165454 |
| MDBN | 1.778151 | 10.61278386 | 7.301029996 | 1.141111201 | 0.2244978 |
| MLND | 1.778151 | 21.70556974 | 14.79588002 | -0.75300959 | 0.1103545 |
| INSA | 1.845098 | 10.17609126 | 6.698970004 | 0.066596891 | 0.0693747 |
| WICO | 1.623249 | 10.81291336 | 7.301029996 | 1.589349702 | 0.3894105 |
| MORE | 1.000000 | 10.85582191 | 7.544068044 | -0.24654672 | 0.0291803 |
| NISP | 1.698970 | 10.58827171 | 7.096910013 | 0.620139733 | 0.1521277 |
| PSDN | 2.041393 | 10.95424251 | 7.477121255 | 1.080759346 | 0.1067592 |
| DUTI | 2.060698 | 10.89625056 | 7.397940009 | 0.810837589 | 0.026144 |
| SPMA | 1.778151 | 10.95904139 | 7.414973348 | 0.186647868 | 0.0658439 |
| KLAS | 1.653213 | 10.8372727 | 7.397940009 | 0.152508614 | 0.1166902 |
| CMPP | 1.518514 | 10.69019608 | 7.301029996 | 0.041481108 | 0.1609698 |
| JWJI | 1.949390 | 10.43868472 | 6.785472203 | 0.914987592 | 0.096042 |
| KARW | 2.301030 | 10.76342799 | 7.301029996 | 0.381449341 | 0.0791713 |
| DAVO | 0.000000 | 10.75530304 | 7.236789099 | 0.669431437 | 0.1993181 |

Lanjutan Daftar Nilai Variabel Dependent dan Independent
Metode Continous-Time Parametrik

| Kode Perusahaan | Y | MVESIZE (X1) | LOGSHOOL(X2) | CFTOB (X3) | MTOB (X4) |
|-----------------|-----------|--------------|--------------|-------------|-----------|
| HEXA | 1.698970 | 10.59106461 | 7 | 1.023864384 | 0.0844484 |
| BUKK | 1.505150 | 11.10720997 | 7.602059991 | 0.576694364 | 0.1311814 |
| BUDI | 2.000000 | 7.954242509 | 7.477121255 | 0.080480876 | 0.0363689 |
| BMTR | 1.301030 | 16.79588002 | 16.60205999 | 0.472397558 | 0.203736 |
| KONI | 1.000000 | 20.67890288 | 14.72345567 | 0.744087555 | 0.142128 |
| MWON | 1.778151 | 8.164224928 | 7.70182693 | 0.503695063 | 0.2078942 |
| ELTY | 1.477121 | 15.37594924 | 14.79588002 | -0.6845432 | 0.0895131 |
| KOMI | 1.913814 | 10.8372727 | 8.041392685 | 0.800566243 | 0.2273347 |
| AMFG | 1.397940 | 7.827369273 | 7.505149978 | 0.149566084 | 0.1361945 |
| TINS | 1.380211 | 8.323664536 | 7.934498451 | 0.763697647 | 0.4936921 |
| CEKA | 1.653213 | 10.5728716 | 7.531478917 | 0.173386637 | 0.0935295 |
| RAIS | 1.698970 | 11.40823997 | 7.903089987 | 0.867644464 | 0.1622457 |
| KDSI | 1.397940 | 10.60205999 | 7.698970004 | 0.394356824 | 0.1073851 |
| FISK | 1.698970 | 11.12221588 | 8 | 0.250917976 | 0.1042101 |
| ALDI | 1.477121 | 10.90323708 | 7.94899457 | 0.227306288 | 0.1848602 |
| ALMI | 1.301030 | 11.07961532 | 7.965671971 | 0.320887599 | 0.1467555 |
| PAFI | 4.574031 | 10.51188336 | 7.698970004 | -0.10019635 | 0.0523472 |
| BHIT | 1.079181 | 10.78887512 | 8.089905111 | 0.896188488 | 0.1042692 |
| ANTM | 2.017033 | 23.56074496 | 17.26848888 | -0.22035744 | 0.1750122 |
| AALI | 1.778151 | 22.58002468 | 16.19936128 | -0.65178906 | 0.0954347 |
| HITS | 1.301030 | 10.69853549 | 7.86923172 | -0.1779906 | 0.128768 |
| RBMS | 0.000000 | 31.63220413 | 23.53529412 | 4.781554524 | 0.3081785 |
| JSPT | 1.146128 | 31.95963754 | 23.09691001 | -0.47549462 | 0.3516724 |
| RICY | 1.079181 | 31.6689075 | 23.33445375 | 1.536800465 | 0.5025769 |
| AISA | 1.7781513 | 10.63093612 | 7.653212514 | 0.42450296 | 0.1087906 |

LAMPIRAN VI

Daftar Nilai Variabel Dependent dan Independent Metode Semi Parametrik

| Kode Perusahaan | Y | MVESIZE (X1) | LOGSHOOL(X2) | CFTOB (X3) | MTOB (X4) |
|-----------------|----------|--------------|--------------|-------------|-----------|
| SHID | 2.000000 | 10.88649073 | 7.041392685 | 0.041589124 | 0.1303377 |
| SCPI | 2.146128 | 8.056264366 | 3.950754182 | 0.844600324 | 0.3578022 |
| TRST | 2.176091 | 10.54900326 | 6.477121255 | 0.156806496 | 0.0750658 |
| TRPK | 2.477121 | 9.991226076 | 6 | 0.622950959 | 0.1299484 |
| DPNS | 2.397940 | 10.38560627 | 6.477121255 | 0.239555145 | 0.1306297 |
| HMSP | 1.698970 | 11.53173431 | 7.431363764 | 0.551776753 | 0.1006559 |
| ITMA | 1.698970 | 10.4440448 | 6.602059991 | 0.942491533 | 0.1085521 |
| IKBI | 1.954243 | 10.17172645 | 6.477121255 | 0.880225844 | 0.2825592 |
| KKGI | 2.301030 | 10.40908737 | 6.653212514 | 0.509348013 | 0.3202104 |
| DYNA | 2.477121 | 10.14612804 | 6.397940009 | 0.016155729 | 0.0752261 |
| SUBA | 1.698970 | 10.04532298 | 6.477121255 | 0.924175882 | 0.3119527 |
| GUNA | 1.732394 | 9.698970004 | 6 | 0.511014853 | 0.0738827 |
| SMAR | 1.778151 | 10.95424251 | 7.477121255 | 0.816656922 | 0.1415413 |
| SRSN | 1.812913 | 10.24303805 | 6.698970004 | 0.562443288 | 0.1015483 |
| TPEN | 2.000000 | 9.681241237 | 6 | 0.122475085 | 0.049207 |
| FAST | 2.000000 | 10.40545308 | 6.649578229 | 0.490826809 | 0.133861 |
| TIRA | 1.954243 | 9.792391689 | 6.301029996 | 0.818818049 | 0.2170623 |
| INTA | 1.740363 | 20.61285006 | 13.5563025 | 1.847378074 | 0.3277415 |
| SUMI | 1.602060 | 10.21272015 | 6.832508913 | 0.155257594 | 0.0760603 |
| CITRA | 1.903090 | 34.24492004 | 23.09691001 | 0.459913874 | 0.0497573 |
| LPPS | 1.740363 | 11.4920616 | 7.954242509 | 0.274895646 | 0.0215087 |
| ADES | 1.602060 | 10.76155199 | 7.176091259 | 0.18589365 | 0.1789094 |
| JRPT | 1.778151 | 11.26007139 | 7.544068044 | 0.305484122 | 0.0165454 |
| MDBN | 1.778151 | 10.61278386 | 7.301029996 | 1.141111201 | 0.2244978 |
| MLND | 1.778151 | 21.70556974 | 14.79588002 | -0.75300959 | 0.1103545 |
| INSA | 1.845098 | 10.17609126 | 6.698970004 | 0.066596891 | 0.0693747 |
| WICO | 1.623249 | 10.81291336 | 7.301029996 | 1.589349702 | 0.3894105 |
| MORE | 1.000000 | 10.85582191 | 7.544068044 | -0.24654672 | 0.0291803 |
| NISP | 1.698970 | 10.58827171 | 7.096910013 | 0.620139733 | 0.1521277 |
| PSDN | 2.041393 | 10.95424251 | 7.477121255 | 1.080759346 | 0.1067592 |
| DUTI | 2.060698 | 10.89625056 | 7.397940009 | 0.810837589 | 0.026144 |
| SPMA | 1.778151 | 10.95904139 | 7.414973348 | 0.186647868 | 0.0658439 |
| KLAS | 1.653213 | 10.8372727 | 7.397940009 | 0.152508614 | 0.1166902 |
| CMPP | 1.518514 | 10.69019608 | 7.301029996 | 0.041481108 | 0.1609698 |
| JWJI | 1.949390 | 10.43868472 | 6.785472203 | 0.914987592 | 0.096042 |
| KARW | 2.301030 | 10.76342799 | 7.301029996 | 0.381449341 | 0.0791713 |
| DAVO | 0.000000 | 10.75530304 | 7.236789099 | 0.669431437 | 0.1993181 |

Lanjutan Daftar Nilai Variabel Dependent dan Independent
Metode Semi Parametrik

| Kode Perusahaan | Y | MVSIZE (X1) | LOGSHOOL(X2) | CFTOB (X3) | MTOB (X4) |
|-----------------|-----------|-------------|--------------|-------------|-----------|
| HEXA | 1.698970 | 10.59106461 | 7 | 1.023864384 | 0.0844484 |
| BUKK | 1.505150 | 11.10720997 | 7.602059991 | 0.576694364 | 0.1311814 |
| BUDI | 2.000000 | 7.954242509 | 7.477121255 | 0.080480876 | 0.0363689 |
| BMTR | 1.301030 | 16.79588002 | 16.60205999 | 0.472397558 | 0.203736 |
| KONI | 1.000000 | 20.67890288 | 14.72345567 | 0.744087555 | 0.142128 |
| MWON | 1.778151 | 8.164224928 | 7.70182693 | 0.503695063 | 0.2078942 |
| ELTY | 1.477121 | 15.37594924 | 14.79588002 | -0.6845432 | 0.0895131 |
| KOMI | 1.913814 | 10.8372727 | 8.041392685 | 0.800566243 | 0.2273347 |
| AMFG | 1.397940 | 7.827369273 | 7.505149978 | 0.149566084 | 0.1361945 |
| TINS | 1.380211 | 8.323664536 | 7.934498451 | 0.763697647 | 0.4936921 |
| CEKA | 1.653213 | 10.5728716 | 7.531478917 | 0.173386637 | 0.0935295 |
| RAIS | 1.698970 | 11.40823997 | 7.903089987 | 0.867644464 | 0.1622457 |
| KDSI | 1.397940 | 10.60205999 | 7.698970004 | 0.394356824 | 0.1073851 |
| FISK | 1.698970 | 11.12221588 | 8 | 0.250917976 | 0.1042101 |
| ALDI | 1.477121 | 10.90323708 | 7.94899457 | 0.227306288 | 0.1848602 |
| ALMI | 1.301030 | 11.07961532 | 7.965671971 | 0.320887599 | 0.1467555 |
| PAFI | 4.574031 | 10.51188336 | 7.698970004 | -0.10019635 | 0.0523472 |
| BHIT | 1.079181 | 10.78887512 | 8.089905111 | 0.896188488 | 0.1042692 |
| ANTM | 2.017033 | 23.56074496 | 17.26848888 | -0.22035744 | 0.1750122 |
| AALI | 1.778151 | 22.58002468 | 16.19936128 | -0.65178906 | 0.0954347 |
| HITS | 1.301030 | 10.69853549 | 7.86923172 | -0.1779906 | 0.128768 |
| RBMS | 0.000000 | 31.63220413 | 23.53529412 | 4.781554524 | 0.3081785 |
| JSPT | 1.146128 | 31.95963754 | 23.09691001 | -0.47549462 | 0.3516724 |
| RICY | 1.079181 | 31.6689075 | 23.33445375 | 1.536800465 | 0.5025769 |
| AISA | 1.7781513 | 10.63093612 | 7.653212514 | 0.42450296 | 0.1087906 |

LAMPIRAN VII

Regression discrete-time

Variables Entered/Removed^a

| Model | Variables Entered | Variables Removed | Method |
|-------|---|-------------------|--------|
| 1 | MTOB (X4), LOGSHOO L (X2), CFTOB (X3), MVESIZE (X1) | | Enter |

a. All requested variables entered.

b. Dependent Variable: Y

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .418 ^a | .175 | .118 | .37 | 1.917 |

a. Predictors: (Constant), MTOB (X4), LOGSHOOL (X2), CFTOB (X3), MVESIZE (X1)

b. Dependent Variable: Y

ANOVA^b

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------|----|-------------|-------|-------------------|
| 1 | Regression | 1.700 | 4 | .425 | 3.077 | .023 ^a |
| | Residual | 8.014 | 58 | .138 | | |
| | Total | 9.714 | 62 | | | |

a. Predictors: (Constant), MTOB (X4), LOGSHOOL (X2), CFTOB (X3), MVESIZE (X1)

b. Dependent Variable: Y

Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|-------|---------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|-------|
| | | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 | (Constant) | .994 | .740 | | 1.342 | .185 | | |
| | MVSIZE (X1) | 8.101E-02 | .056 | .192 | 1.440 | .155 | .803 | 1.245 |
| | LOGSHOOL (X2) | -.188 | .068 | -.354 | -2.765 | .008 | .869 | 1.151 |
| | CFTOB (X3) | -7.78E-03 | .007 | -.137 | -1.053 | .297 | .835 | 1.197 |
| | MTOB (X4) | .272 | .150 | .249 | 1.809 | .076 | .751 | 1.332 |

a. Dependent Variable: Y

Collinearity Diagnostics^a

| Model | Dimension | Eigenvalue | Condition Index | Variance Proportions | | | | |
|-------|-----------|------------|-----------------|----------------------|-------------|---------------|------------|-----------|
| | | | | (Constant) | MVSIZE (X1) | LOGSHOOL (X2) | CFTOB (X3) | MTOB (X4) |
| 1 | 1 | 4.333 | 1.000 | .00 | .00 | .00 | .01 | .00 |
| | 2 | .607 | 2.671 | .00 | .00 | .00 | .83 | .00 |
| | 3 | 5.091E-02 | 9.225 | .00 | .01 | .02 | .11 | .70 |
| | 4 | 6.148E-03 | 26.547 | .03 | .37 | .87 | .00 | .00 |
| | 5 | 2.791E-03 | 39.401 | .97 | .61 | .11 | .05 | .29 |

a. Dependent Variable: Y

Residuals Statistics^a

| | Minimum | Maximum | Mean | Std. Deviation | N |
|----------------------|---------|---------|----------|----------------|----|
| Predicted Value | .41 | 1.47 | .81 | .17 | 63 |
| Residual | -.89 | .48 | 2.15E-16 | .36 | 63 |
| Std. Predicted Value | -2.402 | 3.978 | .000 | 1.000 | 63 |
| Std. Residual | -2.381 | 1.296 | .000 | .967 | 63 |

a. Dependent Variable: Y

LAMPIRAN VIII

Regression continuous-time

Variables Entered/Removed^b

| Model | Variables Entered | Variables Removed | Method |
|-------|---|-------------------|--------|
| 1 | MTOB (X4), MVESIZE (X1), CFTOB (X3), LOGSHOOL (X2) | | Enter |

a. All requested variables entered.

b. Dependent Variable: Y

Model Summary^b

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1 | .488 ^a | .238 | .184 | .53 | 2.380 |

a. Predictors: (Constant), MTOB (X4), MVESIZE (X1), CFTOB (X3), LOGSHOOL (X2)

b. Dependent Variable: Y

ANOVA^b

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------|----|-------------|-------|-------------------|
| 1 | Regression | 4.979 | 4 | 1.245 | 4.449 | .003 ^a |
| | Residual | 15.948 | 57 | .280 | | |
| | Total | 20.927 | 61 | | | |

a. Predictors: (Constant), MTOB (X4), MVESIZE (X1), CFTOB (X3), LOGSHOOL (X2)

b. Dependent Variable: Y

Coefficients^a

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|-------|---------------|-----------------------------|------------|---------------------------|--------|------|-------------------------|--------|
| | | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 | (Constant) | 2.120 | .171 | | 12.425 | .000 | | |
| | MVSIZE (X1) | 7.548E-02 | .048 | .793 | 1.583 | .119 | .053 | 18.755 |
| | LOGSHOOL (X2) | -.132 | .063 | -1.049 | -2.092 | .041 | .053 | 18.820 |
| | CFTOB (X3) | -.223 | .102 | -.287 | -2.185 | .033 | .775 | 1.291 |
| | MTOB (X4) | -.291 | .719 | -.054 | -.405 | .687 | .745 | 1.341 |

a. Dependent Variable: Y

Collinearity Diagnostics^a

| Model | Dimension | Eigenvalue | Condition Index | Variance Proportions | | | | |
|-------|-----------|------------|-----------------|----------------------|-------------|---------------|------------|-----------|
| | | | | (Constant) | MVSIZE (X1) | LOGSHOOL (X2) | CFTOB (X3) | MTOB (X4) |
| 1 | 1 | 4.085 | 1.000 | .01 | .00 | .00 | .02 | .01 |
| | 2 | .573 | 2.669 | .02 | .00 | .00 | .72 | .01 |
| | 3 | .213 | 4.378 | .00 | .00 | .01 | .21 | .60 |
| | 4 | .124 | 5.743 | .90 | .01 | .01 | .03 | .16 |
| | 5 | 5.181E-03 | 28.078 | .07 | .99 | .98 | .03 | .02 |

a. Dependent Variable: Y

Casewise Diagnostics^a

| Case Number | Std. Residual | Y |
|-------------|---------------|---|
| 37 | -3.339 | 0 |
| 55 | 5.053 | 5 |

a. Dependent Variable: Y

Residuals Statistics^a

| | Minimum | Maximum | Mean | Std. Deviation | N |
|----------------------|---------|---------|----------|----------------|----|
| Predicted Value | .23 | 2.01 | 1.73 | .29 | 62 |
| Residual | -1.77 | 2.67 | 8.26E-16 | .51 | 62 |
| Std. Predicted Value | -5.229 | 1.004 | .000 | 1.000 | 62 |
| Std. Residual | -3.339 | 5.053 | .000 | .967 | 62 |

a. Dependent Variable: Y

LAMPIRAN IX

Regression semiparametrik

Variables Entered/Removed^{b,c}

| Model | Variables Entered | Variables Removed | Method |
|-------|---|-------------------|--------|
| 1 | MTOB, CFTOB, MVESIZE, LOGSHOO L | | Enter |

- a. All requested variables entered.
 b. Dependent Variable: Y
 c. Linear Regression through the Origin

Model Summary^{f,d}

| Model | R | R Square ^a | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|-----------------------|-------------------|----------------------------|---------------|
| 1 | .867 ^b | .752 | .734 | .9471 | 1.701 |

- a. For regression through the origin (the no-intercept model), R Square measures the proportion of the variability in the dependent variable about the origin explained by regression. This CANNOT be compared to R Square for models which include an intercept.
 b. Predictors: MTOB, CFTOB, MVESIZE, LOGSHOOL
 c. Dependent Variable: Y
 d. Linear Regression through the Origin

ANOVA^{f,d}

| Model | | Sum of Squares | df | Mean Square | F | Sig. |
|-------|------------|----------------------|----|-------------|--------|-------------------|
| 1 | Regression | 154.905 | 4 | 38.726 | 43.173 | .000 ^a |
| | Residual | 51.129 | 57 | .897 | | |
| | Total | 206.034 ^b | 61 | | | |

- a. Predictors: MTOB, CFTOB, MVESIZE, LOGSHOOL
 b. This total sum of squares is not corrected for the constant because the constant is zero for regression through the origin.
 c. Dependent Variable: Y
 d. Linear Regression through the Origin

Coefficients^{a,b}

| Model | | Unstandardized Coefficients | | Standardized Coefficients | t | Sig. | Collinearity Statistics | |
|-------|----------|-----------------------------|------------|---------------------------|--------|------|-------------------------|--------|
| | | B | Std. Error | Beta | | | Tolerance | VIF |
| 1 | MVSIZE | .202 | .084 | 1.520 | 2.405 | .019 | .011 | 91.731 |
| | LOGSHOOL | -.152 | .118 | -.814 | -1.283 | .205 | .011 | 92.461 |
| | CFTOB | .317 | .283 | .117 | 1.121 | .267 | .403 | 2.483 |
| | MTOB | .898 | 1.380 | .091 | .651 | .518 | .222 | 4.501 |

a. Dependent Variable: Y

b. Linear Regression through the Origin

Collinearity Diagnostics^{a,b}

| Model | Dimension | Eigenvalue | Condition Index | Variance Proportions | | | |
|-------|-----------|------------|-----------------|----------------------|----------|-------|------|
| | | | | MVSIZE | LOGSHOOL | CFTOB | MTOB |
| 1 | 1 | 3.233 | 1.000 | .00 | .00 | .02 | .02 |
| | 2 | .595 | 2.332 | .00 | .00 | .43 | .01 |
| | 3 | .167 | 4.395 | .00 | .00 | .43 | .93 |
| | 4 | 5.458E-03 | 24.336 | .99 | .99 | .11 | .04 |

a. Dependent Variable: Y

b. Linear Regression through the Origin

Casewise Diagnostics^{a,b}

| Case Number | Std. Residual | Y |
|-------------|---------------|------|
| 54 | 3.803 | 4.57 |

a. Dependent Variable: Y

b. Linear Regression through the Origin

Residuals Statistics^{a,b}

| | Minimum | Maximum | Mean | Std. Deviation | N |
|-----------------------------------|-----------|---------|--------|----------------|----|
| Predicted Value | .5312 | 3.7993 | 1.4758 | .6061 | 61 |
| Std. Predicted Value | -1.558 | 3.833 | .000 | 1.000 | 61 |
| Standard Error of Predicted Value | 9.669E-02 | .5700 | .2146 | .1139 | 61 |
| Adjusted Predicted Value | .4315 | 4.2335 | 1.4871 | .7264 | 61 |
| Residual | -2.7201 | 3.6023 | .2804 | .8788 | 61 |
| Std. Residual | -2.872 | 3.803 | .296 | .928 | 61 |
| Stud. Residual | -3.093 | 3.838 | .291 | .979 | 61 |
| Deleted Residual | -3.1543 | 3.6688 | .2692 | .9829 | 61 |
| Stud. Deleted Residual | -3.360 | 4.418 | .291 | 1.041 | 61 |
| Mahal. Distance | .636 | 22.095 | 4.000 | 4.637 | 61 |
| Cook's Distance | .000 | .460 | .028 | .089 | 61 |
| Centered Leverage Value | .010 | .362 | .066 | .076 | 61 |

a. Dependent Variable: Y

b. Linear Regression through the Origin