LAMPIRAN 21

Perhitungan Regresi *Robust*

1. ROBUST ROA

```
> summary(ROA)

Call:
lmrob(formula = ROA ~ VAIC, data = data)
 \--> method = "MM"
Residuals:
     Min       1Q   Median       3Q      Max 
-20.2236  -1.1875  -0.4066   1.4386  15.1315 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept)  -0.9792     0.4110  -2.383   0.0178 *  
VAIC          1.3388     0.1804   7.422 1.21e-12 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Robust residual standard error: 1.677 
Multiple R-squared:  0.4324,    Adjusted R-squared:  0.4305 
Convergence in 25 IRWLS iterations
```

2. ROBUST ROE

```
> summary(ROE)

Call:
lmrob(formula = ROE ~ VAIC, data = data)
 \--> method = "MM"
Residuals:
     Min       1Q   Median       3Q      Max 
-41.2615  -4.4803  -0.8563   4.1018  16.5578 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)  
(Intercept)   4.1261     2.1916   1.883   0.0607 .
VAIC          1.9739     0.7928   2.490   0.0133 *
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Robust residual standard error: 5.839 
Multiple R-squared:  0.1562,    Adjusted R-squared:  0.1534 
Convergence in 33 IRWLS iterations
```

3. ROBUST ATO

```
> summary(ATO)

Call:
lmrob(formula = ATO ~ VAIC, data = data)
 \--> method = "MM"
Residuals:
      Min        1Q    Median        3Q       Max 
-0.166391 -0.043817 -0.002514  0.118807  1.081313 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept) 0.088146   0.014194   6.210 1.77e-09 ***
VAIC        0.011738   0.002034   5.772 1.96e-08 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Robust residual standard error: 0.07452 
Multiple R-squared:  0.08342,	Adjusted R-squared:  0.08035 
Convergence in 13 IRWLS iterations
```

4. ROBUST GR

```
> summary(GR)

Call:
lmrob(formula = GR ~ VAIC, data = data)
 \--> method = "MM"
Residuals:
     Min       1Q   Median       3Q      Max 
-77.7657 -10.4594   0.1457  12.7463 246.7125 

Coefficients:
            Estimate Std. Error t value Pr(>|t|)    
(Intercept)   9.1869     1.7090   5.376 1.54e-07 ***
VAIC          1.7131     0.4406   3.888 0.000124 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Robust residual standard error: 18.18 
Multiple R-squared:  0.03146,	Adjusted R-squared:  0.02821 
Convergence in 10 IRWLS iterations
```

2. ROBUST EPS

```
> summary(EPS)

Call:
lmrob(formula = EPS ~ VAIC, data = data)
 \--> method = "MM"
Residuals:
     Min       1Q   Median       3Q      Max
-367.383  -11.785    2.289   99.504  818.154

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)    4.117      5.151   0.799    0.425
VAIC           8.023      1.637   4.902 1.56e-06 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Robust residual standard error: 30.16
Multiple R-squared:  0.1752,    Adjusted R-squared:  0.1724
Convergence in 18 IRWLS iterations
```