Lampiran 1 (Daftar Perusahaan)

No	Kode	Nama Perusahaan
1	AALI	Astra Agro Lestari Tbk.
2	ADRO	Adaro Energy Tbk.
3	AKRA	Akr Corporindo Tbk.
4	ANTM	Aneka Tambang Tbk.
5	ASII	Astra Internasional Tbk.
6	ASRI	Alam Sutera Reality Tbk.
7	CPIN	Chaoren Pokphan Tbk.
8	EXCL	XL Axiata Tbk.
9	GGRM	Gudang Garam Tbk.
10	INCO	Vale Indonesia Tbk.
11	INDF	Indofood Sukses Makmur Tbk.
12	INDY	Indika Energy Tbk
13	INTP	Indosemen Tunggal Prakasa Tbk.
14	ITMG	Indo Tambang Raya Megah Tbk
15	JSMR	Jasa Marga Tbk.
16	KLBF	Kalbe Farma.Tbk
17	LPKR	Lippo Karawaci Tbk.
18	LSIP	PP London Sumatra Indonesia
19	PGAS	Perusahaan Gas Negara
20	PTBA	Tambang Batu Bara Bukit Asam
21	SMGR	Semen Indonesia
22	TINS	Timah Tbk.
23	TLKM	Telekomunikasi Indonesia Tbk.
24	TRAM	Trada Maritime Tbk.
25	UNTR	United Tractor Tbk.
26	UNVR	Unilever Tbk.

Sumber : www.idx.co.id

Lampiran 2 (Analisis Deskriptif)

	DER	DPR	ROA	CR	PBV
Mean	0.831069	0.125006	14.68462	2.350165	4.902512
Median	0.766411	0.028140	12.70000	1.823116	3.637332
Maximum	2.450595	1.268170	40.70000	10.64233	40.17341
Minimum	0.153913	0.001961	-9.600000	0.102348	0.809019
Std. Dev.	0.543874	0.209619	9.685619	1.809816	6.133266
Skewness	0.695134	2.665536	0.712148	1.545397	4.505651
Kurtosis	2.738344	11.87918	3.294349	6.424333	24.10757
Jarque-Bera	8.672337	464.7941	9.166119	92.20926	2282.510
Probability	0.013087	0.000000	0.010224	0.000000	0.000000
Sum	86.43115	13.00067	1527.200	244.4172	509.8613
Sum Sq. Dev.	30.46724	4.525853	9662.555	337.3696	3874.546
Observations	104	104	104	104	104

Lampiran 3 (Uji Multikolinieritas)

SPSS

Coefficients[a]

Model		Collinearity Statistics	
		Tolerance	VIF
1	(Constant)		
	DPR	.445	2.245
	ROA	.566	1.766
	CR	.837	1.195
	PBV	.431	2.321

a. Dependent Variable: DER

Lampiran 4 (Uji Heteroskedastisitas)

Uji White (No Cross Term)

Heteroskedasticity Test: White

F-statistic	1.072392	Prob. F(4,99)	0.3743
Obs*R-squared	4.319072	Prob. Chi-Square(4)	0.3645
Scaled explained SS	4.892645	Prob. Chi-Square(4)	0.2985

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 11/10/13 Time: 13:29
Sample: 1 104
Included observations: 104

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.192358	0.039624	4.854618	0.0000
DPR^2	0.186232	0.282103	0.660158	0.5107
ROA^2	4.04E-05	9.67E-05	0.418234	0.6767
CR^2	-0.003321	0.001850	-1.795468	0.0756
PBV^2	-0.000254	0.000249	-1.017588	0.3114

R-squared	0.041530	Mean dependent var	0.171176
Adjusted R-squared	0.002803	S.D. dependent var	0.271976
S.E. of regression	0.271595	Akaike info criterion	0.277870
Sum squared resid	7.302599	Schwarz criterion	0.405005
Log likelihood	-9.449259	Hannan-Quinn criter.	0.329376
F-statistic	1.072392	Durbin-Watson stat	1.411145
Prob(F-statistic)	0.374334		

Uji White (Cross term)

F-statistic	1.276374	Prob. F(14,89)	0.2380
Obs*R-squared	17.38948	Prob. Chi-Square(14)	0.2360
Scaled explained SS	19.69880	Prob. Chi-Square(14)	0.1399

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 12/10/13 Time: 13:28
Sample: 1 104
Included observations: 104

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.461164	0.152152	3.030950	0.0032
DPR	-0.743731	0.724612	-1.026385	0.3075
DPR^2	2.072582	1.840728	1.125957	0.2632
DPR*ROA	-0.042975	0.051295	-0.837816	0.4044
DPR*CR	0.465163	0.206320	2.254567	0.0266
DPR*PBV	-0.062014	0.077495	-0.800238	0.4257
ROA	0.002698	0.012593	0.214249	0.8308
ROA^2	0.000484	0.000369	1.313655	0.1923
ROA*CR	-0.003706	0.002728	-1.358534	0.1777
ROA*PBV	-0.000243	0.001147	-0.212123	0.8325
CR	-0.118914	0.064791	-1.835355	0.0698
CR^2	0.009398	0.005564	1.689056	0.0947
CR*PBV	0.009457	0.011676	0.809995	0.4201
PBV	-0.053714	0.035391	-1.517753	0.1326
PBV^2	0.002292	0.001854	1.236048	0.2197

R-squared	0.167207	Mean dependent var	0.171176
Adjusted R-squared	0.036205	S.D. dependent var	0.271976
S.E. of regression	0.267007	Akaike info criterion	0.329625
Sum squared resid	6.345065	Schwarz criterion	0.711028
Log likelihood	-2.140500	Hannan-Quinn criter.	0.484142
F-statistic	1.276374	Durbin-Watson stat	1.556199
Prob(F-statistic)	0.238008		

Lampiran 5 (Uji Autokorelasi)

Penyembuhan Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	20.70268	Prob. F(2,97)	0.0000
Obs*R-squared	31.11265	Prob. Chi-Square(2)	0.0000

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/12/13 Time: 13:35
Sample: 1 104
Included observations: 104
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.104885	0.078800	1.331030	0.1863
DPR	-0.055509	0.253373	-0.219080	0.8270
ROA	0.001525	0.004854	0.314106	0.7541
CR	-0.054841	0.024089	-2.276639	0.0250
PBV	0.002324	0.008790	0.264417	0.7920
RESID(-1)	0.494659	0.099374	4.977744	0.0000
RESID(-2)	0.169423	0.109086	1.553110	0.1237

R-squared	0.299160	Mean dependent var	2.56E-17
Adjusted R-squared	0.255809	S.D. dependent var	0.415738
S.E. of regression	0.358642	Akaike info criterion	0.851954
Sum squared resid	12.47657	Schwarz criterion	1.029942
Log likelihood	-37.30159	Hannan-Quinn criter.	0.924062
F-statistic	6.900894	Durbin-Watson stat	1.968729
Prob(F-statistic)	0.000004		

Lampiran 6 (Hasil Penelitian)

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 12/12/13 Time: 13:35
Sample: 1 104
Included observations: 104
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.104885	0.078800	1.331030	0.1863
DPR	-0.055509	0.253373	-0.219080	0.8270
ROA	0.001525	0.004854	0.314106	0.7541
CR	-0.054841	0.024089	-2.276639	0.0250
PBV	0.002324	0.008790	0.264417	0.7920
RESID(-1)	0.494659	0.099374	4.977744	0.0000
RESID(-2)	0.169423	0.109086	1.553110	0.1237

R-squared	0.299160	Mean dependent var	2.56E-17
Adjusted R-squared	0.255809	S.D. dependent var	0.415738
S.E. of regression	0.358642	Akaike info criterion	0.851954
Sum squared resid	12.47657	Schwarz criterion	1.029942
Log likelihood	-37.30159	Hannan-Quinn criter.	0.924062
F-statistic	6.900894	Durbin-Watson stat	1.968729
Prob(F-statistic)	0.000004		