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Price To Book Value (PBV) Pada Perusahaan Sampel Tahun 2008-2011

	Kode Perusahaan	2008	2009	2010	2011
1	AALI	5,75	5,72	4,06	3,61
2	ANTM	2,58	2,44	1,43	1,17
3	ASSI	3,52	4,48	3,95	3,68
4	BNBR	1,59	0,57	0,39	0,55
5	BUMI	3,39	4,33	4,24	1,77
6	ENRG	1,6	0,86	1,18	0,52
7	INCO	2,43	3,21	1,98	1,42
8	INDF	3,07	2,55	1,28	1,54
9	ISAT	1,43	1,64	1,63	1,71
10	ITMG	4,840	8,860	4,460	5,210
11	LSIP	2,99	3,85	2,63	2,57
12	PGAS	8,06	7,73	4,48	5,59
13	PTBA	6,97	8,31	4,9	4,11
14	TINS	2,93	3,29	1,83	1,72
15	TLKM	4,89	3,61	2,33	2,91
16	UNSP	0,82	0,64	0,43	0,14
17	UNTR	3,72	0	3,57	2,42

Net Profit Margin (NPM) Pada Perusahaan Sampel Tahun 2008-2011

	Kode Perusahaan	2008	2009	2010	2011
1	AALI	32,24	22,37	22,8	23,19
2	ANTM	14,26	6,94	19,25	18,6
3	ASSI	9,47	10,19	11,05	13,13
4	BNBR	-188,65	-21,32	-58,29	-10,06
5	BUMI	19,1	5,92	7,12	5,38
6	ENRG	-1,88	-119,74	-4,99	11,9
7	INCO	27,38	22,4	34,27	26,86
8	INDF	2,67	5,59	7,69	11,07
9	ISAT	10,07	8,15	3,27	4,53
10	ITMG	17,84	22,25	12,24	23,15
11	LSIP	24,12	22,11	28,76	44,61
12	PGAS	4,95	34,56	31,57	31,5
13	PTBA	23,67	30,48	25,40	29,16
14	TINS	14,83	4,07	11,37	10,25
15	TLKM	17,5	17,54	16,81	21,53
16	UNSP	5,92	10,87	26,81	15,29
17	UNTR	9,54	13,06	10,38	10,65

LAMPIRAN C

HASIL OUTPUT SPSS

OUTPUT SPSS

DESCRIPTIVE

Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
RETURN SAHAM	68	-,94	12,85	,4859	1,71786
ROA	68	-62,38	40,35	11,0829	14,45769
CR	68	39,77	1064,23	236,1079	204,02732
DER	68	,16	5,26	1,1764	1,13464
PER	68	-81	425	20,33	52,257
EPS	68	-169	5273	768,09	1071,830
PBV	68	0	9	3,06	2,042
NPM	68	-188,650	44,610	9,33412	32,604295
Valid N (listwise)	68				

Sumber : Data sekunder yang telah diolah dengan program SPSS

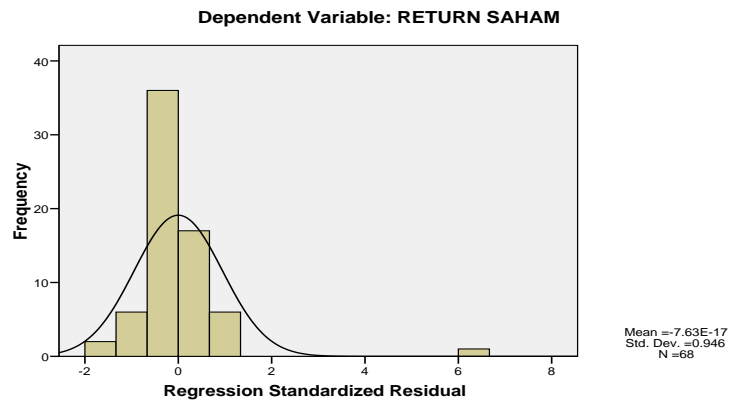
Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
RETURN SAHAM	60	-,94	1,50	,0976	,53348
ROA	60	-62,38	40,35	11,1626	15,13676
CR	60	39,77	1064,23	248,2543	214,21117
DER	60	,16	5,26	1,0836	1,09525
PER	60	-81	425	21,08	55,569
EPS	60	-169	5273	759,74	1095,846
PBV	60	0	9	3,01	2,146
NPM	60	-188,650	44,610	9,11233	34,606568
Valid N (listwise)	60				

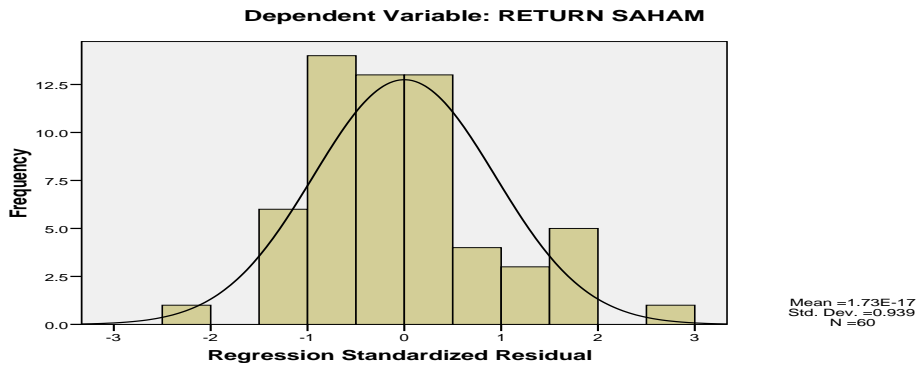
Sumber : Data yang telah diolah dengan program SPSS sekunder

UJI NORMALITAS

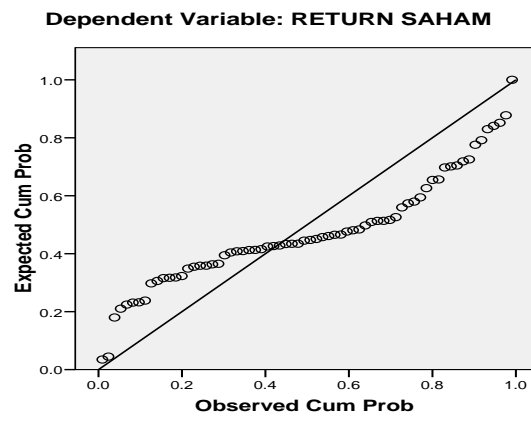
Histogram



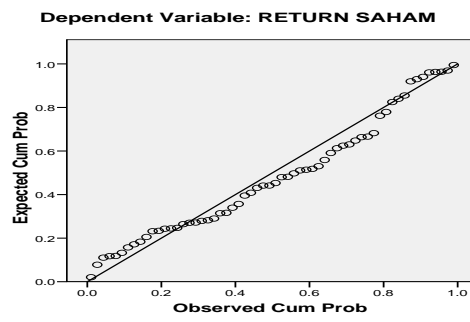
Histogram



Normal P-P Plot of Regression Standardized Residual



Normal P-P Plot of Regression Standardized Residual



Uji Asumsi Klasik Normalitas dengan Uji Kolmogorov Smirnov

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		68
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	1,60554789
Most Extreme Differences	Absolute	,193
	Positive	,193
	Negative	-,170
Kolmogorov-Smirnov Z		1,591
Asymp. Sig. (2-tailed)		,013

a. Test distribution is Normal.

b. Calculated from data.

Uji Asumsi Klasik Normalitas dengan Uji Kolmogorov Smirnov

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		60
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	,45366402
Most Extreme Differences	Absolute	,101
	Positive	,101
	Negative	-,066
Kolmogorov-Smirnov Z		,784
Asymp. Sig. (2-tailed)		,571

a. Test distribution is Normal.

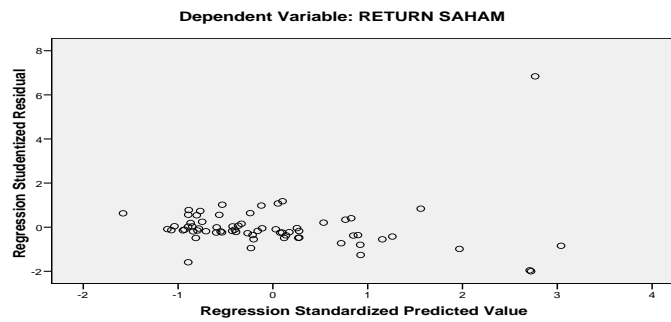
b. Calculated from data.

Uji Multikoleniaritas

Model	Collinearity Statistics	
	Tolerance	VIF
1		
	(Constant)	
	ROA	,128
	CR	,688
	DER	,586
	PER	,873
	EPS	,611
	PBV	,608
	NPM	,184
		7,833
		1,452
		1,707
		1,145
		1,637
		1,645
		5,445

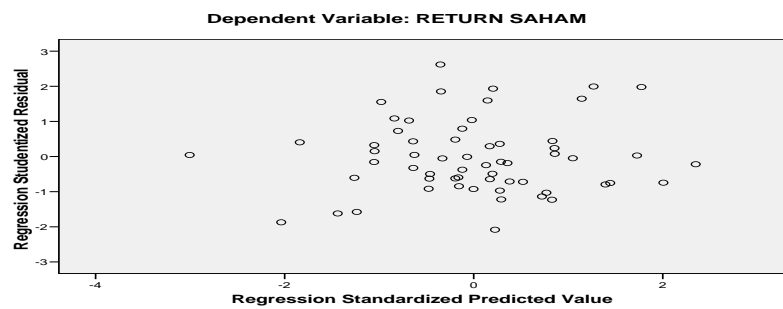
UJI HETEROSKEDASTISITAS

Scatterplot



UJI HETEROSKEDASTISITAS

Scatterplot



UJI AUTOKORELASI

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,526 ^a	,277	,179	,48324	1,446

a. Predictors: (Constant), NPM, PER, EPS, CR, PBV, DER, ROA

b. Dependent Variable: RETURN SAHAM

HASIL ANALISIS REGRESI

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,146	,196		,743	,461
	ROA	,005	,012	,129	,392	,697
	CR	,000	,000	-,069	-,489	,627
	DER	-,195	,075	-,401	-2,601	,012
	PER	-,001	,001	-,084	-,666	,509
	EPS	,000	,000	-,227	-1,504	,139
	PBV	,102	,038	,412	2,724	,009
	NPM	-,006	,004	-,372	-1,353	,182

a. Dependent Variable: RETURN SAHAM

UJI F

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	4,648	7	,664	2,844	,014 ^a
	Residual	12,143	52	,234		
	Total	16,791	59			

a. Predictors: (Constant), NPM, PER, EPS, CR, PBV, DER, ROA

b. Dependent Variable: RETURN SAHAM

UJI T

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	,146	,196		,743	,461
	ROA	,005	,012	,129	,392	,697
	CR	,000	,000	-,069	-,489	,627
	DER	-,195	,075	-,401	-2,601	,012
	PER	-,001	,001	-,084	-,666	,509
	EPS	,000	,000	-,227	-1,504	,139
	PBV	,102	,038	,412	2,724	,009
	NPM	-,006	,004	-,372	-1,353	,182

a. Dependent Variable: RETURN SAHAM

UJI KOEFISIEN DETERMINASI R²

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,526 ^a	,277	,179	,48324

a. Predictors: (Constant), NPM, PER, EPS, CR, PBV, DER, ROA

b. Dependent Variable: RETURN SAHAM