

Lampiran 1: Daftar populasi penelitian

No	Kode	Nama Perusahaan
1	ADES	Akasha Wira International Tbk
2	BUDI	Budi strach&sweetener Tbk
3	AISA	Tiga Pilar Sejahtera Food Tbk
4	ALTO	Tri Banyan Tirta Tbk
5	BTEK	Bumi Teknokultura Unggul Tbk
6	CAMP	Campina Ice Cream Tbk
7	CEKA	Wilmar Cahaya Indonesia Tbk
8	CLEO	Sariguna Primatirta Tbk
9	DLTA	Delta Djakarta Tbk
10	FOOD	Sentra Food Indonesia Tbk
11	GOOD	Garuda Food Putra Putri Jaya Tbk
12	HOKI	Bayung Poetra Sembada Tbk
13	ICBP	Indofood CBP Sukses Makmur Tbk
14	IIKP	Inti Agri Resources Tbk
15	INDF	Indofood Sukses Maktur Tbk
16	MGNA	Magna Investama Mandiri Tbk
17	MLBI	Multi Bintang Indonesia Tbk
18	MYOR	Mayora Indah Tbk
19	PCAR	Prima Cakrawala Abadi Tbk
20	PSDN	Prasidha Aneka Niaga Tbk
21	ROTI	Nippon Indosari Corpindo Tbk
22	SKBM	Sekar Bumi Tbk
23	SKLT	Sekar Laut Tbk
24	STTP	Siantar Top Tbk
25	TBLA	Tunas Baru Lampung Tbk
26	ULTJ	Ultra Jaya Milk Industry&Trading Company Tbk
27	GGRM	Gudang Garam Tbk
28	HMSP	H.M.Sampoerna Tbk
29	RMBA	Bentoel Iternatioanl Investama+D24 Tbk
30	WIIM	Wismilak Inti Makmur Tbk
31	DVLA	Darya-Varia Laboratoria Tbk
32	INAF	Indofarma Tbk
33	KAEF	Kimia Farma Tbk
34	KLBF	Kalbe Farma Tbk
35	MERK	Merck Tbk
36	PEHA	Phapros Tbk
37	PYFA	Pyridam Farma Tbk
38	SCPI	Merck Shatp Dohme Pharma Tbk
39	SIDO	Indusri Jamu dan Framais Sido Muncul Tbk
40	TSPC	Tempo Scan Pacific Tbk
41	KINO	Kino Indoneisa Tbk

42	MBTO	Martina Berto Tbk
143	MRAT	Mustika Ratu Tbk
44	TCID	Mandom Indonesia Tbk
45	UNVR	Unilever Indonesia Tbk
46	CINT	Chitose Internasional Tbk
47	KICI	Kedaung Indah Can Tbk
48	LMPI	Langgeng Makmur Industri Tbk
49	WOOD	Integra Indocabinet Tbk
50	HRTA	Hartadinata Abadi Tbk
51	AGRO	Bank Rakyat Indonesia Agroniaga Tbk
52	AGRS	Bank Agris Tbk
53	ARTO	Bank Artos Indonesia Tbk
54	BABP	Bank MNC Internasional Tbk
55	BACA	Bank Capital Indonesia Tbk
56	BBCA	Bank Central Asia Tbk
57	BBHI	Bank Harda Internasional Tbk
58	BBKP	Bank Bukopin Tbk
59	BBMD	Bank Mestika Dharma Tbk
60	BBNI	Bank Negara Indonesia (Persero) Tbk
61	BBRI	Bank Rakyat Indonesia (Persero) Tbk
62	BBTN	Bank Tabungan Negara (Persero) Tbk
63	BBYB	Bank Yudha Bhakti Tbk
64	BCIC	Bank JTrust Indonesia Tbk
65	BDMN	Bank Danamon Indonesia Tbk
66	BEKS	Bank Pembangunan Daerah Banten Tbk
67	BGTG	Bank Ganesha Tbk
68	BINA	Bank Ina Perdana Tbk
69	BJBR	Bank Pembangunan Daerah Jawa Barat Tbk
70	BJTM	Bank Pembangunan Daerah Jawa Timur Tbk
71	BKSW	Bank QNB Indonesia Tbk
72	BMAS	Bank Maspion Indonesia Tbk
73	BMRI	Bank Mandiri (Persero) Tbk
74	BNBA	Bank Bumi Arta Tbk
75	BNII	Bank Maybank Indonesia Tbk
76	BNLI	Bank Permata Tbk
77	BRIS	Bank BRIsyariah Tbk
78	BSIM	Bank Sinarmas Tbk
79	BSWD	Bank Of India Indonesia Tbk
80	BTPN	Bank Tabungan Pensiunan Nasional Tbk
81	BTPS	Bank Tabungan Pensiunan Nasional Syariah Tbk
82	BVIC	Bank Victoria International Tbk
83	DNAR	Bank Dinar Indonesia Tbk
84	MAYA	Bank Mayapada Internasional Tbk
85	MCOR	Bank China Construction Bank Indonesia Tbk
86	NOBU	Bank Nationalnobu Tbk
87	PNBN	Bank Pan Indonesia Tbk

88	PNBS	Bank Panin Dubai Syariah Tbk
89	SDRA	Bank Woori Saudara Indonesia 1906 Tbk

Lampiran 2: Daftar Sampel

No	Kode	Nama Perusahaan
1	ADES	Akasha Wira International Tbk
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24	PYFA	Pyridam Farma Tbk
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28	MBTO	Martina Berto Tbk
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39	BABP	Bank MNC Internasional Tbk

40	BACA	Bank Capital Indonesia Tbk
41	BBCA	Bank Central Asia Tbk
42	BBHI	Bank Harda Internasional Tbk
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66	BVIC	Bank Victoria International Tbk
67	DNAR	Bank Dinar Indonesia Tbk
68	MAYA	Bank Mayapada Internasional Tbk
69	MCOR	Bank China Construction Bank Indonesia Tbk
70	PNBN	Bank Pan Indonesia Tbk
71	PNBS	Bank Panin Dubai Syariah Tbk

Lampiran 3: Hasil Uji Normalitas

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		213
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	24,11899438
Most Extreme Differences	Absolute	,072
	Positive	,072
	Negative	-,047
Test Statistic		,072
Asymp. Sig. (2-tailed)		,009 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		206
Normal Parameters ^{a,b}	Mean	,0000000
	Std. Deviation	20,81131742
Most Extreme Differences	Absolute	,070
	Positive	,049
	Negative	-,070
Test Statistic		,070
Asymp. Sig. (2-tailed)		,016 ^c

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

Lampiran 4: Hasil Uji Multikolinearitas

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,359 ^a	,129	,116	20,965

a. Predictors: (Constant), x3, x1, x2

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	13129,487	3	4376,496	9,957	,000 ^b
	Residual	88787,741	202	439,543		
	Total	101917,228	205			

a. Dependent Variable: y

b. Predictors: (Constant), x3, x1, x2

Collinearity Diagnostics^a

Model	Dimensio n	Eigenvalu e	Condition Index	Variance Proportions			
				(Constant)	x1	x2	x3
1	1	3,350	1,000	,00	,00	,02	,03
	2	,361	3,044	,01	,01	,01	,73
	3	,277	3,475	,00	,01	,94	,18
	4	,011	17,198	,98	,98	,02	,07

a. Dependent Variable: y

Lampiran 5: Hasil Uji Heteroskedastisitas

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,364 ^a	,133	,120	2,04673

a. Predictors: (Constant), X3, X1, X2

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	129,647	3	43,216	10,316	,000 ^b
	Residual	846,197	202	4,189		
	Total	975,844	205			

a. Dependent Variable: LNU2I

b. Predictors: (Constant), X3, X1, X2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	6,642	,948		7,006	,000
	X1	-,043	,026	-,113	-1,646	,101
	X2	,705	,311	,158	2,269	,024
	X3	-1,443	,317	-,331	-4,554	,000

a. Dependent Variable: LNU2I

Lampiran 6: Hasil Uji Autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,359 ^a	,129	,116	20,96529	1,251

a. Predictors: (Constant), x3, x1, x2

b. Dependent Variable: y

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	13129,487	3	4376,496	9,957	,000 ^b
	Residual	88787,741	202	439,543		
	Total	101917,228	205			

a. Dependent Variable: y

b. Predictors: (Constant), x3, x1, x2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	49,650	9,710		5,113	,000
	x1	,356	,270	,091	1,318	,189
	x2	-2,915	3,183	-,064	-,916	,361
	x3	15,007	3,245	,337	4,624	,000

a. Dependent Variable: y

Lampiran 7: Hasil Uji Cochrane Orcutt

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	LAG_X3, LAG_X1, LAG_X2 ^b		Enter

a. Dependent Variable: LAG_Y

b. All requested variables entered.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,279 ^a	,078	,064	19,46048	2,034

a. Predictors: (Constant), LAG_X3, LAG_X1, LAG_X2

b. Dependent Variable: LAG_Y

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	6403,572	3	2134,524	5,636	,001 ^b
	Residual	76120,760	201	378,710		
	Total	82524,332	204			

a. Dependent Variable: LAG_Y

b. Predictors: (Constant), LAG_X3, LAG_X1, LAG_X2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	29,582	6,769		4,370	,000
	LAG_X1	,374	,291	,090	1,283	,201
	LAG_X2	-,726	3,785	-,014	-,192	,848

LAG_X3	15,709	4,658	,247	3,373	,001
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a. Dependent Variable: LAG_Y

Lampiran 8: Hasil Uji Regresi Linear Berganda

Variables Entered/Removed^a

Model	Variables Entered	Variables Removed	Method
1	x3, x1, x2 ^b	.	Enter

a. Dependent Variable: y

b. All requested variables entered.

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	,359 ^a	,129	,116	20,965

a. Predictors: (Constant), x3, x1, x2

ANOVA^a

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	13129,487	3	4376,496	9,957	,000 ^b
	Residual	88787,741	202	439,543		
	Total	101917,228	205			

a. Dependent Variable: y

b. Predictors: (Constant), x3, x1, x2

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	49,650	9,710		5,113	,000
	x1	,356	,270	,091	1,318	,189
	x2	-2,915	3,183	-,064	-,916	,361
	x3	15,007	3,245	,337	4,624	,000

a. Dependent Variable: y

Lanjutan lampiran 8

Coefficients^a

Model		Unstandardized Coefficients		Standardized	t	Sig.
		B	Std. Error	Coefficients Beta		
1	(Constant)	49,650	9,710		5,113	,000
	x1	,356	,270	,091	1,318	,189
	x2	-2,915	3,183	-,064	-,916	,361
	x3	15,007	3,245	,337	4,624	,000

a. Dependent Variable: y

DAFTAR RIWAYAT HIDUP PENELITI

Data Pribadi

Nama : Mei Siti Hariadi Sitorus
NPM : 11170000010
Tempat dan Tanggal Lahir : Pansurnapitu, 29 Mei 1998
Agama : Kristen
Kewarganegaraan : Indonesia
Alamat : Kelapa Gading- Jakarta Utara
Telepon : 082276722957
Email : Meisitorus29@gmail.com

Pendidikan Formal

SD NO 174567 Pansurnapitu : Lulus Tahun 2010
SMP Swasta St. Maria Tarutung : Lulus Tahun 2013
SMK Negeri 1 Siatas Barita : Lulus Tahun 2016
STIE Indonesia, Jakarta : Tahun 2017 sampai sekarang