

Lampiran 1. Data Perusahaan Perbankan Periode 2017-2019

No	Kode	Periode	Harga Saham (rupiah)	Laba Bersih (ribuan rupiah)	Arus Kas Operasi (ribuan rupiah)	Arus Kas Investasi (ribuan rupiah)	Arus Kas Pendanaan (ribuan rupiah)
1	AGRO	2017	525	140.495.535	-786.628.632	-727.543.619	1.491.894.028
2	AGRO	2018	310	204.212.623	2.693.653.315	-373.840.147	1.169.661.139
3	AGRO	2019	198	51.061.421	-2.622.775.408	-721.502.908	-40.842.525
4	AGRO	2020	1.035	31.260.682	763.032.452	-271.034.246	-243.681.056
5	AGRS	2017	100	-8.319.000	16.756.000	-7.305.000	0
6	AGRS	2018	515	-31.122.000	121.168.000	-20.473.000	0
7	AGRS	2019	320	-259.525.000	-669.292.000	-160.494.000	699.646.000
8	AGRS	2020	145	-17.863.000	-26.430.311.000	-33.894.000	3.922.638.000
9	AMAR	2017	0	0	0	0	0
10	AMAR	2018	0	7.201.803	3.113.380	-862.913	345.982.705
11	AMAR	2019	0	63.238.431	614.821.755	-17.079.991	1.258.563.398
12	AMAR	2020	193	14.645.382	745.702.430	-254.379.995	1.719.191.751
13	ARTO	2017	156	-8.218.216	40.872.419	-23.804.551	0
14	ARTO	2018	191	-23.491.080	-86.018.942	141.599.816	0
15	ARTO	2019	150	-117.239.000	-503.278.000	-1.980.000	682.858.000
16	ARTO	2020	735	-189.671.000	-327.182.000	-264.953.000	736.147.000
17	BABP	2017	67	-675.859.000	-1.992.694.000	376.738.000	68.002.000
18	BABP	2018	51	43.084.000	-17.181.000	83.129.000	134.358.000
19	BABP	2019	50	37.321.000	-791.881.000	-20.625.000	92.139.000
20	BABP	2020	50	38.963.000	930.355.000	-430.599.000	952.000
21	BACA	2017	202	93.189.000	1.060.492.000	-38.074.000	242.982.000
22	BACA	2018	288	73.514.000	1.644.054.000	-261.731.000	3.063.000
23	BACA	2019	280	52.676.000	-2.169.435.000	-57.869.000	2.227.303.000
24	BACA	2020	450	102.624.000	-112.736.000	-95.799.000	208.405.000
25	BBCA	2017	16.550	24.063.606.000	9.658.627.000	-20.620.020.000	-6.655.698.000
26	BBCA	2018	23.300	26.766.431.000	4.912.562.000	20.627.654.000	-7.297.649.000
27	BBCA	2019	27.750	31.131.779.000	51.942.040.000	-34.732.414.000	-7.334.896.000
28	BBCA	2020	27.625	31.018.293.000	50.978.875.000	-44.117.844.000	-15.553.268.000
29	BBHI	2017	84	10.362.325	-75.862.859	-2.401.771	49.675.725
30	BBHI	2018	175	-123.143.307	20.572.426	-4.336.201	17.829.374
31	BBHI	2019	161	-36.245.902	185.761.530	-451.672.984	0
32	BBHI	2020	79	47.300.580	-444.708.455	-2.949.046	0
33	BBKP	2017	625	174.240.000	-1.572.849.000	1.360.280.000	-779.705.000
34	BBKP	2018	580	378.410.000	-6.167.780.000	2.629.124.000	270.151.000
35	BBKP	2019	334	310.605.000	-2.143.372.000	-442.094.000	1.247.580.000
36	BBKP	2020	99	-3.039.577.000	-13.475.843.000	1.308.758.000	8.183.398.000
37	BBMD	2017	1.550	460.865.837	444.763.898	-210.982.610	-60.001.620
38	BBMD	2018	1.400	65.390.506	-214.393.394	478.191.309	-60.015.447
39	BBMD	2019	1.520	392.934.528	317.861.543	-506.257.930	-478.492.575
40	BBMD	2020	1.320	624.190.222	-4.874.369	-2.218.909.520	-68.679.524
41	BBNI	2017	6.475	15.403.290.000	33.677.278.000	-23.274.271.000	3.193.946.000
42	BBNI	2018	8.675	14.250.362.000	-4.274.095.000	-9.611.702.000	20.609.112.000
43	BBNI	2019	9.400	18.192.475.000	-12.611.042.000	13.483.654.000	-18.491.108.000
44	BBNI	2020	3.820	4.001.412.000	74.253.924.000	-11.992.116.000	-17.139.169.000

No	Kode	Periode	Harga Saham (rupiah)	Labanya Bersih (ribuan rupiah)	Arus Kas Operasi (ribuan rupiah)	Arus Kas Investasi (ribuan rupiah)	Arus Kas Pendanaan (ribuan rupiah)
45	BBRI	2017	12.975	30.880.790.000	39.067.326.000	-30.921.668.000	-10.846.957.000
46	BBRI	2018	3.600	28.940.825.000	57.262.380.000	-26.999.124.000	-1.071.548.000
47	BBRI	2019	4.120	39.498.597.000	44.582.937.000	-5.188.301.000	-18.085.104.000
48	BBRI	2020	3.020	21.757.779.000	66.689.187.000	-116.007.831.000	-19.981.772.000
49	BBSI	2017	0	0	0	0	0
50	BBSI	2018	0	0	0	0	0
51	BBSI	2019	0	49.247.138	-42.315.683	-627.033	50.100.000
52	BBSI	2020	735	35.220.368	-464.068.574	-2.441.917	475.284.180
53	BBTN	2017	2.270	3.056.679.000	299.688.000	832.608.000	8.097.145.000
54	BBTN	2018	3.800	2.782.507.000	-2.410.430.000	1.689.493.000	6.598.304.000
55	BBTN	2019	2.440	557.332.000	-14.828.361.000	-7.077.106.000	8.440.369.000
56	BBTN	2020	840	2.352.711.000	26.532.815.000	-23.726.876.000	581.708.000
57	BBYB	2017	450	22.625.611	296.882.748	-10.238.389	10.617.746
58	BBYB	2018	364	-136.654.984	-363.571.644	-5.455.658	60.379.005
59	BBYB	2019	272	19.086.163	-308.824.384	-10.746.271	325.633.842
60	BBYB	2020	280	29.178.695	-151.653.849	-18.769.334	150.156.844
61	BCIC	2017	50	3.573.101.000	-135.070	62.758	0
62	BCIC	2018	50	3.938.887.000	1.234.739	-1.436.481	143.533
63	BCIC	2019	450	216.798.000	-103.316.000	-511.504.000	400.000.000
64	BCIC	2020	450	-484.823.000	-2.080.019.000	2.265.399.000	245.700.000
65	BDMN	2017	4.700	3.573.101.000	3.748.625.000	-3.189.178.000	23.079.000
66	BDMN	2018	6.875	3.938.887.000	4.445.372.000	3.386.812.000	-4.382.163.000
67	BDMN	2019	9.300	4.175.170.000	-9.005.154.000	2.031.338.000	1.092.837.000
68	BDMN	2020	2.090	10.301.521.000	17.305.893.000	-5.281.898.000	-8.478.567.000
69	BEKS	2017	53	-76.220.000	478.343.000	-26.211.000	0
70	BEKS	2018	50	-94.960.000	879.000.000	-34.675.000	0
71	BEKS	2019	50	-143.865.000	-1.286.939.000	-15.787.000	0
72	BEKS	2020	50	-308.970.000	-1.967.464.000	-34.975.000	1.688.471.000
73	BGTG	2017	83	50.504.000	91.417.000	90.564.000	0
74	BGTG	2018	108	7.839.000	-33.849.000	82.090.000	0
75	BGTG	2019	85	13.801.000	328.920.000	-697.067.000	0
76	BGTG	2020	50	5.618.000	991.728.000	-643.195.000	-8.652.000
77	BINA	2017	1.055	26.109.000	-203.615.000	-246.147.000	0
78	BINA	2018	464	3.868.000	505.896.000	-30.803.000	695.370.000
79	BINA	2019	730	13.044.000	415.100.000	-403.698.000	0
80	BINA	2020	995	61.221.000	2.269.456.000	-1.224.925.000	-16.409.000
81	BJBR	2017	2.020	1.295.578.000	670.250.000	1.232.273.000	4.068.669.000
82	BJBR	2018	2.060	1.776.973.000	-6.070.263.000	-220.340.000	2.861.735.000
83	BJBR	2019	2.010	1.635.851.000	-6.591.441.000	-147.622.000	1.450.216.000
84	BJBR	2020	735	1.906.495.000	-1.395.455.000	-397.467.000	2.210.841.000
85	BJTM	2017	690	17.504.000	-73.549.000	84.874.000	546.622.000
86	BJTM	2018	630	-397.461.000	-4.280.736.000	2.295.748.000	1.476.805.000
87	BJTM	2019	650	1.219.278.000	2.337.757.000	-1.795.971.000	475.026.000
88	BJTM	2020	438	1.699.874.000	-230.109.000	-4.973.081.000	-1.956.261.000
89	BKSW	2017	390	-789.613.000	-230.590.000	-242.426.000	9.864.140.000
90	BKSW	2018	226	28.253.000	-2.895.969.000	707.733.000	6.535.570.000

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91	BKSW	2019	187	50.545.252	233.597.722	-449.306.455	0
92	BKSW	2020	118	74.130.899	205.679.472	153.637.317	-35.547.692
93	BMAS	2017	438	69.497.192	-30.538.637	-185.170.096	0
94	BMAS	2018	320	71.013.866	363.169.865	-3.853.076	-35.547.692
95	BMAS	2019	338	63.738.681	458.469.434	-323.636.262	0
96	BMAS	2020	192	60.506.659	889.232.020	-687.827.976	-35.547.692
97	BMRI	2017	11.700	829.926.000	5.220.895.000	-5.276.211.000	462.302.000
98	BMRI	2018	7.657	763.657.000	-19.809.152.000	-21.041.189.000	4.997.720.000
99	BMRI	2019	7.450	34.655.095.000	11.637.669.000	-16.251.888.000	5.458.205.000
100	BMRI	2020	4.680	20.466.256.000	99.467.685.000	-33.313.371.000	-13.875.211.000
101	BNBA	2017	236	85.912.524	-116.867.307	269.722.693	-19.750.500
102	BNBA	2018	262	155.025.202	-9.155.201	5.872.896	-23.100.000
103	BNBA	2019	298	54.310.926	-71.208.888	143.575.130	-25.410.000
104	BNBA	2020	272	39.954.126	-627.715.144	105.751.623	-14.633.423
105	BNII	2017	338	1.837.215.000	-3.996.679.000	-1.314.990.000	1.811.832.000
106	BNII	2018	274	2.622.472.000	-7.366.174.000	3.835.140.000	4.971.056.000
107	BNII	2019	268	2.080.316.000	6.099.537.000	-3.087.881.000	-2.303.183.000
108	BNII	2020	138	1.590.380.000	30.522.013.000	-17.056.018.000	-7.130.267.000
109	BNLI	2017	670	725.686.000	-13.394.147.000	49.315.970.000	867.649.000
110	BNLI	2018	585	941.321.000	-4.698.941.000	110.903.330.000	-2.339.405.000
111	BNLI	2019	990	1.585.415.000	-1.879.571.000	2.485.185.000	1.787.695.000
112	BNLI	2020	1.035	1.215.517.000	1.148.905.000	8.374.330.000	-6.595.193.000
113	BSIM	2017	880	335.708.000	-807.980.000	-210.980.000	33.154.000
114	BSIM	2018	657	12.236.000	-950.257.000	-187.899.000	0
115	BSIM	2019	565	218.043.000	-1.212.141.000	-239.975.000	1.000.000.000
116	BSIM	2020	500	263.870.000	2.116.579.000	-242.578.000	203.099.000
117	BSWD	2017	2.340	-142.045.506	-374.577.105	337.781.077	155.065.595
118	BSWD	2018	1.750	9.360.809	-487.362.750	202.241.896	-364.457
119	BSWD	2019	1.750	32.836.721	439.421.101	-371.602.841	0
120	BSWD	2020	1.750	-70.516.285	-108.810.765	-37.979.234	-345.950.218
121	BTPN	2017	2.730	196.772.000	1.125.968.000	-1.375.982.000	981.941.000
122	BTPN	2018	3.350	301.124.000	4.585.807.000	-573.678.000	1.505.543.000
123	BTPN	2019	3.600	422.465.000	-11.970.920.000	11.301.087.000	122.307.000
124	BTPN	2020	1.910	253.619.000	18.663.821.000	-3.805.233.000	-9.462.054.000
125	BVIC	2017	113	220.074.593	1.408.519.316	-495.577.160	250.000.000
126	BVIC	2018	228	-40.318.834	-1.343.240.586	1.150.586.413	450.000.000
127	BVIC	2019	167	81.244.404	-1.144.407.874	-917.295.715	299.184.100
128	BVIC	2020	57	-175.037.690	35.053.169	574.883.408	-251.236.978
129	DNAR	2017	316	120.009.425.983	140.809.583.408	-2.183.486.479	0
130	DNAR	2018	300	15.972.467.651	264.017.117.345	-1.670.041.510	0
131	DNAR	2019	250	-14.371.433.724	-	98.026.065.183	445.310.166.546
132	DNAR	2020	270	12.630.266.802	581.603.959.129	151.995.219.202	497.446.170.194
133	INPC	2017	90	82.937.000	974.511.000	-1.038.044.000	-101.955.000
134	INPC	2018	90	79.198.000	1.168.947.000	431.094.000	-101.955.000
135	INPC	2019	7	-50.876.000	588.905.000	-950.763.000	-101.955.000

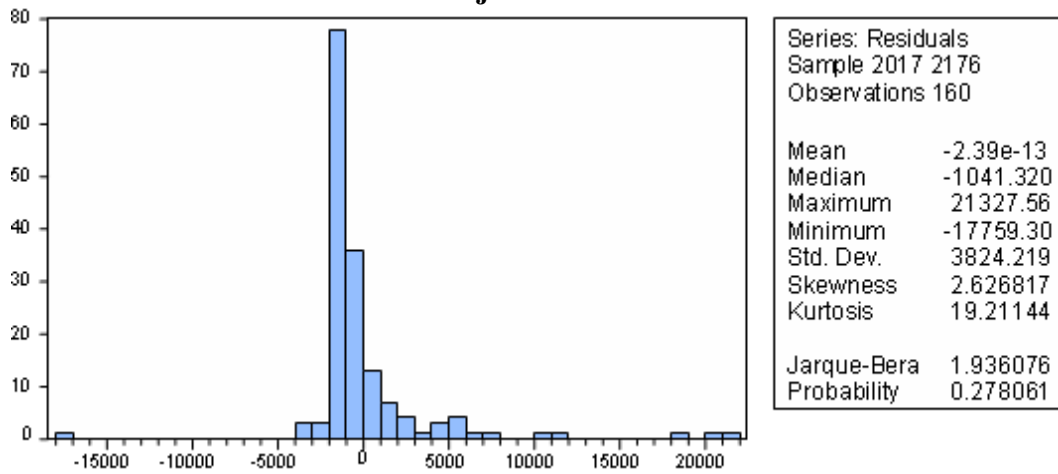
No	Kode	Periode	Harga Saham (rupiah)	Laba Bersih (ribuan rupiah)	Arus Kas Operasi (ribuan rupiah)	Arus Kas Investasi (ribuan rupiah)	Arus Kas Pendanaan (ribuan rupiah)
136	INPC	2020	50	71.805.000	5.121.893.000	-6.276.573.000	200.000.000
137	MAYA	2017	2.650	689.658.000	2.350.025.000	-2.432.877.000	2.462.027.000
138	MAYA	2018	4.050	517.896.000	-1.373.909.000	-785.325.000	2.525.775.000
139	MAYA	2019	700	556.056.000	-3.299.851.000	-431.981.000	284.331.000
140	MAYA	2020	6.400	224.838.000	519.240.000	1.155.806.000	268.718.000
141	MCOR	2017	294	47.611.000	1.487.071.000	-760.552.000	0
142	MCOR	2018	202	72.363.000	-2.188.004.000	1.104.971.000	0
143	MCOR	2019	153	78.967.000	-81.034.000	-226.140.000	420.525.000
144	MCOR	2020	76	49.979.000	-2.427.654.000	531.954.000	3.157.857.000
145	MEGA	2017	3.000	1.377.885.358	5.356.122.826	-1.700.054.007	-982.175.000
146	MEGA	2018	3.600	1.368.056.155	-3.199.928.619	-5.496.493.230	-793.800.000
147	MEGA	2019	5.575	2.558.415.699	3.649.733.879	3.147.711.728	-799.650.000
148	MEGA	2020	6.500	3.921.602.492	-545.445.520	-4.932.652.765	-670.350.000
149	NISP	2017	1.870	2.175.824.000	-397.454.000	2.098.740.000	1.363.851.000
150	NISP	2018	1.875	2.638.064.000	8.319.412.000	-7.595.909.000	336.533.000
151	NISP	2019	900	3.236.447.000	4.623.464.000	2.951.217.000	-2.438.253.000
152	NISP	2020	800	2.433.613.000	5.282.278.000	-16.939.552.000	1.640.390.000
153	NOBU	2017	960	60.189.000	969.073.000	-192.497.000	0
154	NOBU	2018	1.000	22.431.000	210.642.000	567.020.000	0
155	NOBU	2019	890	50.040.000	-2.101.098.000	256.108.000	0
156	NOBU	2020	1.050	65.126.000	-839.886.000	4.845.000	-8.211.000
157	PNBN	2017	905	2.344.261.000	-7.762.427.000	-47.079.000	155.123.000
158	PNBN	2018	1.070	3.853.458.000	-11.144.425.000	-79.520.000	8.739.722.000
159	PNBN	2019	1.440	3.658.429.000	4.604.540.000	-3.798.947.000	-762.302.000
160	PNBN	2020	690	4.949.689.000	27.900.156.000	-26.274.708.000	-2.552.533.000

Lampiran 2. Hasil Olahan Data Eviews 10.
Deskripsi Data

	Y	X1	X2	X3	X4
Mean	1994.388	3.59E+09	9.15E+08	-2.32E+09	5.66E+09
Median	507.5000	84424762	0.000000	-1.22E+08	547766.5
Maximum	27750.00	1.20E+11	2.64E+11	1.11E+11	4.97E+11
Minimum	0.000000	-1.44E+10	-5.82E+11	-1.52E+11	-2.00E+10
Std. Dev.	4244.794	1.20E+10	5.65E+10	2.11E+10	5.28E+10
Skewness	4.152031	6.478746	-6.394214	-1.625596	8.711082
Kurtosis	22.58887	58.31125	75.95549	30.11328	77.76813
Jarque-Bera	3017.876	21514.87	36573.64	4971.333	39292.03
Probability	0.000000	0.000000	0.000000	0.000000	0.000000
Sum	319102.0	5.74E+11	1.46E+11	-3.71E+11	9.06E+11
Sum Sq. Dev.	2.86E+09	2.28E+22	5.07E+23	7.10E+22	4.44E+23
Observations	160	160	160	160	160

Lampiran 3. Hasil Olahan Data Eviews 10.
Uji Asumsi Klasik

1. = Uji Normalitas =



- - Ho : error term terdistribusi normal
- - H1 : error term tidak terdistribusi normal
- - Jika p-value < α , maka Ho ditolak
- - Jika p-value > α , maka Ho diterima

Kesimpulannya adalah dengan tingkat keyakinan 95%, dapat dikatakan bahwa error term terdistribusi normal.

Hasil uji normalitas diatas menunjukkan bahwa data terdistribusi normal karena *probability valuenya* > 0,05 sehingga tidak perlu ditransformasi agar data terdistribusi secara normal.

Variance Inflation Factors
Date: 08/07/21 Time: 21:21
Sample: 2017 2020
Included observations: 160

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
X1	9.21E-16	1.525927	1.399449
X2	1.18E-16	3.991342	3.990289
X3	2.68E-16	1.284738	1.269388
X4	1.15E-16	3.433024	3.393832
C	104253.4	1.111884	NA

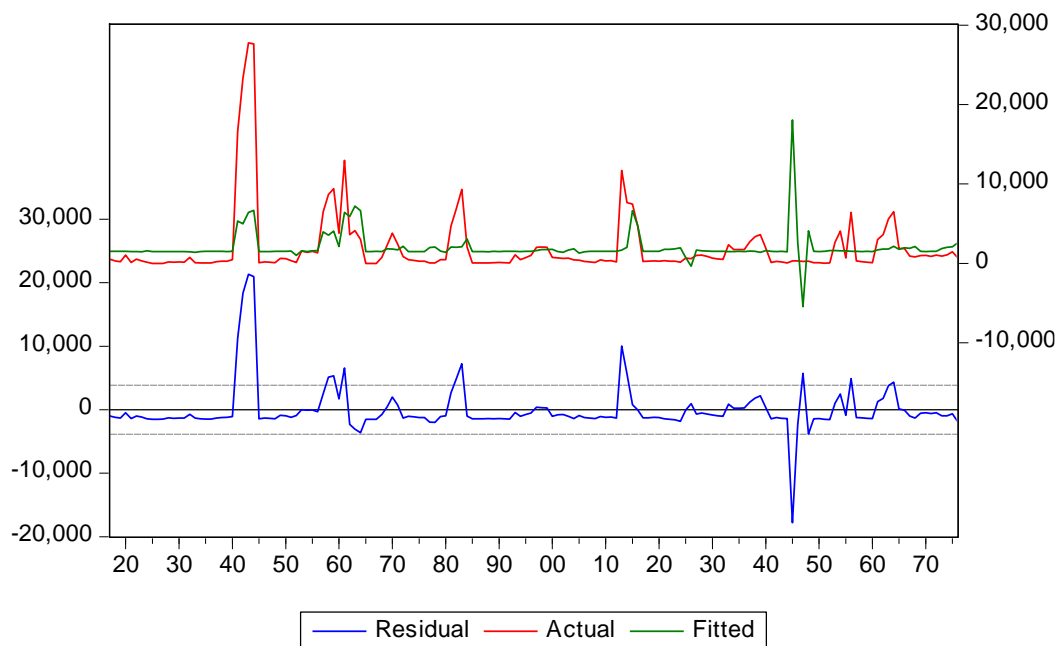
2. Uji Multikolinearitas

multikolinearitas berarti adanya hubungan linear yang sempurna atau pasti antara beberapa atau semua variabel yang menjelaskan model regresi. jika koefisien koreasi antara masing-masing variabel bebas lebih besar dari 0,8, berarti terjadi multikolinearitas dalam model regresi.

	Y	X1	X2	X3	X4
Y	1,000	0,419	0,122	-0,197	-0,076
X1	0,419	1,000	0,271	-0,271	-0,061
X2	0,122	0,271	1,000	0,237	-0,815
X3	-0,197	-0,271	0,237	1,000	-0,148
X4	-0,076	-0,061	-0,815	-0,148	1,000

dari output di atas dapat kita lihat bahwa tidak terdapat variabel yang memiliki nilai lebih dari 0,8, sehingga dapat disimpulkan tidak terjadi multikolinearitas dalam model regresi.

3. Uji Heteroskedastisitas =



dengan hasil di atas kita menduga tidak terjadi heteroskedastisitas, karena residualnya tidak membentuk pola tertentu, dengan kata lainnya residualnya cenderung konstan.

untuk membuktikan tidak ada heteroskedastisitas, maka kita akan membuktikannya dengan uji heteroskedastisitas

Heteroskedasticity Test: Glejser

F-statistic	2.832598	Prob. F(4,155)	0.2780
Obs*R-squared	6.756751	Prob. Chi-Square(4)	0.1644
Scaled explained SS	12.92807	Prob. Chi-Square(4)	0.1899

- H_0 : tidak ada heteroskedastisitas
- H_1 : ada heteroskedastisitas
- Jika p-value obs*-square < α , maka H_0 ditolak
- Karena p value -obs*-square = 0.1899 > 0,05, maka H_0 diterima

Kesimpulannya adalah dengan tingkat keyakinan 95%, dapat dikatakan bahwa tidak terdapat heteroskedastisitas dalam model regresi.

4 .= Uji Autokorelasi =

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	54.06575	Prob. F(2,153)	0.2890
Obs*R-squared	66.25413	Prob. Chi-Square(2)	0.2671

- Ho : tidak ada korelasi serial
- H1 : ada korelasi serial
- Jika p-value obs*-square < α , maka Ho ditolak
- Karena p value -obs*-square = 0.2671 > 0,05 maka H0 diterima

Kesimpulannya adalah dengan tingkat keyakinan 95%, dapat dikatakan bahwa tidak terdapat autokorelasi dalam model regresi.

Lampiran 4. Hasil Olahan Data Eviews 10.***Panel Least Square*** atau ***Common Effect***

Dependent Variable: HS
 Method: Pooled Least Squares
 Date: 08/03/21 Time: 03:19
 Sample: 2017 2020
 Included observations: 4
 Cross-sections included: 40
 Total pool (balanced) observations: 160

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1500.316	322.7961	4.647876	0.0000
LB	1.43E-07	3.03E-08	4.700304	0.0000
AKO	-4.21E-09	1.09E-08	-0.388116	0.6985
AKI	-1.83E-08	1.64E-08	-1.118896	0.2649
AKP	-8.92E-09	1.07E-08	-0.833197	0.4060
R-squared	0.188137	Mean dependent var		2000.650
Adjusted R-squared	0.167186	S.D. dependent var		4242.119
S.E. of regression	3871.301	Akaike info criterion		19.39132
Sum squared resid	2.32E+09	Schwarz criterion		19.48742
Log likelihood	-1546.306	Hannan-Quinn criter.		19.43034
F-statistic	8.979724	Durbin-Watson stat		0.426378
Prob(F-statistic)	0.000002			

Lampiran 5. Hasil Olahan Data Eviews 10.***Fixed Effect Model***

Dependent Variable: HS
 Method: Pooled EGLS (Cross-section weights)
 Date: 08/03/21 Time: 03:20
 Sample: 2017 2020
 Included observations: 4
 Cross-sections included: 40
 Total pool (balanced) observations: 160
 Linear estimation after one-step weighting matrix

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	2092.762	46.61025	44.89918	0.0000
LB	-7.17E-09	5.75E-09	-1.245454	0.2155
AKO	-5.80E-09	2.68E-09	-2.167438	0.0322
AKI	6.53E-09	3.04E-09	2.147191	0.0339
AKP	-8.07E-09	3.91E-09	-2.063148	0.0413

Effects Specification

Cross-section fixed (dummy variables)

Weighted Statistics

R-squared	0.952885	Mean dependent var	4734.055
Adjusted R-squared	0.935419	S.D. dependent var	4498.555
S.E. of regression	1402.328	Sum squared resid	2.28E+08
F-statistic	54.55902	Durbin-Watson stat	1.987131
Prob(F-statistic)	0.000000		

Unweighted Statistics

R-squared	0.911667	Mean dependent var	2000.650
Sum squared resid	2.53E+08	Durbin-Watson stat	1.739414

Lampiran 6. Hasil Olahan Data Eviews. 10.

Uji Chow

Uji Chow model dilakukan untuk melihat model manakah yang lebih tepat, *common effect model* atau *fixed effect model* dengan hipotes sebagai berikut :

H₀ : Common Effect Model

H₁ : Fixed Effect Model

Jika Cross section F > 0,05 ==> Terima H₀

Jika Cross section F < 0,05 ==> Tolak H₀

Redundant Fixed Effects Tests
Pool: POOL01
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	24.680060	(39,116)	0.0000
Cross-section Chi-square	356.761118	39	0.0000

Jika dilihat dari hasil output di atas, dimana nilai chi-square nya lebih kecil dari alpha 0,05 yaitu 0.0000 maka model yang tepat menggunakan **Fixed Effect Model**

Lampiran 7. Hasil Olahan Data Eviews 10.***Random Effect Model***

Dependent Variable: HS
 Method: Pooled EGLS (Cross-section random effects)
 Date: 08/03/21 Time: 03:20
 Sample: 2017 2020
 Included observations: 4
 Cross-sections included: 40
 Total pool (balanced) observations: 160
 Swamy and Arora estimator of component variances

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1826.202	328.2794	5.562950	0.0000
LB	4.37E-08	1.50E-08	2.919351	0.0040
AKO	-3.12E-10	5.38E-09	-0.058113	0.9537
AKI	7.69E-10	7.19E-09	0.107054	0.9149
AKP	3.45E-09	7.20E-09	0.478925	0.6327
_PNBN--C	-831.7039			

Effects Specification		S.D.	Rho
Cross-section random		1871.511	0.6192
Idiosyncratic random		1467.602	0.3808

Weighted Statistics			
R-squared	0.031845	Mean dependent var	730.3046
Adjusted R-squared	0.006860	S.D. dependent var	1951.660
S.E. of regression	1944.954	Sum squared resid	5.86E+08
F-statistic	1.274570	Durbin-Watson stat	0.807187
Prob(F-statistic)	0.282367		

Unweighted Statistics			
R-squared	0.078000	Mean dependent var	2000.650
Sum squared resid	2.64E+09	Durbin-Watson stat	0.179404

Lampiran 8. Hasil Olahan Data Eviews. 10.
Uji Hausman

Uji Hausman dilakukan untuk melihat manakah yang lebih tepat *fixed effect model* atau *random effect model*.

H₀ : Random Effect Model

H₁ : Fixed Effect Model

Jika Cross Section random Prob. > 0,05 ==> Terima H₀

Jika Cross Section random Prob. < 0,05 ==> Tolak H₀

Correlated Random Effects - Hausman Test

Pool: POOL01

Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	121.228817	4	0.0000

hasil dai uji hausman di atas dapat dilihat memiliki nilai probabilitaas lebih kecil dari alpha 0,05 (**0,0000 < 0,05**), maka model yang tepat adalah menggunakan **Fixed Effect Model**

Lampiran 9.**SURAT PERNYATAAN RISET**

Jakarta, Agustus 2021

Kepada Yth.
Sekolah Tinggi Ilmu Ekonomi Indonesia (STEI)
Jalan Kayu Jati Raya 11A, Rawamangun Jakarta Timur

Dengan surat pernyataan ini, saya memberitahukan bahwa :

Nama : Martin Frederick
NPK : 11150000107
Program Jurusan : Strata satu (S1) - Akuntansi
Judul Penelitian : Pengaruh Laba bersih, Pertumbuhan Penjualan dan Ukuran Perusahaan Terhadap Harga saham (Studi Empiris pada Perusahaan Perbankan yang terdaftar di Bursa Efek Indonesia Periode 2015 – 2019)

Dengan ini menyatakan bahwa saya mahasiswi Sekolah Tinggi Ilmu Ekonomi Indonesia (STEI) yang saat ini sedang melakukan penyusunan skripsi dengan judul " Pengaruh Laba bersih, Pertumbuhan Penjualan dan Ukuran Perusahaan Terhadap Harga saham (Studi Empiris pada Perusahaan Perbankan yang terdaftar di Bursa Efek Indonesia Periode 2015 – 2019)" untuk meminta izin penelitian dengan menggunakan dan mengakses data - data laporan keuangan yang ada di website BEI untuk keperluan riset dan penyusunan skripsi.

Demikian surat keterangan riset ini saya buat dengan sebenarnya dan sebagaimana mestinya.

Hormat Saya,

Martin Frederick

Lampiran 10.**DAFTAR RIWAYAT HIDUP PENELITI****Data Pribadi**

Nama	: Martin Frederick
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Pendidikan Formal

SD Advent XV Ciracas, Jakarta	: Lulus Tahun 2009
SMP Negeri 208, Jakarta	: Lulus Tahun 2012
SMA Negeri 58, Jakarta	: Lulus Tahun 2015
STIE Indonesia, Jakarta	:Tahun 2016 sampai sekarang