

Lampiran 1. Populasi Penelitian

No.	Kode Perusahaan	Nama Perusahaan
1	AMAN	Makmur Berkah Amanda Tbk.
2	ARMY	Armidian Karyatama Tbk.
3	ASPI	Andalan Sakti Primaindo Tbk.
4	BAPI	Bhakti Agung Propertindo Tbk.
5	BBSS	Bumi Benowo Sukses Sejahtera Tbk.
6	CITY	Natura City Developments Tbk.
7	CPRI	Capri Nusa Properti Tbk.
8	CSIS	Cahayasakti Investindo Sukses Tbk.
9	DADA	Diamond Citra Propertindo Tbk.
10	FORZ	Forza Land Indonesia Tbk.
11	GPRA	Perdana Gapura Prima Tbk.
12	HOMI	Grand House Mulia Tbk.
13	INDO	Royalindo Investa Wijaya Tbk.
14	IPCC	Indonesia Kendaraan Terminal Tbk.
15	KBAG	Karya Bersama Anugerah Tbk.
16	KOTA	DMS Propertindo Tbk.
17	LAND	Trimitri Propertindo Tbk.
18	MPRO	Maha Properti Indonesia Tbk.
19	NZIA	Nusantara Almazia Tbk.
20	PAMG	Bima Sakti Pertiwi Tbk.
21	PBSA	Paramita Bangun Sarana Tbk.
22	POLI	Pollux Investasi Internasional Tbk.
23	POLL	Pollux Properti Indonesia Tbk.
24	POSA	Bliss Properti Tbk.
25	PPRE	PP Presisi Tbk.
26	PURI	Puri Global Sukses Tbk.
27	REAL	Repower Asia Indonesia Tbk.
28	RISE	Jaya Sukses Makmur Sentosa Tbk.
29	ROCK	Rockfields Properti Indonesia Tbk.

30	SATU	Kota Satu Properti Tbk.
31	SKRN	Superkrane Mitra Utama Tbk.
32	SMDM	Suryamas Dutamakmur Tbk.
33	TOPS	Totalindo Eka Persada Tbk.
34	TRIN	Perintis Triniti Properti Tbk.
35	URBN	Urban Jakarta Propertindo Tbk.
36	WEGE	Wijaya Karya Bangunan Gedung Tbk.

Lampiran 2. Sampel Penelitian

No.	Kode Perusahaan	Nama Perusahaan
1	AMAN	Makmur Berkah Amanda Tbk.
2	BAPI	Bhakti Agung Propertindo Tbk.
3	CITY	Natura City Developments Tbk.
4	CSIS	Cahayasakti Investindo Sukses Tbk.
5	GPRA	Perdana Gapuraprima Tbk.
6	IPCC	Indonesia Kendaraan Terminal Tbk.
7	KOTA	DMS Propertindo Tbk.
8	LAND	Trimitra Propertindo Tbk
9	MPRO	Propertindo Mulia Investama Tbk.
10	NZIA	Nusantara Almazia Tbk.
11	PAMG	Bima Sakti Pertiwi Tbk.
12	PBSA	Paramita Bangun Sarana Tbk.
13	PPRE	PP Presisi Tbk.
14	REAL	Repower Asia Indonesia Tbk.
15	RISE	Jaya Sukses Makmur Sentosa Tbk.
16	SATU	Kota Satu Properti Tbk.
17	SKRN	Superkrane Mitra Utama Tbk.
18	SMDM	Suryamas Dutamakmur Tbk.
19	TOPS	Totalindo Eka Persada Tbk.
20	WEGE	Wijaya Karya Bangunan Gedung Tbk.

Lampiran 3. Hasil Data Perhitungan Variabel X1

No.	Kode Perusahaan	Tahun	Total Aktiva	Hasil
1	AMAN	2018	684,815,450,000	27.25242
2		2019	728,120,841,000	27.31373
3		2020	799,397,510,000	27.40712
4	BAPI	2018	276,076,027,405	26.34394
5		2019	604,530,204,725	27.12772
6		2020	626,301,225,193	27.16310
7	CITY	2018	924,946,714,627	27.55300
8		2019	918,879,892,813	27.54642
9		2020	952,922,512,425	27.58280
10	CSIS	2018	404,491,423,668	26.72590
11		2019	472,484,542,685	26.88127
12		2020	538,263,035,994	27.01161
13	GPRA	2018	1,536,453,590,418	28.06050
14		2019	1,705,918,986,765	28.16513
15		2020	1,727,361,676,947	28.17762
16	IPCC	2018	1,255,245,127,811	27.85835
17		2019	1,264,868,845,561	27.86599
18		2020	1,825,052,707,129	28.23263
19	KOTA	2018	1,227,412,890,445	27.83593
20		2019	1,476,008,700,144	28.02036
21		2020	1,574,527,771,753	28.08498
22	LAND	2018	771,098,844,837	27.37108
23		2019	732,960,439,427	27.32036
24		2020	755,728,123,635	27.35095
25	MPRO	2018	2,050,319,647,000	28.34902
26		2019	1,767,366,064,000	28.20051
27		2020	1,770,238,845,000	28.20214
28	NZIA	2018	583,083,470,000	27.09160
29		2019	659,066,110,000	27.21409
30		2020	663,378,050,000	27.22061
31	PAMG	2018	525,775,134,369	26.98814
32		2019	587,496,783,729	27.09914
33		2020	582,806,214,350	27.09112
34	PBSA	2018	664,737,875,477	27.22266
35		2019	722,903,663,896	27.30654
36		2020	702,230,672,680	27.27753
37	PPRE	2018	6,255,996,193,627	29.46456
38		2019	7,760,863,409,420	29.68011
39		2020	6,895,982,045,724	29.56196
40	REAL	2018	52,026,100,743	24.67501
41		2019	352,565,515,823	26.58850
42		2020	352,590,228,523	26.58857
43	RISE	2018	2,363,397,916,157	28.49112
44		2019	2,361,421,980,191	28.49029
45		2020	2,362,014,962,050	28.49054
46	SATU	2018	313,061,203,474	26.46966
47		2019	282,277,251,510	26.36616
48		2020	260,603,289,007	26.28627
49	SKRN	2018	1,583,586,778,555	28.09071
50		2019	1,672,444,043,460	28.14531
51		2020	1,556,817,197,045	28.07366
52	SMDM	2018	3,158,642,385,060	28.78116
53		2019	3,213,173,105,916	28.79828
54		2020	3,201,910,904,021	28.79477
55	TOPS	2018	3,374,586,229,245	28.84729
56		2019	2,750,633,755,024	28.64285
57		2020	2,350,381,425,398	28.48560
58	WEGE	2018	5,890,299,960,562	29.40433
59		2019	6,197,314,112,122	29.45514
60		2020	6,081,882,876,649	29.43634

Lampiran 4. Hasil Data Perhitungan Variabel X2

No.	Kode Perusahaan	Tahun	Total Utang	Total Ekuitas	DER
1	AMAN	2018	187,425,105,000	497,390,341,000	0.3768
2		2019	214,212,848,000	513,907,993,000	0.4168
3		2020	208,345,614,000	591,051,897,000	0.3525
4	BAPI	2018	266,862,968,551	9,213,058,854	28.9657
5		2019	173,331,094,812	431,199,109,913	0.4020
6		2020	197,568,262,765	428,732,962,428	0.4608
7	CITY	2018	150,117,486,869	774,829,227,758	0.1937
8		2019	112,161,715,898	806,718,176,915	0.1390
9		2020	80,554,999,031	872,367,513,394	0.0923
10	CSIS	2018	188,851,262,832	215,640,160,837	0.8758
11		2019	266,092,029,525	206,392,513,160	1.2893
12		2020	270,227,522,474	268,035,513,520	1.0082
13	GPRA	2018	454,440,028,598	1,082,013,561,820	0.4200
14		2019	573,167,523,724	1,132,751,463,041	0.5060
15		2020	674,113,858,270	1,053,247,818,677	0.6400
16	IPCC	2018	151,765,550,600	1,103,479,577,211	0.1375
17		2019	191,597,085,038	1,073,271,760,523	0.1785
18		2020	820,116,234,903	1,004,936,472,226	0.8161
19	KOTA	2018	380,766,619,165	846,646,271,280	0.4497
20		2019	187,481,329,697	1,288,527,370,447	0.1455
21		2020	301,155,232,148	1,273,372,539,603	0.2365
22	LAND	2018	294,479,193,238	476,619,651,599	0.6178
23		2019	227,578,769,522	505,381,669,905	0.4503
24		2020	268,307,023,961	487,421,099,674	0.5505
25	MPRO	2018	799,230,312,000	1,308,417,303,000	0.6108
26		2019	411,643,774,000	1,355,722,290,000	0.3036
27		2020	401,816,572,000	1,368,422,273,000	0.2936
28	NZIA	2018	153,330,780,000	429,752,690,000	0.3568
29		2019	165,198,070,000	493,868,030,000	0.3345
30		2020	171,076,000,000	492,302,050,000	0.3475
31	PAMG	2018	148,826,083,328	376,949,051,041	0.3948
32		2019	145,747,780,781	441,749,002,948	0.3299
33		2020	147,393,574,529	435,412,639,821	0.3385
34	PBSA	2018	121,442,380,012	543,295,495,465	0.2235
35		2019	185,055,593,387	537,848,070,509	0.3441
36		2020	166,214,951,770	536,015,720,910	0.3101
37	PPRE	2018	3,419,240,305,299	2,836,755,888,328	1.2053
38		2019	4,598,782,774,693	3,162,080,634,727	1.4544
39		2020	4,053,982,219,401	2,841,999,826,323	1.4265
40	REAL	2018	48,318,586,501	3,707,514,242	13.0326
41		2019	3,701,033,173	348,864,482,650	0.0106
42		2020	2,608,820,964	349,981,407,559	0.0075
43	RISE	2018	500,531,557,980	1,862,866,358,177	0.2687
44		2019	478,330,428,945	1,883,091,551,246	0.2540
45		2020	524,341,904,877	1,837,673,057,173	0.2853
46	SATU	2018	200,435,803,763	112,625,399,711	1.7797
47		2019	182,840,191,196	99,437,060,314	1.8388
48		2020	174,423,102,949	86,180,186,053	2.0239
49	SKRN	2018	944,349,233,396	639,237,545,159	1.4773
50		2019	935,068,597,559	737,375,445,901	1.2681
51		2020	990,751,551,016	566,065,646,029	1.7502
52	SMDM	2018	606,128,820,887	2,552,513,564,173	0.2375
53		2019	589,477,689,864	2,623,695,416,052	0.2247
54		2020	553,905,302,046	2,648,005,601,975	0.2092
55	TOPS	2018	2,005,451,990,650	1,369,134,238,593	1.4648
56		2019	1,568,462,877,190	1,182,170,877,834	1.3268
57		2020	1,504,669,513,197	845,711,912,201	1.7792
58	WEGE	2018	3,753,471,504,858	2,136,828,455,704	1.7566
59		2019	3,737,909,282,247	2,459,404,829,875	1.5198
60		2020	3,886,978,460,908	2,194,904,415,741	1.7709

Lampiran 5. Hasil Data Perhitungan Variabel X3

No.	Kode Perusahaan	Tahun	EAT	Total Aktiva	ROA
1	AMAN	2018	72,411,518,000	684,815,450,000	0.1057
2		2019	12,517,652,000	728,120,841,000	0.0172
3		2020	16,430,628,000	799,397,510,000	0.0206
4	BAPI	2018	133,477,032	276,076,027,405	0.0005
5		2019	3,458,239,830	604,530,204,725	0.0057
6		2020	-2,466,148,415	626,301,225,193	-0.0039
7	CITY	2018	88,295,451,325	924,946,714,627	0.0955
8		2019	31,486,776,057	918,879,892,813	0.0343
9		2020	65,649,232,829	952,922,512,425	0.0689
10	CSIS	2018	-31,923,150,662	404,491,423,669	-0.0789
11		2019	-9,247,647,677	472,484,542,685	-0.0196
12		2020	12,940,160,834	538,263,035,994	0.0240
13	GPRA	2018	50,425,199,916	1,536,453,590,418	0.0328
14		2019	55,222,657,634	1,705,918,986,765	0.0324
15		2020	34,752,426,451	1,727,361,676,947	0.0201
16	IPCC	2018	170,180,811,233	1,255,245,127,811	0.1356
17		2019	135,301,569,628	1,264,868,845,561	0.1070
18		2020	-23,773,444,000	1,825,052,707,129	-0.0130
19	KOTA	2018	12,584,735,940	1,227,412,890,445	0.0103
20		2019	-6,917,480,833	1,476,008,700,144	-0.0047
21		2020	-29,435,809,090	1,574,527,771,753	-0.0187
22	LAND	2018	24,024,729,550	771,098,844,837	0.0312
23		2019	28,762,018,306	732,960,439,427	0.0392
24		2020	-17,960,570,231	755,728,123,635	-0.0238
25	MPRO	2018	-42,233,598,000	2,050,319,647,000	-0.0206
26		2019	31,465,760,000	1,767,366,064,000	0.0178
27		2020	12,699,983,000	1,770,238,845,000	0.0072
28	NZIA	2018	-1,324,490,000	583,083,470,000	-0.0023
29		2019	2,193,100,000	659,066,110,000	0.0033
30		2020	2,665,920,000	663,378,050,000	0.0040
31	PAMG	2018	3,185,807,900	525,775,134,369	0.0061
32		2019	5,567,670,000	587,496,783,729	0.0095
33		2020	-6,328,650,000	582,806,214,350	-0.0109
34	PBSA	2018	42,264,288,073	664,737,875,477	0.0636
35		2019	13,287,142,235	722,903,663,896	0.0184
36		2020	43,151,541,644	702,230,672,680	0.0614
37	PPRE	2018	432,298,157,985	6,255,996,193,627	0.0691
38		2019	439,253,263,108	7,760,863,409,420	0.0566
39		2020	115,881,928,744	6,895,982,045,724	0.0168
40	REAL	2018	517,788,796	52,026,100,743	0.0100
41		2019	1,382,879,694	352,565,515,823	0.0039
42		2020	1,022,961,976	352,590,228,523	0.0029
43	RISE	2018	91,529,077,865	2,363,397,916,157	0.0387
44		2019	6,718,231,675	2,361,421,980,191	0.0028
45		2020	-39,146,758,147	2,362,014,962,050	-0.0166
46	SATU	2018	-3,565,487,840	313,061,203,474	-0.0114
47		2019	-16,730,545,860	282,277,251,510	-0.0593
48		2020	-19,102,861,276	260,603,289,007	-0.0733
49	SKRN	2018	63,286,719,958	1,583,586,778,555	0.0400
50		2019	137,432,985,242	1,672,444,043,460	0.0822
51		2020	9,776,450,310	1,556,817,197,045	0.0063
52	SMDM	2018	85,390,121,403	3,158,642,385,060	0.0270
53		2019	73,368,288,038	3,213,173,105,916	0.0228
54		2020	18,706,792,552	3,201,910,904,021	0.0058
55	TOPS	2018	30,706,731,540	3,374,586,229,245	0.0091
56		2019	-192,977,027,759	2,750,633,755,024	-0.0702
57		2020	-135,284,131,457	2,350,381,425,398	-0.0576
58	WEGE	2018	469,462,853,278	5,890,299,960,562	0.0797
59		2019	455,856,902,171	6,197,314,112,122	0.0736
60		2020	155,720,807,722	6,081,882,876,649	0.0256

Lampiran 6. Hasil Perhitungan Variabel Y

Pn = Harga Pada Waktu Yang Berlaku P0 = Harga Pada Waktu Dasar Qn = Jumlah Saham Beredar						
No.	Kode Perusahaan	Tahun	Pn	P0	Qn	Jumlah
1	AMAN	2018	Rp148	Rp110	3,873,500,000	134.55
2		2019	Rp148	Rp110	3,873,500,000	134.55
3		2020	Rp312	Rp110	3,873,500,000	283.64
4	BAPI	2018	Rp130	Rp150	5,591,740,186	86.67
5		2019	Rp50	Rp150	5,591,740,186	33.33
6		2020	Rp50	Rp150	5,591,740,186	33.33
7	CITY	2018	Rp398	Rp120	5,404,710,955	331.67
8		2019	Rp115	Rp120	5,404,710,955	95.83
9		2020	Rp87	Rp120	5,404,710,955	72.50
10	CSIS	2018	Rp316	Rp300	1,307,000,000	105.33
11		2019	Rp86	Rp300	1,307,000,000	28.67
12		2020	Rp50	Rp300	1,307,000,000	16.67
13	GPRA	2018	Rp321	Rp110	4,309,161,705	291.82
14		2019	Rp187	Rp110	4,309,161,705	170.00
15		2020	Rp126	Rp110	4,309,161,705	114.55
16	IPCC	2018	Rp1,640	Rp1,640	1,818,384,820	100.00
17		2019	Rp680	Rp1,640	1,818,384,820	41.46
18		2020	Rp530	Rp1,640	1,818,384,820	32.32
19	KOTA	2018	Rp340	Rp200	10,546,183,301	170.00
20		2019	Rp835	Rp200	10,546,183,301	417.50
21		2020	Rp338	Rp200	10,546,183,301	169.00
22	LAND	2018	Rp880	Rp390	2,792,620,000	225.64
23		2019	Rp985	Rp390	2,792,620,000	252.56
24		2020	Rp176	Rp390	2,792,620,000	45.13
25	MPRO	2018	Rp770	Rp110	9,942,500,000	700.00
26		2019	Rp2,300	Rp110	9,942,500,000	2090.91
27		2020	Rp505	Rp110	9,942,500,000	459.09
28	NZIA	2018	Rp330	Rp220	2,197,540,705	150.00
29		2019	Rp820	Rp220	2,197,540,705	372.73
30		2020	Rp180	Rp220	2,197,540,705	81.82
31	PAMG	2018	Rp170	Rp100	3,125,000,000	170.00
32		2019	Rp67	Rp100	3,125,000,000	67.00
33		2020	Rp103	Rp100	3,125,000,000	103.00
34	PBSA	2018	Rp50	Rp150	8,388.870.106	33.33
35		2019	Rp50	Rp150	8,388.870.106	33.33
36		2020	Rp50	Rp150	8,388.870.106	33.33
37	PPRE	2018	Rp318	Rp430	10,224,271,000	73.95
38		2019	Rp406	Rp430	10,224,271,000	94.42
39		2020	Rp262	Rp430	10,224,271,000	60.93
40	REAL	2018	Rp170	Rp100	6,633,610,151	170.00
41		2019	Rp400	Rp100	6,633,610,151	400.00
42		2020	Rp50	Rp100	6,633,610,151	50.00
43	RISE	2018	Rp505	Rp163	9,950,000,000	309.82
44		2019	Rp605	Rp163	9,950,000,000	371.17
45		2020	Rp424	Rp163	9,950,000,000	260.12
46	SATU	2018	Rp140	Rp117	1.375.000.000	119.66
47		2019	Rp87	Rp117	1.375.000.000	74.36
48		2020	Rp50	Rp117	1.375.000.000	42.74
49	SKRN	2018	Rp454	Rp700	1,500,000,000	64.86
50		2019	Rp550	Rp700	1,500,000,000	78.57
51		2020	Rp730	Rp700	1,500,000,000	104.29
52	SMDM	2018	Rp830	Rp310	33,330,000,000	267.74
53		2019	Rp270	Rp310	33,330,000,000	87.10
54		2020	Rp50	Rp310	33,330,000,000	16.13
55	TOPS	2018	Rp202	Rp200	4,373,364,008	101.00
56		2019	Rp340	Rp200	4,373,364,008	170.00
57		2020	Rp206	Rp200	4,373,364,008	103.00
58	WEGE	2018	Rp240	Rp290	9,572,000,000	82.76
59		2019	Rp306	Rp290	9,572,000,000	105.52
60		2020	Rp256	Rp290	9,572,000,000	88.28

Lampiran 7. Hasil Perhitungan LnTA, DER, ROA, dan IHS

No.	Kode Perusahaan	Tahun	Ukuran Perusahaan	Leverage	Profitabilitas	Indeks Harga Saham
			(X ₁)	(X ₂)	(X ₃)	(Y)
1	AMAN	2018	684,815,450,000	0.3768	0.1057	134.55
2	AMAN	2019	728,120,841,000	0.4168	0.0172	134.55
3	AMAN	2020	799,397,510,000	0.3525	0.0206	283.64
4	BAPI	2018	276,076,027,405	28.9657	0.0005	86.67
5	BAPI	2019	604,530,204,725	0.4020	0.0057	33.33
6	BAPI	2020	626,301,225,193	0.4608	-0.0039	33.33
7	CITY	2018	924,946,714,627	0.1937	0.0955	331.67
8	CITY	2019	918,879,892,813	0.1390	0.0343	95.83
9	CITY	2020	952,922,512,425	0.0923	0.0689	72.50
10	CSIS	2018	404,491,423,668	0.8758	-0.0789	105.33
11	CSIS	2019	472,484,542,685	1.2893	-0.0196	28.67
12	CSIS	2020	538,263,035,994	1.0082	0.0240	16.67
13	GPRA	2018	1,536,453,590,418	0.4200	0.0328	291.82
14	GPRA	2019	1,705,918,986,765	0.5060	0.0324	170.00
15	GPRA	2020	1,727,361,676,947	0.6400	0.0201	114.55
16	IPCC	2018	1,255,245,127,811	0.1375	0.1356	100.00
17	IPCC	2019	1,264,868,845,561	0.1785	0.1070	41.46
18	IPCC	2020	1,825,052,707,129	0.8161	-0.0130	32.32
19	KOTA	2018	1,227,412,890,445	0.4497	0.0103	170.00
20	KOTA	2019	1,476,008,700,144	0.1455	-0.0047	417.50
21	KOTA	2020	1,574,527,771,753	0.2365	-0.0187	169.00
22	LAND	2018	771,098,844,837	0.6178	0.0312	225.64
23	LAND	2019	732,960,439,427	0.4503	0.0392	252.56
24	LAND	2020	755,728,123,635	0.5505	-0.0238	45.13
25	MPRO	2018	2,050,319,647,000	0.6108	-0.0206	700.00
26	MPRO	2019	1,767,366,064,000	0.3036	0.0178	2090.91
27	MPRO	2020	1,770,238,845,000	0.2936	0.0072	459.09
28	NZIA	2018	583,083,470,000	0.3568	-0.0023	150.00
29	NZIA	2019	659,066,110,000	0.3345	0.0033	372.73
30	NZIA	2020	663,378,050,000	0.3475	0.0040	81.82
31	PAMG	2018	525,775,134,369	0.3948	0.0061	170.00
32	PAMG	2019	587,496,783,729	0.3299	0.0095	67.00
33	PAMG	2020	582,806,214,350	0.3385	-0.0109	103.00
34	PBSA	2018	664,737,875,477	0.2235	0.0636	33.33
35	PBSA	2019	722,903,663,896	0.3441	0.0184	33.33
36	PBSA	2020	702,230,672,680	0.3101	0.0614	33.33
37	PPRE	2018	6,255,996,193,627	1.2053	0.0691	73.95
38	PPRE	2019	7,760,863,409,420	1.4544	0.0566	94.42
39	PPRE	2020	6,895,982,045,724	1.4265	0.0168	60.93
40	REAL	2018	52,026,100,743	13.0326	0.0100	170.00
41	REAL	2019	352,565,515,823	0.0106	0.0039	400.00
42	REAL	2020	352,590,228,523	0.0075	0.0029	50.00
43	RISE	2018	2,363,397,916,157	0.2687	0.0387	309.82
44	RISE	2019	2,361,421,980,191	0.2540	0.0028	371.17
45	RISE	2020	2,362,014,962,050	0.2853	-0.0166	260.12
46	SATU	2018	313,061,203,474	1.7797	-0.0114	119.66
47	SATU	2019	282,277,251,510	1.8388	-0.0593	74.36
48	SATU	2020	260,603,289,007	2.0239	-0.0733	42.74
49	SKRN	2018	1,583,586,778,555	1.4773	0.0400	64.86
50	SKRN	2019	1,672,444,043,460	1.2681	0.0822	78.57
51	SKRN	2020	1,556,817,197,045	1.7502	0.0063	104.29
52	SMDM	2018	3,158,642,385,060	0.2375	0.0270	267.74
53	SMDM	2019	3,213,173,105,916	0.2247	0.0228	87.10
54	SMDM	2020	3,201,910,904,021	0.2092	0.0058	16.13
55	TOPS	2018	3,374,586,229,245	1.4648	0.0091	101.00
56	TOPS	2019	2,750,633,755,024	1.3268	-0.0702	170.00
57	TOPS	2020	2,350,381,425,398	1.7792	-0.0576	103.00
58	WEGE	2018	5,890,299,960,562	1.7566	0.0797	82.76
59	WEGE	2019	6,197,314,112,122	1.5198	0.0736	105.52
60	WEGE	2020	6,081,882,876,649	1.7709	0.0256	88.28

Lampiran 8. Hasil Data Analisis Statistik Deskriptif

Date: 07/28/21

Time: 00:15

Sample: 1 60

	__Y__	__X1__	__X2__	__X3__
Mean	182.9607	1.75E+12	1.371359	0.017675
Median	103.0000	1.09E+12	0.418413	0.010103
Maximum	2090.909	7.76E+12	28.96573	0.135576
Minimum	16.12903	5.20E+10	0.007454	-0.078922
Std. Dev.	283.4404	1.81E+12	3.999372	0.043242
Skewness	5.319026	1.857548	6.025058	0.238052
Kurtosis	35.64210	5.670203	40.31215	3.530760
Jarque-Bera Probability	2946.686 0.000000	52.32979 0.000000	3843.505 0.000000	1.270956 0.529682
Sum	10977.64	1.05E+14	82.28155	1.060481
Sum Sq. Dev.	4739970.	1.94E+26	943.7037	0.110321
Observations	60	60	60	60

Lampiran 9. Hasil Uji Chow

Redundant Fixed Effects Tests
Equation: MODEL_FEM
Test cross-section fixed effects

Effects Test	Statistic	d.f.	Prob.
Cross-section F	1.738537	(14,42)	0.0837
Cross-section Chi-square	27.426967	14	0.0169

Cross-section fixed effects test equation:
Dependent Variable: INDEKS_HARGA_SAHAM__Y_
Method: Panel Least Squares
Date: 07/27/21 Time: 23:54
Sample: 2018 2020
Periods included: 3
Cross-sections included: 20
Total panel (balanced) observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-934.4286	1029.737	-0.907444	0.3681
UKURAN_PERUSAHAAN__X1_	45.37963	37.44885	1.211776	0.2307
LEVERAGE__X2_	-95.10367	44.10941	-2.156086	0.0354
PROFITABILITAS__X3_	-1869.737	1116.937	-1.673986	0.0997
R-squared	0.139800	Mean dependent var		182.9607
Adjusted R-squared	0.093718	S.D. dependent var		283.4404
S.E. of regression	269.8321	Akaike info criterion		14.09782
Sum squared resid	4077323.	Schwarz criterion		14.23744
Log likelihood	-418.9345	Hannan-Quinn criter.		14.15243
F-statistic	3.033708	Durbin-Watson stat		1.875369
Prob(F-statistic)	0.036620			

Lampiran 10. Hasil Uji Hausman

Correlated Random Effects - Hausman Test
Equation: MODEL_REM
Test cross-section random effects

Test Summary	Chi-Sq. Statistic	Chi-Sq. d.f.	Prob.
Cross-section random	6.454469	3	0.0915

Cross-section random effects test comparisons:

Variable	Fixed	Random	Var(Diff.)	Prob.
UKURAN_PERUSAHAAN__X1_	31.221653	41.140354	794.453319	0.7249
LEVERAGE__X2_	-58.702787	-93.599802	3770.625757	0.5698
PROFITABILITAS__X3_	-133.713115	-1459.253741	281925.826209	0.0125

Cross-section random effects test equation:
Dependent Variable: INDEKS_HARGA_SAHAM__Y_
Method: Panel Least Squares
Date: 07/28/21 Time: 01:55
Sample: 2018 2020
Periods included: 3
Cross-sections included: 20
Total panel (balanced) observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-626.0275	1294.086	-0.483760	0.6311
UKURAN_PERUSAHAAN__X1_	31.22165	46.45894	0.672027	0.5052
LEVERAGE__X2_	-58.70279	76.40928	-0.768268	0.4466
PROFITABILITAS__X3_	-133.7131	1191.210	-0.112250	0.9112

Effects Specification

Cross-section fixed (dummy variables)

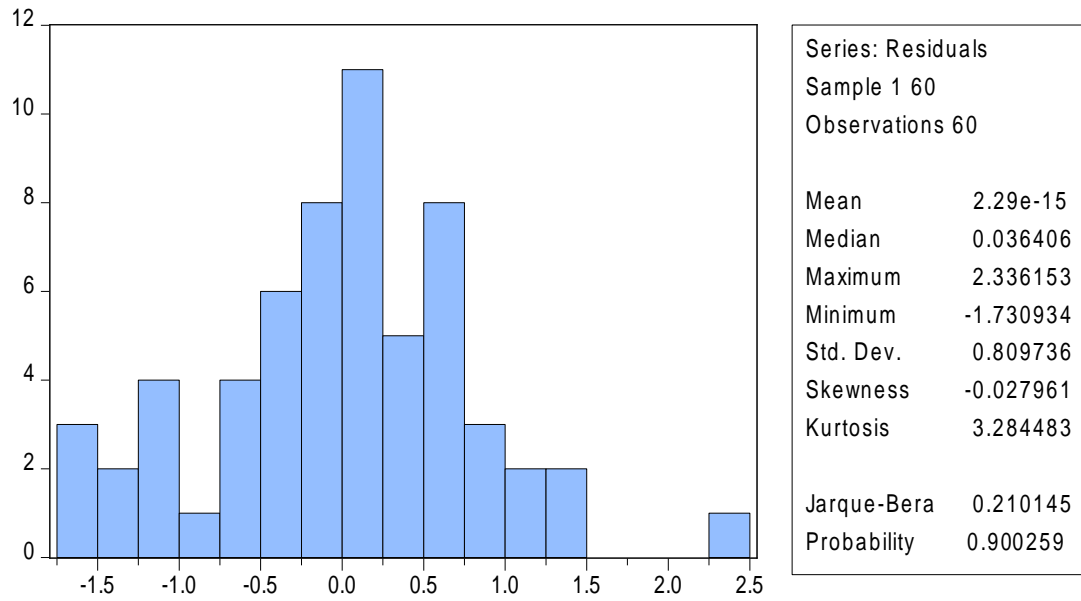
R-squared	0.455401	Mean dependent var	182.9607
Adjusted R-squared	0.234969	S.D. dependent var	283.4404
S.E. of regression	247.9142	Akaike info criterion	14.10737
Sum squared resid	2581381.	Schwarz criterion	14.73567
Log likelihood	-405.2210	Hannan-Quinn criter.	14.35313
F-statistic	2.065942	Durbin-Watson stat	2.719984
Prob(F-statistic)	0.028553		

Lampiran 11. Hasil Uji Lagrange Multiplier

Lagrange multiplier (LM) test for panel data
Date: 07/27/21 Time: 23:07
Sample: 2018 2020
Total panel observations: 60
Probability in ()

Null (no rand. effect) Alternative	Cross-section One-sided	Period One-sided	Both
Breusch-Pagan	1.073891 (0.3001)	1.697063 (0.1927)	2.770953 (0.0960)
Honda	1.036287 (0.1500)	-1.302714 (0.9037)	-0.188392 (0.5747)
King-Wu	1.036287 (0.1500)	-1.302714 (0.9037)	-0.746866 (0.7724)
GHM	-- --	-- --	1.073891 (0.2962)

Lampiran 12. Hasil Uji Normalitas



Lampiran 13. Hasil Uji Multikolinieritas

Variance Inflation Factors
Date: 07/28/21 Time: 00:41
Sample: 1 60
Included observations: 60

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	1060358.	873.8093	NA
UKURAN_PERUSAHAAN__X1_	1402.416	891.2375	1.059355
LEVERAGE__X2_	1945.640	2.396202	1.060990
PROFITABILITAS__X3_	1247549.	1.959735	1.061504

Lampiran 14. Uji Heterokedastisitas

Heteroskedasticity Test: Glejser

F-statistic	1.676262	Prob. F(3,56)	0.1825
Obs*R-squared	4.944013	Prob. Chi-Square(3)	0.1759
Scaled explained SS	9.262670	Prob. Chi-Square(3)	0.0260

Test Equation:

Dependent Variable: ARESID

Method: Least Squares

Date: 07/28/21 Time: 00:43

Sample: 1 60

Included observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-95.92354	842.4487	-0.113863	0.9098
UKURAN_PERUSAHAAN__X1_	11.34105	30.63767	0.370167	0.7127
LEVERAGE__X2_	-39.12689	36.08681	-1.084243	0.2829
PROFITABILITAS__X3_	-1607.867	913.7892	-1.759560	0.0839

R-squared	0.082400	Mean dependent var	135.5986
Adjusted R-squared	0.033243	S.D. dependent var	224.5185
S.E. of regression	220.7551	Akaike info criterion	13.69633
Sum squared resid	2729038.	Schwarz criterion	13.83595
Log likelihood	-406.8898	Hannan-Quinn criter.	13.75094
F-statistic	1.676262	Durbin-Watson stat	1.829659
Prob(F-statistic)	0.182493		

Lampiran 15. Hasil Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.135849	Prob. F(2,54)	0.1280
Obs*R-squared	4.398395	Prob. Chi-Square(2)	0.1109

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 07/28/21 Time: 00:45

Sample: 1 60

Included observations: 60

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	159.6493	1015.018	0.157287	0.8756
UKURAN_PERUSAHAAN__X1_	-6.010704	36.94162	-0.162708	0.8714
LEVERAGE__X2_	0.261349	43.25472	0.006042	0.9952
PROFITABILITAS__X3_	231.5990	1125.242	0.205821	0.8377
RESID(-1)	0.250620	0.136875	1.831012	0.0726
RESID(-2)	-0.172165	0.134858	-1.276642	0.2072
R-squared	0.073307	Mean dependent var		-1.58E-13
Adjusted R-squared	-0.012498	S.D. dependent var		262.8824
S.E. of regression	264.5201	Akaike info criterion		14.08835
Sum squared resid	3778428.	Schwarz criterion		14.29779
Log likelihood	-416.6505	Hannan-Quinn criter.		14.17027
F-statistic	0.854340	Durbin-Watson stat		1.918525
Prob(F-statistic)	0.517717			

Lampiran 16. Tabel Durbin Watson

Tabel Durbin-Watson (DW), $\alpha = 5\%$

n	k=1		k=2		k=3		k=4		k=5	
	dL	dU	dL	dU	dL	dU	dL	dU	dL	dU
6	0.6102	1.4002								
7	0.6996	1.3564								
8	0.7629	1.3324	0.5591	1.7771	0.3674	2.2866				
9	0.8243	1.3199	0.6291	1.6993	0.4548	2.1282	0.2957	2.5881		
10	0.8791	1.3197	0.6972	1.6413	0.5253	2.0163	0.3760	2.4137	0.2427	2.8217
11	0.9273	1.3241	0.7580	1.6044	0.5948	1.9280	0.4441	2.2833	0.3155	2.6446
12	0.9708	1.3314	0.8122	1.5794	0.6577	1.8640	0.5120	2.1766	0.3796	2.5061
13	1.0097	1.3404	0.8612	1.5621	0.7147	1.8159	0.5745	2.0943	0.4445	2.3897
14	1.0450	1.3503	0.9054	1.5507	0.7667	1.7788	0.6321	2.0296	0.5052	2.2959
15	1.0770	1.3605	0.9455	1.5432	0.8140	1.7501	0.6852	1.9774	0.5620	2.2198
16	1.1062	1.3709	0.9820	1.5386	0.8572	1.7277	0.7340	1.9351	0.6150	2.1567
17	1.1330	1.3812	1.0154	1.5361	0.8968	1.7101	0.7790	1.9005	0.6641	2.1041
18	1.1576	1.3913	1.0461	1.5353	0.9331	1.6961	0.8204	1.8719	0.7098	2.0600
19	1.1804	1.4012	1.0743	1.5355	0.9666	1.6851	0.8588	1.8482	0.7523	2.0226
20	1.2015	1.4107	1.1004	1.5367	0.9976	1.6763	0.8943	1.8283	0.7918	1.9908
21	1.2212	1.4200	1.1246	1.5385	1.0262	1.6694	0.9272	1.8116	0.8286	1.9635
22	1.2395	1.4289	1.1471	1.5408	1.0529	1.6640	0.9578	1.7974	0.8629	1.9400
23	1.2567	1.4375	1.1682	1.5435	1.0778	1.6597	0.9864	1.7855	0.8949	1.9196
24	1.2728	1.4458	1.1878	1.5464	1.1010	1.6565	1.0131	1.7753	0.9249	1.9018
25	1.2879	1.4537	1.2063	1.5495	1.1228	1.6540	1.0381	1.7666	0.9530	1.8863
26	1.3022	1.4614	1.2236	1.5528	1.1432	1.6523	1.0616	1.7591	0.9794	1.8727
27	1.3157	1.4688	1.2399	1.5562	1.1624	1.6510	1.0836	1.7527	1.0042	1.8608
28	1.3284	1.4759	1.2553	1.5596	1.1805	1.6503	1.1044	1.7473	1.0276	1.8502
29	1.3405	1.4828	1.2699	1.5631	1.1976	1.6499	1.1241	1.7426	1.0497	1.8409
30	1.3520	1.4894	1.2837	1.5666	1.2138	1.6498	1.1426	1.7386	1.0706	1.8326
31	1.3630	1.4957	1.2969	1.5701	1.2292	1.6500	1.1602	1.7352	1.0904	1.8252
32	1.3734	1.5019	1.3093	1.5736	1.2437	1.6505	1.1769	1.7323	1.1092	1.8187
33	1.3834	1.5078	1.3212	1.5770	1.2576	1.6511	1.1927	1.7298	1.1270	1.8128
34	1.3929	1.5136	1.3325	1.5805	1.2707	1.6519	1.2078	1.7277	1.1439	1.8076
35	1.4019	1.5191	1.3433	1.5838	1.2833	1.6528	1.2221	1.7259	1.1601	1.8029
36	1.4107	1.5245	1.3537	1.5872	1.2953	1.6539	1.2358	1.7245	1.1755	1.7987
37	1.4190	1.5297	1.3635	1.5904	1.3068	1.6550	1.2489	1.7233	1.1901	1.7950
38	1.4270	1.5348	1.3730	1.5937	1.3177	1.6563	1.2614	1.7223	1.2042	1.7916
39	1.4347	1.5396	1.3821	1.5969	1.3283	1.6575	1.2734	1.7215	1.2176	1.7886
40	1.4421	1.5444	1.3908	1.6000	1.3384	1.6589	1.2848	1.7209	1.2305	1.7859
41	1.4493	1.5490	1.3992	1.6031	1.3480	1.6603	1.2958	1.7205	1.2428	1.7835
42	1.4562	1.5534	1.4073	1.6061	1.3573	1.6617	1.3064	1.7202	1.2546	1.7814
43	1.4628	1.5577	1.4151	1.6091	1.3663	1.6632	1.3166	1.7200	1.2660	1.7794
44	1.4692	1.5619	1.4226	1.6120	1.3749	1.6647	1.3263	1.7200	1.2769	1.7777
45	1.4754	1.5660	1.4298	1.6148	1.3832	1.6662	1.3357	1.7200	1.2874	1.7762
46	1.4814	1.5700	1.4368	1.6176	1.3912	1.6677	1.3448	1.7201	1.2976	1.7748
47	1.4872	1.5739	1.4435	1.6204	1.3989	1.6692	1.3535	1.7203	1.3073	1.7736
48	1.4928	1.5776	1.4500	1.6231	1.4064	1.6708	1.3619	1.7206	1.3167	1.7725
49	1.4982	1.5813	1.4564	1.6257	1.4136	1.6723	1.3701	1.7210	1.3258	1.7716
50	1.5035	1.5849	1.4625	1.6283	1.4206	1.6739	1.3779	1.7214	1.3346	1.7708
51	1.5086	1.5884	1.4684	1.6309	1.4273	1.6754	1.3855	1.7218	1.3431	1.7701
52	1.5135	1.5917	1.4741	1.6334	1.4339	1.6769	1.3929	1.7223	1.3512	1.7694
53	1.5183	1.5951	1.4797	1.6359	1.4402	1.6785	1.4000	1.7228	1.3592	1.7689
54	1.5230	1.5983	1.4851	1.6383	1.4464	1.6800	1.4069	1.7234	1.3669	1.7684
55	1.5276	1.6014	1.4903	1.6406	1.4523	1.6815	1.4136	1.7240	1.3743	1.7681
56	1.5320	1.6045	1.4954	1.6430	1.4581	1.6830	1.4201	1.7246	1.3815	1.7678
57	1.5363	1.6075	1.5004	1.6452	1.4637	1.6845	1.4264	1.7253	1.3885	1.7675
58	1.5405	1.6105	1.5052	1.6475	1.4692	1.6860	1.4325	1.7259	1.3953	1.7673
59	1.5446	1.6134	1.5099	1.6497	1.4745	1.6875	1.4385	1.7266	1.4019	1.7672
60	1.5485	1.6162	1.5144	1.6518	1.4797	1.6889	1.4443	1.7274	1.4083	1.7671
61	1.5524	1.6189	1.5189	1.6540	1.4847	1.6904	1.4499	1.7281	1.4146	1.7671
62	1.5562	1.6216	1.5232	1.6561	1.4896	1.6918	1.4554	1.7288	1.4206	1.7671
63	1.5599	1.6243	1.5274	1.6581	1.4943	1.6932	1.4607	1.7296	1.4265	1.7671
64	1.5635	1.6268	1.5315	1.6601	1.4990	1.6946	1.4659	1.7303	1.4322	1.7672
65	1.5670	1.6294	1.5355	1.6621	1.5035	1.6960	1.4709	1.7311	1.4378	1.7673
66	1.5704	1.6318	1.5395	1.6640	1.5079	1.6974	1.4758	1.7319	1.4433	1.7675
67	1.5738	1.6343	1.5433	1.6660	1.5122	1.6988	1.4806	1.7327	1.4486	1.7676
68	1.5771	1.6367	1.5470	1.6678	1.5164	1.7001	1.4853	1.7335	1.4537	1.7678
69	1.5803	1.6390	1.5507	1.6697	1.5205	1.7015	1.4899	1.7343	1.4588	1.7680
70	1.5834	1.6413	1.5542	1.6715	1.5245	1.7028	1.4943	1.7351	1.4637	1.7683

Lampiran 17. Hasil Regresi Data Panel

Common Effect Model

Dependent Variable: INDEKS_HARGA_SAHAM__Y_

Method: Panel Least Squares

Date: 07/27/21 Time: 23:55

Sample: 2018 2020

Periods included: 3

Cross-sections included: 20

Total panel (balanced) observations: 60

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-934.4286	1029.737	-0.907444	0.3681
UKURAN_PERUSAHAAN__X1_	45.37963	37.44885	1.211776	0.2307
LEVERAGE__X2_	-95.10367	44.10941	-2.156086	0.0354
PROFITABILITAS__X3_	-1869.737	1116.937	-1.673986	0.0997
R-squared	0.139800	Mean dependent var		182.9607
Adjusted R-squared	0.093718	S.D. dependent var		283.4404
S.E. of regression	269.8321	Akaike info criterion		14.09782
Sum squared resid	4077323.	Schwarz criterion		14.23744
Log likelihood	-418.9345	Hannan-Quinn criter.		14.15243
F-statistic	3.033708	Durbin-Watson stat		1.875369
Prob(F-statistic)	0.036620			

Lampiran 18. Daftar Riwayat Hidup

DAFTAR RIWAYAT HIDUP

Data Pribadi

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Pendidikan Formal

SDN Jatinegara 02 Pagi : Lulus Tahun 2011
SMPN 170 Jakarta : Lulus Tahun 2014
SMAN 107 Jakarta : Lulus Tahun 2017
STEI Indonesia Jakarta : 2017 – Sekarang