

LAMPIRAN

Lampiran 1

Perusahaan sektor perbankan yang dapat diolah datanya tahun 2013-2016

No	Kode	Nama Perusahaan	Tahun
1.	BACA	Bank Capital Indonesia Tbk	2013
2.	BBNI	Bank Negara Indonesia (Persero) Tbk	2013
3.	BCAP	Bhakti Capital Indonesia Tbk	2013
4.	BDMN	Bank Danamon Indonesia Tbk	2013
5.	BSWD	Bank of India Indonesia Tbk	2013
6.	BTPN	Bank Tabungan Pensiunan Nasional Tbk	2013
7.	MCOR	Bank China Construction Bank Indonesia Tbk	2013
8.	NISP	Bank OCBC NISP Tbk	2013
9.	SDRA	Bank Woori Saudara Indonesia 1906 Tbk	2013
10.	BACA	Bank Capital Indonesia Tbk	2014
11.	BBNI	Bank Negara Indonesia (Persero) Tbk	2014
12.	BDMN	Bank Danamon Indonesia Tbk	2014
13.	BJBR	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	2014
14.	BSWD	Bank of India Indonesia Tbk	2014
15.	BTPN	Bank Tabungan Pensiunan Nasional Tbk	2014
16.	BVIC	Bank Victoria International Tbk	2014
17.	MAYA	Bank Mayapada Internasional Tbk	2014
18.	NISP	Bank OCBC NISP Tbk	2014
19.	BACA	Bank Capital Indonesia Tbk	2015
20.	BBNI	Bank Negara Indonesia (Persero) Tbk	2015
21.	BCAP	Bhakti Capital Indonesia Tbk	2015
22.	BDMN	Bank Danamon Indonesia Tbk	2015
23.	BJBR	Bank Pembangunan Daerah Jawa Barat dan Banten Tbk	2015
24.	BSIM	Bank Sinarmas Tbk	2015
25.	BTPN	Bank Tabungan Pensiunan Nasional Tbk	2015
26.	BVIC	Bank Victoria International Tbk	2015
27.	MAYA	Bank Mayapada Internasional Tbk	2015
28.	MCOR	Bank China Construction Bank Indonesia Tbk	2015
29.	NISP	Bank OCBC NISP Tbk	2015
30.	SDRA	Bank Woori Saudara Indonesia 1906 Tbk	2015
31.	BACA	Bank Capital Indonesia Tbk	2016
32.	BBNI	Bank Negara Indonesia (Persero) Tbk	2016
33.	BCAP	Bhakti Capital Indonesia Tbk	2016
34.	BDMN	Bank Danamon Indonesia Tbk	2016
35.	BSWD	Bank of India Indonesia Tbk	2016
36.	BVIC	Bank Victoria International Tbk	2016

37.	MAYA	Bank Mayapada Internasional Tbk	2016
38.	MCOR	Bank China Construction Bank Indonesia Tbk	2016
39.	NISP	Bank OCBC NISP Tbk	2016
40.	SDRA	Bank Woori Saudara Indonesia 1906 Tbk	2016

Lampiran 2

1. Uji statistik deskriptif

	N	Minimum	Maximum	Mean	Std. Deviation
AGROW	40	-.414	.336	.12767	.124982
LEV	40	.712	.930	.84315	.050418
ROA	40	-.007	.036	.01375	.009451
OSHIP	40	.000	.837	.05381	.144713
IND	40	.333	.750	.57318	.118257
AUD	40	.000	1.000	.75000	.438529
DCHANGE	40	.000	1.000	.35000	.483046
FSCORE	40	-.985	1.532	.08379	.397294
Valid N (listwise)	40				

2. Uji normalitas One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		40
Normal Parameters ^a	Mean	.0000000
	Std. Deviation	.21961588
Most Extreme Differences	Absolute	.086
	Positive	.054
	Negative	-.086
Kolmogorov-Smirnov Z		.547
Asymp. Sig. (2-tailed)		.926

3. Uji multikolinearitas

Model	Collinearity Statistics	
	Tolerance	VIF
1 (Constant)		
AGROW	.675	1.482
LEV	.464	2.155
ROA	.757	1.322
OSHIP	.776	1.289
IND	.727	1.376
AUD	.823	1.215
DCHANGE	.813	1.229

4. Uji autokorelasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.833 ^a	.694	.628	.24244937	2.273

5. Uji run test

Runs Test

	Unstandardized Residual
Test Value ^a	-.18266
Cases < Test Value	20
Cases >= Test Value	20
Total Cases	40
Number of Runs	20
Z	-.160
Asymp. Sig. (2-tailed)	.873

Runs Test

	Unstandardized Residual
Test Value ^a	-.18266
Cases < Test Value	20
Cases >= Test Value	20
Total Cases	40
Number of Runs	20
Z	-.160
Asymp. Sig. (2-tailed)	.873

a. Median

6. Uji heteroskedastisitas

Model	Sig.
1 (Constant)	.734
AGROW	.424
LEV	.640
ROA	.176
OSHIP	.235
IND	.119
AUD	.616
DCHANGE	.306

7. Uji determinasi

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.833 ^a	.694	.628	.24244937

8. Uji nilai *F*

ANOVA^b

Model	Sum of Squares	df	Mean Square	F	Sig.
1 Regression	4.275	7	.611	10.389	.000 ^a
Residual	1.881	32	.059		
Total	6.156	39			

Sumber: Hasil Olah Data 2018

9. Uji regresi linear berganda

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	1.205	.860		1.402	.171
	AGROW	-1.375	.378	-.432	-3.636	.001
	LEV	-.805	1.130	-.102	-.713	.481
	ROA	-3.084	4.723	-.073	-.653	.518
	OSHIP	-.710	.305	-.259	-2.332	.026
	IND	.247	.385	.073	.641	.526
	AUD	-.269	.098	-.297	-2.753	.010
	DCHANGE	-.361	.089	-.438	-4.047	.000