LAMPIRAN

LAMPIRAN 1: Data Time Series Keuangan Bank Konvensional

Bulan	Variabel Dependen	Variabel Independen			
	CAR	NPL	LDR	ROA	BOPO
Jan-07	23.00%	6.19%	60.55%	3.34%	102.53%
Feb-07	23.02%	6.20%	61.02%	3.03%	91.93%
Mar-07	22.11%	6.04%	61.98%	2.96%	88.07%
Apr-07	22.05%	6.16%	62.54%	2.92%	86.61%
May-07	21.89%	6.10%	63.09%	2.98%	83.86%
Jun-07	21.15%	5.78%	63.57%	2.93%	83.60%
Jul-07	20.85%	5.81%	63.22%	2.89%	83.10%
Aug-07	20.57%	5.74%	64.16%	2.87%	83.21%
Sep-07	21.27%	5.17%	65.24%	2.84%	83.59%
Oct-07	20.11%	5.05%	66.01%	2.83%	83.19%
Nov-07	20.33%	4.84%	66.94%	2.78%	83.86%
Dec-07	19.30%	4.07%	66.32%	2.78%	84.05%
Jan-08	21.60%	4.24%	67.06%	3.16%	87.90%
Feb-08	21.00%	4.21%	67.89%	2.93%	85.56%
Mar-08	20.52%	3.75%	70.66%	2.72%	85.19%
Apr-08	19.39%	3.82%	71.65%	2.56%	86.37%
May-08	18.26%	3.76%	72.80%	2.62%	85.51%
Jun-08	17.58%	3.54%	73.89%	2.53%	85.30%
Jul-08	17.44%	3.50%	76.00%	2.68%	83.61%
Aug-08	17.10%	3.42%	79.02%	2.71%	83.42%
Sep-08	17.26%	3.32%	77.72%	2.64%	83.72%
Oct-08	16.70%	3.34%	77.48%	2.68%	85.41%
Nov-08	16.77%	3.49%	77.60%	2.60%	86.82%
Dec-08	16.76%	3.20%	74.58%	2.33%	88.59%
Jan-09	17.82%	3.59%	73.76%	2.69%	101.00%
Feb-09	18.04%	3.72%	73.50%	2.60%	96.54%
Mar-09	18.03%	3.93%	73.08%	2.76%	90.68%
Apr-09	17.83%	4.06%	72.86%	2.71%	89.16%
May-09	17.52%	4.14%	73.19%	2.70%	87.81%
Jun-09	18.17%	3.94%	73.20%	2.70%	87.77%
Jul-09	17.34%	4.06%	74.07%	2.69%	87.35%

Bulan	Variabel Dependen	Variabel Independen			
	CAR	NPL	LDR	ROA	BOPO
Aug-09	17.12%	3.98%	74.07%	2.67%	87.35%
Sep-09	17.76%	3.80%	73.55%	2.63%	87.41%
Oct-09	17.51%	3.84%	73.90%	2.65%	86.68%
Nov-09	17.08%	3.82%	73.67%	2.61%	86.55%
Dec-09	17.42%	3.31%	72.88%	2.60%	86.63%

Lampiran 2: Model Regresi Linear Berganda

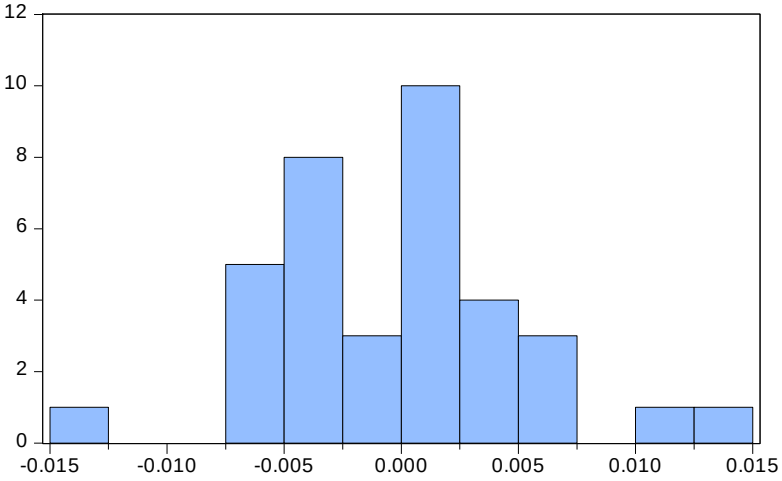
Dependent Variable: CAR
Method: Least Squares
Date: 04/04/19 Time: 01:24
Sample: 2007M01 2009M12
Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.345559	0.057168	6.044653	0.0000
NPL	-0.286232	0.279821	-1.022912	0.3143
LDR	-0.312012	0.052025	-5.997293	0.0000
ROA	3.277598	0.896588	3.655635	0.0009
BOPO	-0.014879	0.022511	-0.660940	0.5135

R-squared	0.926989	Mean dependent var	0.191019
Adjusted R-squared	0.917568	S.D. dependent var	0.020124
S.E. of regression	0.005778	Akaike info criterion	-7.341361
Sum squared resid	0.001035	Schwarz criterion	-7.121428
Log likelihood	137.1445	Hannan-Quinn criter.	-7.264598
F-statistic	98.39792	Durbin-Watson stat	1.243267
Prob(F-statistic)	0.000000		

Lampiran 3: Uji Asumsi Klasik

Uji Normalitas



Series: Residuals
Sample 2007M01 2009M12
Observations 36

Mean	5.98e-17
Median	0.000481
Maximum	0.014366
Minimum	-0.012595
Std. Dev.	0.005438
Skewness	0.364405
Kurtosis	3.454749
Jarque-Bera	1.106941
Probability	0.574951

Uji Multikolinearitas

Variance Inflation Factors
Date: 04/04/19 Time: 00:11
Sample: 2007M01 2009M12
Included observations: 36

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.003268	3524.424	NA
NPL	0.078300	168.5680	8.113201
LDR	0.002707	1452.951	8.222479
ROA	0.803870	662.8927	3.050437
BOPO	0.000507	416.8352	1.092818

Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.558039	Prob. F(2,29)	0.0948
Obs*R-squared	5.398593	Prob. Chi-Square(2)	0.0673

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 04/04/19 Time: 01:17
Sample: 2007M01 2009M12
Included observations: 36
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.008883	0.055384	-0.160396	0.8737
NPL	-0.076521	0.271810	-0.281525	0.7803
LDR	-0.001926	0.050374	-0.038233	0.9698
ROA	0.504135	0.883511	0.570604	0.5727
BOPO	-0.000512	0.021471	-0.023865	0.9811
RESID(-1)	0.359853	0.191056	1.883493	0.0697
RESID(-2)	0.118641	0.193985	0.611599	0.5456

R-squared	0.149961	Mean dependent var	5.98E-17
Adjusted R-squared	-0.025909	S.D. dependent var	0.005438
S.E. of regression	0.005508	Akaike info criterion	-7.392723
Sum squared resid	0.000880	Schwarz criterion	-7.084816
Log likelihood	140.0690	Hannan-Quinn criter.	-7.285255
F-statistic	0.852680	Durbin-Watson stat	2.019180
Prob(F-statistic)	0.540577		

Uji Heteroskedastisitas

Uji White

Heteroskedasticity Test: White

F-statistic	1.986001	Prob. F(14,21)	0.0753
Obs*R-squared	20.50947	Prob. Chi-Square(14)	0.1149
Scaled explained SS	18.66594	Prob. Chi-Square(14)	0.1781

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 04/04/19 Time: 01:40
Sample: 2007M01 2009M12
Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.028844	0.046540	0.619751	0.5421
NPL	-0.418664	0.233313	-1.794427	0.0872
NPL^2	1.394893	0.687726	2.028271	0.0554
NPL*LDR	0.456498	0.226300	2.017223	0.0566
NPL*ROA	-0.332076	3.140209	-0.105750	0.9168
NPL*BOPO	-0.018295	0.281122	-0.065077	0.9487
LDR	-0.064165	0.047422	-1.353050	0.1904
LDR^2	0.036346	0.019209	1.892091	0.0723
LDR*ROA	0.220188	0.719703	0.305943	0.7627
LDR*BOPO	-0.015900	0.049449	-0.321551	0.7510
ROA	-0.034528	0.854815	-0.040393	0.9682
ROA^2	-2.517784	7.548481	-0.333548	0.7420
ROA*BOPO	0.017801	0.328157	0.054244	0.9573
BOPO	0.009000	0.051023	0.176389	0.8617
BOPO^2	0.001469	0.006622	0.221767	0.8266

R-squared	0.569708	Mean dependent var	2.87E-05
Adjusted R-squared	0.282846	S.D. dependent var	4.57E-05
S.E. of regression	3.87E-05	Akaike info criterion	-17.18809
Sum squared resid	3.14E-08	Schwarz criterion	-16.52829
Log likelihood	324.3856	Hannan-Quinn criter.	-16.95780
F-statistic	1.986001	Durbin-Watson stat	1.655428
Prob(F-statistic)	0.075330		

Uji Breusch-Pagan-Godfrey

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	2.700317	Prob. F(4,31)	0.0487
Obs*R-squared	9.302246	Prob. Chi-Square(4)	0.0540
Scaled explained SS	8.466097	Prob. Chi-Square(4)	0.0759

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 04/04/19 Time: 01:39
Sample: 2007M01 2009M12
Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.001313	0.000414	3.174044	0.0034
NPL	-0.005703	0.002024	-2.817220	0.0084
LDR	-0.001147	0.000376	-3.046848	0.0047
ROA	-0.003134	0.006486	-0.483127	0.6324
BOPO	-0.000163	0.000163	-1.000544	0.3248

R-squared	0.258396	Mean dependent var	2.87E-05
Adjusted R-squared	0.162705	S.D. dependent var	4.57E-05
S.E. of regression	4.18E-05	Akaike info criterion	-17.19929
Sum squared resid	5.42E-08	Schwarz criterion	-16.97936
Log likelihood	314.5873	Hannan-Quinn criter.	-17.12253
F-statistic	2.700317	Durbin-Watson stat	1.898634
Prob(F-statistic)	0.048650		

Uji Glejser

Heteroskedasticity Test: Glejser

F-statistic	1.601406	Prob. F(4,31)	0.1988
Obs*R-squared	6.164914	Prob. Chi-Square(4)	0.1872
Scaled explained SS	5.470458	Prob. Chi-Square(4)	0.2423

Test Equation:
Dependent Variable: ARESID
Method: Least Squares
Date: 04/04/19 Time: 01:43
Sample: 2007M01 2009M12
Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.078870	0.031847	2.476572	0.0189
NPL	-0.286573	0.155880	-1.838414	0.0756
LDR	-0.063540	0.028982	-2.192393	0.0360
ROA	-0.160779	0.499464	-0.321903	0.7497
BOPO	-0.014904	0.012540	-1.188499	0.2437

R-squared	0.171248	Mean dependent var	0.004241
Adjusted R-squared	0.064312	S.D. dependent var	0.003327
S.E. of regression	0.003219	Akaike info criterion	-8.511481
Sum squared resid	0.000321	Schwarz criterion	-8.291547
Log likelihood	158.2067	Hannan-Quinn criter.	-8.434718
F-statistic	1.601406	Durbin-Watson stat	1.944402
Prob(F-statistic)	0.198789		

UMY
PERPUSTAKAAN

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NIM	: 20150430293
Prodi	: Ilmu Ekonomi
Judul	: ANALISIS SUMBER-SUMBER YANG MEMPENGARUHI KERENTANAN PADA BANK UMUM DI INDONESIA (Studi Kasus pada Krisis Global 2008)
DosenPembimbing	: Dimas Bagus Wiranatakusuma, SE., M.Ec., Ph.D.

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Ikram Al- Zein, S.Kom.I