

LAMPIRAN

LAMPIRAN 1 : DATA TIME SERIS PENELITIAN (%)

Tahun	Periode	car	Roa	npf	fdr
2008	maret	11.54	2.59	4.17	100.26
2008	juni	10.51	2.32	4.23	103.18
2008	september	10,59	2.21	4.12	112.25
2008	desember	12.81	1.42	1.42	103.65
2009	maret	13.87	2.44	5.14	103.33
2009	juni	12.47	2.16	4.39	100.22
2009	september	11.5	1.38	5.72	98.11
2009	desember	10.77	1.48	4.01	89.7
2010	maret	11.07	2.13	4.55	95.07
2010	juni	12.89	1.66	3.89	96.08
2010	september	14.58	1.77	3.95	95.4
2010	desember	16.25	1.67	3.02	89.67
2011	maret	16.57	1.97	3.6	93.22
2011	juni	15.92	1.84	3.55	94.93
2011	september	16.18	1.8	3.5	94.97
2011	desember	16.63	1.78	2.52	88.94
2012	maret	15.33	1.83	2.76	87.13
2012	juni	16.12	2.05	2.88	98.59
2012	september	14.98	2.07	2.74	102.1
2012	desember	14.13	2.14	2.22	100
2013	maret	14.3	2.39	2.75	102.62
2013	juni	14.3	2.1	2.64	104.43
2013	september	14.19	2.04	2.8	103.27
2013	desember	14.42	2	2.62	100.32
2014	maret	16.2	1.16	3.22	102.22
2014	juni	16.21	1.12	3.9	100.8
2014	september	14.54	0.97	4.67	99.71
2014	desember	16.1	0.8	4.33	91.5
2015	maret	14.43	0.69	5.49	89.15
2015	juni	14.09	0.5	5.09	92.56
2015	september	16.15	0.49	5.14	90.82
2015	desember	15.02	0.49	4.84	88.03
2016	maret	14.9	0.88	5.53	87.52
2016	juni	14.72	0.73	5.68	89.32
2016	september	15.43	0.59	4.67	86.43
2016	desember	15.95	0.67	4.42	85.99
2017	maret	16.98	1.12	4.61	83.53
2017	juni	16.42	1.1	4.47	82.69
2017	september	16.16	1	4.41	80.12
2017	desember	17.91	0.63	4.77	79.65

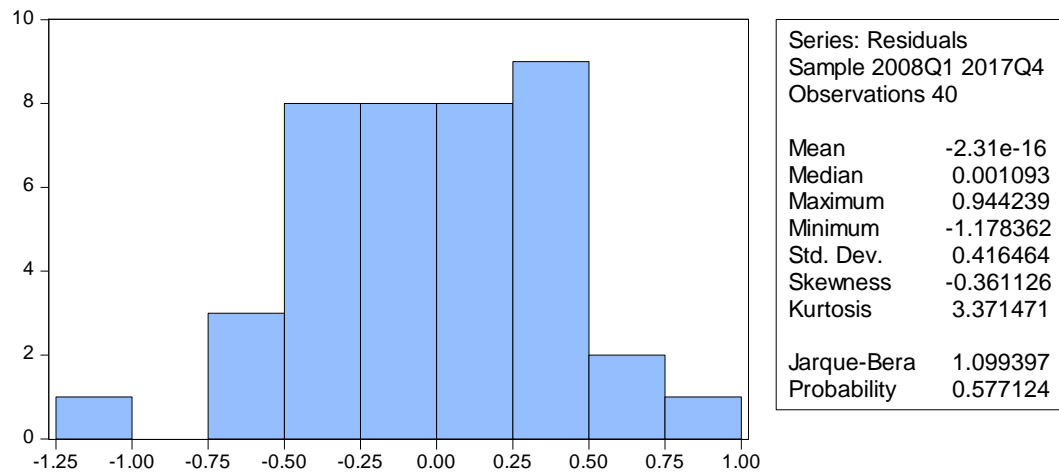
LAMPIRAN 2 : MODEL REGRESI LINIER BERGANDA

Dependent Variable: ROA
 Method: Least Squares
 Date: 04/20/19 Time: 13:56
 Sample: 2008Q1 2017Q4
 Included observations: 40

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	1.515093	1.919720	0.789226	0.4351
CAR	-0.102430	0.046998	-2.179437	0.0359
NPF	-0.264911	0.078094	-3.392220	0.0017
FDR	0.026740	0.012875	2.076931	0.0450
R-squared	0.580012	Mean dependent var		1.504500
Adjusted R-squared	0.545013	S.D. dependent var		0.642627
S.E. of regression	0.433469	Akaike info criterion		1.260648
Sum squared resid	6.764244	Schwarz criterion		1.429536
Log likelihood	-21.21296	Hannan-Quinn criter.		1.321713
F-statistic	16.57222	Durbin-Watson stat		1.382857
Prob(F-statistic)	0.000001			

PEMILIHAN MODEL

LAMPIRAN 3 : NORMALITAS



LAMPIRAN 4 : AUTOKORELASI

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.096552	Prob. F(2,34)	0.1385
Obs*R-squared	4.391477	Prob. Chi-Square(2)	0.1113

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 04/20/19 Time: 13:59

Sample: 2008Q1 2017Q4

Included observations: 40

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-1.261790	1.963234	-0.642710	0.5247
CAR	0.029217	0.047808	0.611122	0.5452
NPF	0.086860	0.087626	0.991263	0.3286
FDR	0.005211	0.012778	0.407814	0.6860
RESID(-1)	0.321983	0.181495	1.774066	0.0850
RESID(-2)	0.144848	0.180660	0.801773	0.4283
R-squared	0.109787	Mean dependent var	-2.31E-16	
Adjusted R-squared	-0.021127	S.D. dependent var	0.416464	
S.E. of regression	0.420840	Akaike info criterion	1.244354	
Sum squared resid	6.021619	Schwarz criterion	1.497686	
Log likelihood	-18.88707	Hannan-Quinn criter.	1.335951	
F-statistic	0.838621	Durbin-Watson stat	1.771951	
Prob(F-statistic)	0.531720			

LAMPIRAN 5 : HETROSKESDATISITAS

Heteroskedasticity Test: Breusch-Pagan-Godfrey

F-statistic	0.749889	Prob. F(3,36)	0.5296
Obs*R-squared	2.352613	Prob. Chi-Square(3)	0.5025
Scaled explained SS	2.259556	Prob. Chi-Square(3)	0.5203

Test Equation:
 Dependent Variable: RESID^2
 Method: Least Squares
 Date: 04/20/19 Time: 13:59
 Sample: 2008Q1 2017Q4
 Included observations: 40

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.397997	1.179407	-0.337455	0.7377
CAR	-0.003294	0.028874	-0.114097	0.9098
NPF	-0.013247	0.047978	-0.276101	0.7840
FDR	0.007051	0.007910	0.891383	0.3786
R-squared	0.058815	Mean dependent var	0.169106	
Adjusted R-squared	-0.019617	S.D. dependent var	0.263734	
S.E. of regression	0.266308	Akaike info criterion	0.286314	
Sum squared resid	2.553120	Schwarz criterion	0.455202	
Log likelihood	-1.726272	Hannan-Quinn criter.	0.347378	
F-statistic	0.749889	Durbin-Watson stat	1.433133	
Prob(F-statistic)	0.529592			

LAMPIRAN 6 : MULTIKOLINERITAS

	CAR	NPF	FDR
CAR	1.000000	-0.076436	-0.551110
NPF	-0.076436	1.000000	-0.400421
FDR	-0.551110	-0.400421	1.000000

Perpustakaan Universitas Muhammadiyah Yogyakarta menyatakan bahwa Skripsi atas:

Nama : HIJRAH
NIM : 20150430282
Prodi : ILMU EKONOMI
Judul : ANALISIS FAKTOR YANG MEMPENGARUHI KERENTANAN
PADA BANK SYARIAH DI INDONESIA

Dosen Pembimbing : Dimas Bagus Wiranatakusuma, SE., M.Ec., Ph.D

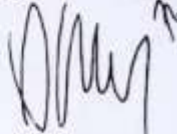
**Telah dilakukan tes Turnitin filter 1%, dengan indeks similaritasnya sebesar 18%.
Semoga surat keterangan ini dapat digunakan sebagaimana mestinya.**

Mengetahui
Ka. Ur. Pengelolaan



Laela Niswatin, S.I.Pust

Yogyakarta, 27-06-2019
yang melaksanakan pengecekan



Ikram Al- Zein, S.Kom.I