LAMPIRAN

Lampiran 1: Data penelitian

Tahun	Bulan	Variable				
		CAR	ROA	NPF	FDR	BOPO
2013	Jan	15.29	2.52	2.49	100.63	70.43
	Feb	15.20	2.29	2.72	102.17	72.06
	Mar	14.30	2.39	2.75	102.62	72.95
	Apr	14.72	2.29	2.85	103.08	73.95
	Mei	14.28	2.07	2.92	102.08	76.87
	Jun	14.30	2.10	2.64	104.43	76.18
	Jul	15.28	2.02	2.75	104.83	76.13
	Agu	14.71	2.01	3.01	102.53	77.87
	Sep	14.19	2.04	2.80	103.27	77.98
	Okt	14.19	1.94	2.96	103.03	79.06
	Nov	12.23	1.96	3.08	102.58	78.59
	Des	14.42	2.00	2.64	100.32	78.21
2014	Jan	16.76	0.08	3.01	100.07	80.05
	Feb	16.71	0.13	3.53	102.03	83.77
	Mar	16.20	1.16	3.22	102.22	91.90
	Apr	16.68	1.09	3.48	95.50	84.50
	Mei	16.85	1.13	4.02	99.43	76.49
	Jun	16.21	1.12	3.90	100.80	71.76
	Jul	15.62	1.05	4.31	99.89	79.80
	Agu	14.73	0.93	4.58	98.99	81.20
	Sep	14.54	0.97	4.67	99.71	82.39

	Okt	15.25	0.92	4.58	98.99	75.61
	Nov	15.66	0.87	4.86	94.62	93.50
	Des	16.10	0.80	4.33	91.50	79.28
2015	Jan	14.16	0.88	5.56	88.85	94.80
	Feb	14.38	0.78	5.83	89.37	94.23
	Mar	14.43	0.69	5.49	89.15	95.98
	Apr	14.50	0.62	5.20	89.57	96.69
	Mei	14.37	0.63	5.44	90.05	96.51
	Jun	14.09	0.50	5.09	92.56	96.98
	Jul	14.47	0.50	5.30	90.13	97.08
	Agu	15.05	0.46	5.30	90.72	97.30
	Sep	15.15	0.49	5.14	90.82	96.94
	Okt	14.96	0.51	5.16	90.67	96.71
	Nov	15.31	0.52	5.13	90.26	96.75
	Des	15.02	0.49	4.84	88.03	97.01
2018	Jan	15.11	1.01	5.46	87.86	95.28
	Feb	15.44	0.81	5.59	87.30	94.49
	Mar	14.90	0.88	5.35	87.52	94.40
	Apr	15.43	0.80	5.48	88.11	94.71
	Mei	14.78	0.16	6.17	89.31	99.04
	Jun	14.72	0.73	5.68	89.32	95.61
	Jul	14.86	0.63	5.32	87.58	96.15
	Agu	14.87	0.48	5.55	87.53	96.96
	Sep	15.43	0.59	4.67	86.43	96.27
	Okt	15.27	0.46	4.80	86.88	97.21

	Nov	15.78	0.67	4.68	86.27	95.91
	Des	15.95	0.63	4.42	85.99	96.23
2017	Jan	16.99	1.01	4.72	84.74	95.09
	Feb	17.04	1.00	4.78	83.78	93.35
	Mar	16.98	1.12	4.61	83.53	92.34
	Apr	16.91	1.10	4.82	81.36	92.31
	Mei	16.88	1.11	4.75	81.96	92.26
	Jun	16.42	1.10	4.47	82.69	90.98
	Jul	17.01	1.04	4.50	80.51	91.56
	Agu	16.42	0.98	4.49	81.78	92.03
	Sep	16.16	1.00	4.41	80.12	91.68
	Okt	16.14	0.70	4.91	80.94	94.16
	Nov	16.46	0.73	5.27	80.07	94.05
	Des	17.91	0.63	4.77	79.65	94.91
2018	Jan	18.05	0.42	5.21	77.93	97.01
	Feb	18.62	0.74	5.21	78.35	93.81
	Mar	18.47	1.23	4.56	77.63	89.90
	Apr	17.93	1.23	4.84	78.05	89.75
	Mei	19.04	1.31	4.86	79.65	88.90
	Jun	20.59	1.37	3.83	78.68	88.75
	Jul	20.41	1.35	3.92	79.45	88.69
	Agu	20.46	1.35	3.95	80.45	88.64
	Sep	21.25	1.41	3.82	78.95	88.08
	Okt	21.22	1.26	3.95	79.17	89.36

Lampiran 2 Uji regresi linier berganda bank umum syariah di indonesia

Dependent Variable: ROA
Method: Least Squares
Date: 01/31/19 Time: 20:43
Sample: 2013M01 2018M10
Included observations: 70

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	12.06172	2.147669	5.616193	0.0000
NPF	-0.439156	0.081494	-5.388843	0.0000
FDR	-0.041522	0.011226	-3.698738	0.0004
CAR	-0.129015	0.038485	-3.352357	0.0013
BOPO	-0.036700	0.010201	-3.597766	0.0006

R-squared	0.703731	Mean dependent var	1.050429
Adjusted R-squared	0.685500	S.D. dependent var	0.584003
S.E. of regression	0.327511	Akaike info criterion	0.674157
Sum squared resid	6.972114	Schwarz criterion	0.834764
Log likelihood	-18.59551	Hannan-Quinn criter.	0.737952
F-statistic	38.59889	Durbin-Watson stat	1.264796
Prob(F-statistic)	0.000000		

Lampiran 3 Uji Heterokedasitas

Heteroskedasticity Test: Harvey

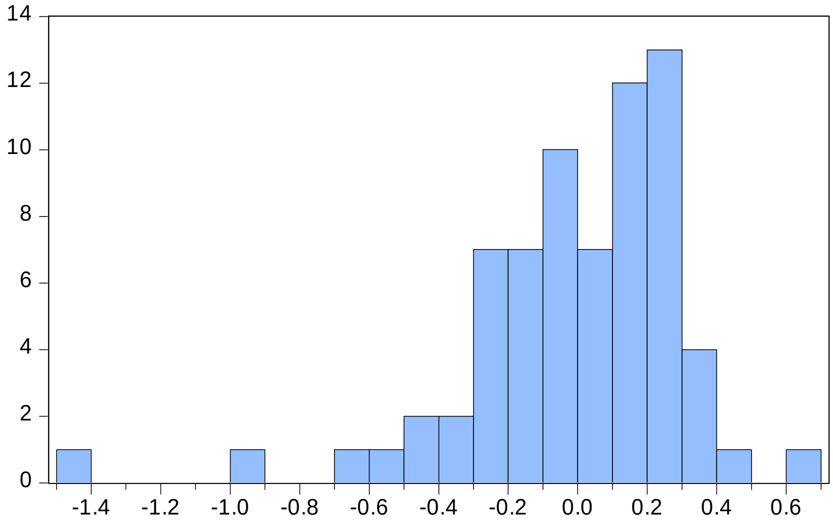
F-statistic	1.668221	Prob. F(4,65)	0.1681
Obs*R-squared	6.517135	Prob. Chi-Square(4)	0.1637
Scaled explained SS	7.170612	Prob. Chi-Square(4)	0.1271

Test Equation:
Dependent Variable: LRESID2
Method: Least Squares
Date: 01/28/19 Time: 13:44
Sample: 2013M01 2018M10
Included observations: 70

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-3.166791	15.10073	-0.209711	0.8345
NPF	-0.300488	0.572999	-0.524413	0.6018
FDR	-0.020492	0.078932	-0.259613	0.7960
CAR	0.285822	0.270597	1.056266	0.2948
BOPO	-0.023406	0.071724	-0.326337	0.7452

R-squared	0.093102	Mean dependent var	-3.848543
Adjusted R-squared	0.037293	S.D. dependent var	2.346978
S.E. of regression	2.302800	Akaike info criterion	4.574878
Sum squared resid	344.6877	Schwarz criterion	4.735484
Log likelihood	-155.1207	Hannan-Quinn criter.	4.638673
F-statistic	1.668221	Durbin-Watson stat	1.592606
Prob(F-statistic)	0.168075		

Lampiran 4 Uji Normalitas (1)



Series: Residuals	
Sample 2013M01 2018M10	
Observations 70	
Mean	-1.24e-15
Median	0.059862
Maximum	0.627822
Minimum	-1.404618
Std. Dev.	0.317876
Skewness	-1.648516
Kurtosis	7.658563
Jarque-Bera	95.00351
Probability	0.000000

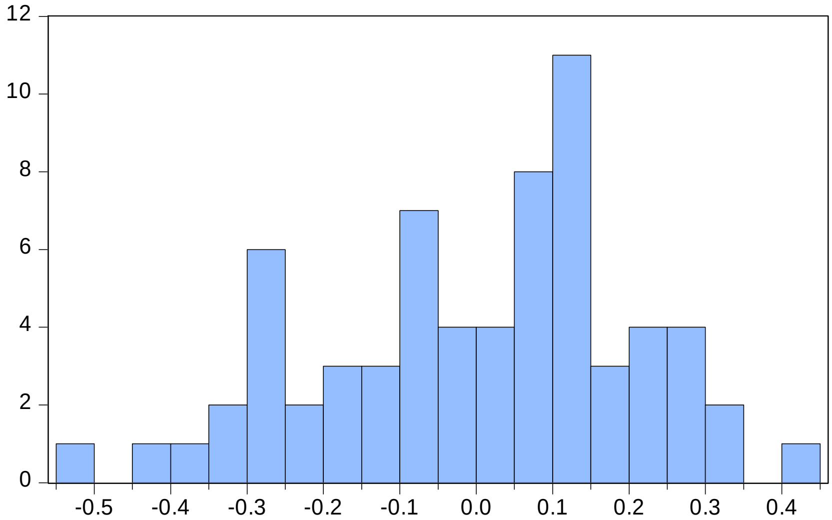
Uji Outlier

Influence Statistics
Date: 02/13/19 Time: 20:43
Sample: 2013M01 2018M10
Included observations: 70

Obs.	Resid.	RStudent
2013M01	0.254611	0.863635
2013M02	0.250769	0.836624
2013M03	0.295892	0.995807
2013M04	0.361550	1.206692
2013M05	0.187103	0.619221
2013M06	0.183528	0.611427
2013M07	0.304418	1.015782
2013M08	0.289507	0.955544
2013M09	0.197736	0.657319
2013M10	0.199856	0.661387
2013M11	-0.047351	-0.163506
2013M12	-0.005914	-0.019823
2014M01	-1.373892	-5.545820
2014M02	-0.861080	-3.178019
2014M03	0.324805	1.239467
2014M04	-0.202290	-0.662123
2014M05	-0.070593	-0.240717
2014M06	-0.359525	-1.265445
2014M07	-0.038670	-0.128923
2014M08	-0.153173	-0.508983
2014M09	-0.017272	-0.057318
2014M10	-0.329713	-1.161517
2014M11	0.357263	1.193866
2014M12	-0.629836	-2.173145
2015M01	0.233596	0.768329
2015M02	0.277819	0.923543
2015M03	0.117033	0.381722

2015M04	-0.014465	-0.047071
2015M05	0.092711	0.302465
2015M06	-0.085190	-0.279697
2015M07	-0.053678	-0.175011
2015M08	0.025255	0.082616
2015M09	-0.008475	-0.027685
2015M10	-0.023789	-0.077523
2015M11	0.005370	0.017504
2015M12	-0.280884	-0.922506
2016M01	0.429527	1.415512
2016M02	0.270284	0.885933
2016M03	0.170063	0.553140
2016M04	0.260316	0.850429
2016M05	0.060260	0.201618
2016M06	0.269686	0.887628
2016M07	-0.020252	-0.065697
2016M08	-0.040015	-0.130202
2016M09	-0.301439	-0.991290
2016M10	-0.337973	-1.114148
2016M11	-0.190903	-0.622187
2016M12	-0.315410	-1.044240
2017M01	0.229177	0.744941
2017M02	0.131549	0.424857
2017M03	0.116723	0.377337
2017M04	0.071488	0.232443
2017M05	0.074006	0.240172
2017M06	-0.138762	-0.454537
2017M07	-0.180769	-0.594793
2017M08	-0.248161	-0.819263
2017M09	-0.391482	-1.336581
2017M10	-0.339678	-1.124728
2017M11	-0.159317	-0.522949
2017M12	-0.247510	-0.809452
2018M01	-0.244166	-0.800611
2018M02	0.038637	0.126957
2018M03	0.033348	0.110259
2018M04	0.087987	0.291864
2018M05	0.371618	1.247618
2018M06	0.166086	0.563151
2018M07	0.192124	0.648536
2018M08	0.256668	0.870542
2018M09	0.278857	0.966494
2018M10	0.244401	0.846817

Uji Normalitas (2(



Series: Residuals	
Sample 2013M01 2018M10	
Observations 67	
Mean	6.33e-16
Median	0.026250
Maximum	0.434036
Minimum	-0.513913
Std. Dev.	0.202544
Skewness	-0.356293
Kurtosis	2.530090
Jarque-Bera	2.033994
Probability	0.361680

Lampiran 5 Uji Autokorelasi (1)

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	6.214298	Prob. F(2,63)	0.0034
Obs*R-squared	11.53411	Prob. Chi-Square(2)	0.0031

Test Equation:

Dependent Variable: RESID
Method: Least Squares
Date: 01/28/19   Time: 14:01
Sample: 2013M01 2018M10
Included observations: 70
Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-2.732350	2.139698	-1.276980	0.2063
NPF	0.007767	0.075694	0.102608	0.9186
FDR	0.012696	0.011027	1.151400	0.2539
CAR	0.032996	0.036975	0.892378	0.3756
BOPO	0.011561	0.010021	1.153639	0.2530
RESID(-1)	0.381970	0.130503	2.926898	0.0048
RESID(-2)	0.130195	0.125782	1.035083	0.3046

R-squared	0.164773	Mean dependent var	-1.24E-15
Adjusted R-squared	0.085228	S.D. dependent var	0.317876
S.E. of regression	0.304028	Akaike info criterion	0.551249
Sum squared resid	5.823298	Schwarz criterion	0.776098
Log likelihood	-12.29370	Hannan-Quinn criter.	0.640562
F-statistic	2.071433	Durbin-Watson stat	1.948366
Prob(F-statistic)	0.069147		

Uji Autokorelasi (2)

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	1.042576	Prob. F(2,62)	0.3586
Obs*R-squared	2.245067	Prob. Chi-Square(2)	0.3255

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 01/28/19   Time: 13:59

Sample: 2013M02 2018M10
Included observations: 69
Presampel missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.001295	0.035584	-0.036407	0.9711
D(NPF)	0.001373	0.109498	0.012540	0.9900
D(FDR)	-0.010591	0.023689	-0.447072	0.6564
D(CAR)	-0.002329	0.052324	-0.044521	0.9646
D(BOPO)	-0.005746	0.010011	-0.573957	0.5681
RESID(-1)	-0.183516	0.143570	-1.278235	0.2059
RESID(-2)	-0.118746	0.134023	-0.886009	0.3790

R-squared	0.032537	Mean dependent var	1.33E-17
Adjusted R-squared	-0.061088	S.D. dependent var	0.278733
S.E. of regression	0.287121	Akaike info criterion	0.438098
Sum squared resid	5.111175	Schwarz criterion	0.664747
Log likelihood	-8.114394	Hannan-Quinn criter.	0.528017
F-statistic	0.347525	Durbin-Watson stat	1.971946
Prob(F-statistic)	0.908713		

Lampiran 6 Uji Multikolinieritas

Variance Inflation Factors
Date: 02/13/19 Time: 20:15
Sample: 2013M01 2018M10
Included observations: 70

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	4.166157	3010.106	NA
NPF	0.005999	88.60846	3.936752
FDR	0.000114	675.3866	6.037395
CAR	0.001338	250.7351	3.202275
BOPO	9.40E-05	540.3763	4.662014

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