

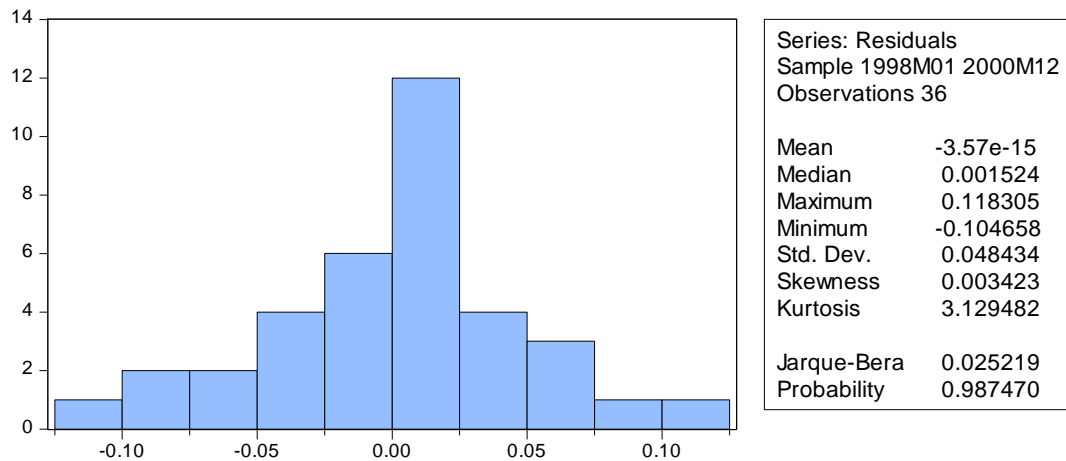
LAMPIRAN

A. Data Penelitian Bank Persero (Miliar Rupiah)

Tahun	Bulan	Kredit	Modal	Asset	DPK
1998	Januari	115,357	17,483	305,269	78,159
	Februari	123,221	16,583	301,454	83,327
	Maret	133,572	14,167	296,161	100,156
	April	137,948	21,389	320,747	112,431
	Mei	134,516	21,271	354,248	128,313
	Juni	135,847	18,541	409,631	142,608
	Juli	139,247	2,215	376,722	145,845
	Agustus	142,850	2,720	350,170	148,050
	September	145,573	1,039	348,810	152,889
	Oktober	151,643	-17,578	303,457	160,058
	November	157,836	-25,236	308,617	172,855
	Desember	160,113	-25,236	304,815	176,810
1999	Januari	159,010	-56,254	318,242	175,774
	Februari	159,974	-131,152	238,848	178,500
	Maret	116,513	-177,128	223,184	184,928
	April	111,725	-187,727	222,150	189,134
	Mei	109,500	-192,701	211,639	190,036
	Juni	105,090	-210,606	181,539	197,147
	Juli	102,392	-83,891	320,962	206,759
	Agustus	99,817	-46,343	361,928	204,275
	September	98,420	-77,262	341,314	199,173
	Oktober	95,900	-78,336	320,091	196,700
	November	97,572	-30,933	378,786	196,301
	Desember	84,038	-17,702	391,574	195,920
2000	Januari	80,936	-16,497	387,719	199,217
	Februari	80,588	-14,023	400,947	206,338
	Maret	72,122	-12,590	402,594	206,702
	April	71,059	-25,356	390,607	209,324
	Mei	71,517	-25,864	397,041	213,372
	Juni	70,202	-14,683	414,978	210,195
	Juli	70,055	9,240	448,693	209,923
	Agustus	72,488	9,940	455,902	211,923
	September	68,281	10,039	458,675	209,681
	Oktober	68,506	22,703	491,303	216,292
	November	67,662	24,302	485,808	218,862
	Desember	68,489	18,540	505,119	216,489

B. Hasil Uji Asumsi Klasik

1. Uji Normalitas



2. Uji Multikolinearitas

Variance Inflation Factors

Date: 04/16/19 Time: 14:16

Sample: 1998M01 2000M12

Included observations: 36

Variable	Coefficient Variance	Uncentered VIF	Centered VIF
C	0.809866	11363.27	NA
MODAL	2.22E-14	1.717269	1.337708
LOG(KREDIT)	0.001469	2748.378	1.868992
LOG(DPK)	0.002034	4156.710	1.973454

3. Uji Heteroskedastisitas

Heteroskedasticity Test: White

F-statistic	1.998042	Prob. F(9,26)	0.0813
Obs*R-squared	14.71875	Prob. Chi-Square(9)	0.0990
Scaled explained SS	12.38254	Prob. Chi-Square(9)	0.1926

Test Equation:

Dependent Variable: RESID^2

Method: Least Squares

Date: 04/16/19 Time: 14:10

Sample: 1998M01 2000M12

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	7.173651	6.395002	1.121759	0.2722
MODAL	1.98E-06	4.47E-06	0.442955	0.6615
MODAL^2	3.80E-13	1.79E-13	2.120655	0.0437
MODAL*(LOG(KREDIT))	1.07E-07	1.03E-07	1.036270	0.3096
MODAL*(LOG(DPK))	-2.59E-07	2.93E-07	-0.884419	0.3846
LOG(KREDIT)	-0.821422	0.783947	-1.047803	0.3044
(LOG(KREDIT))^2	0.019788	0.016688	1.185741	0.2464
(LOG(KREDIT))*(LOG(DPK))	0.030960	0.041089	0.753495	0.4579
LOG(DPK)	-0.420087	0.467220	-0.899120	0.3768
(LOG(DPK))^2	0.002953	0.019290	0.153097	0.8795
R-squared	0.408854	Mean dependent var	0.002281	
Adjusted R-squared	0.204227	S.D. dependent var	0.003375	
S.E. of regression	0.003011	Akaike info criterion	-8.542966	
Sum squared resid	0.000236	Schwarz criterion	-8.103100	
Log likelihood	163.7734	Hannan-Quinn criter.	-8.389441	
F-statistic	1.998042	Durbin-Watson stat	2.349936	
Prob(F-statistic)	0.081256			

4. Uji Autokorelasi

Breusch-Godfrey Serial Correlation LM Test:

F-statistic	2.329810	Prob. F(2,30)	0.1147
Obs*R-squared	4.839821	Prob. Chi-Square(2)	0.0889

Test Equation:

Dependent Variable: RESID

Method: Least Squares

Date: 04/16/19 Time: 14:08

Sample: 1998M01 2000M12

Included observations: 36

Presample missing value lagged residuals set to zero.

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	-0.219232	0.884567	-0.247841	0.8059
MODAL	5.91E-08	1.49E-07	0.395965	0.6949
LOG(KREDIT)	0.006441	0.037305	0.172660	0.8641
LOG(DPK)	0.012218	0.044458	0.274826	0.7853
RESID(-1)	0.407084	0.188596	2.158500	0.0390
RESID(-2)	-0.127882	0.187572	-0.681773	0.5006
R-squared	0.134439	Mean dependent var	-3.57E-15	
Adjusted R-squared	-0.009821	S.D. dependent var	0.048434	
S.E. of regression	0.048671	Akaike info criterion	-3.056460	
Sum squared resid	0.071066	Schwarz criterion	-2.792540	
Log likelihood	61.01628	Hannan-Quinn criter.	-2.964345	
F-statistic	0.931924	Durbin-Watson stat	2.043894	
Prob(F-statistic)	0.474378			

5. Hasil Uji Linier Berganda

Dependent Variable: LOG(ASSET)

Method: Least Squares

Date: 04/16/19 Time: 14:04

Sample: 1998M01 2000M12

Included observations: 36

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	10.29416	0.899925	11.43891	0.0000
MODAL	3.29E-06	1.49E-07	22.09734	0.0000
LOG(KREDIT)	-0.166826	0.038329	-4.352495	0.0001
LOG(DPK)	0.372542	0.045101	8.260114	0.0000
R-squared	0.960956	Mean dependent var	12.74838	
Adjusted R-squared	0.957296	S.D. dependent var	0.245116	
S.E. of regression	0.050653	Akaike info criterion	-3.023193	
Sum squared resid	0.082104	Schwarz criterion	-2.847246	
Log likelihood	58.41747	Hannan-Quinn criter.	-2.961783	
F-statistic	262.5318	Durbin-Watson stat	1.293381	
Prob(F-statistic)	0.000000			



PERPUSTAKAAN
UNIVERSITAS MUHAMMADIYAH YOGYAKARTA
Terakreditasi "A" (Perpustakaan Nasional RI No: 29/1/ee/XII.2014)

Perpustakaan Universitas Muhammadiyah Yogyakarta menyatakan bahwa Skripsi atas:

Nama : THEO VIKKY SETIYANTO
NIM : 20150430259
Prodi : Ilmu Ekonomi
Judul : ANALISIS FAKTOR YANG MEMPENGARUHI KERENTANAN
PADA BANK PERSERO DI INDONESIA
(Studi Kasus pada Krisis Moneter 1998)
Dosen Pembimbing : Dimas Bagus Wiranatakusuma, SE., M.Ec., Ph.D

**Telah dilakukan tes Turnitin filter 1%, dengan indeks similaritasnya sebesar 20%.
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

ANALISIS FAKTOR-FAKTOR YANG MEMPENGARUHI KERENTANAN PADA BANK PERSERO DI INDONESIA (Studi Kasus pada Krisis Moneter 1998)

ORIGINALITY REPORT

20%	21%	5%	18%
SIMILARITY INDEX	INTERNET SOURCES	PUBLICATIONS	STUDENT PAPERS

PRIMARY SOURCES

1	repository.uinjkt.ac.id Internet Source	5%
2	repository.unhas.ac.id Internet Source	2%
3	docplayer.info Internet Source	1%
4	adoc.tips Internet Source	1%
5	lipsus.kontan.co.id Internet Source	1%
6	anzdoc.com Internet Source	1%
7	elib.unikom.ac.id Internet Source	1%
8	tugaskimochi.blogspot.com Internet Source	1%