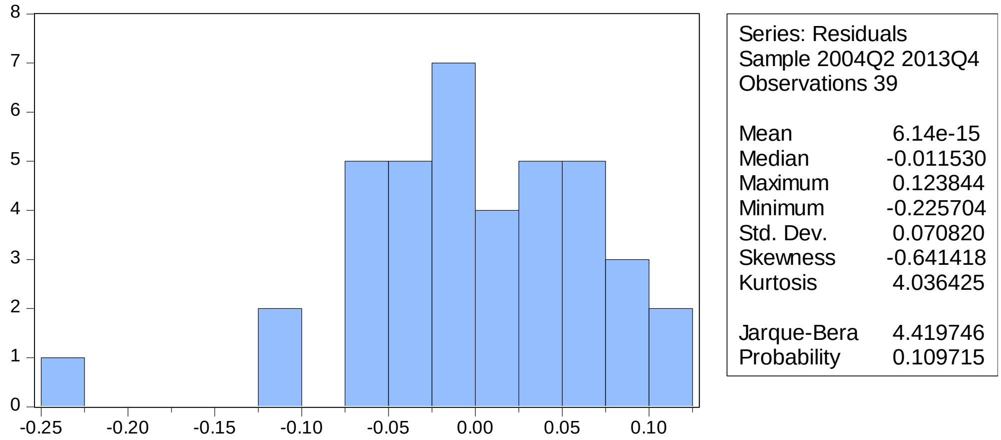
# LAMPIRAN

**A. Data Penelitiaan**

| | ROA (%) | ROE (%) | LDR (%) | DPK (miliar Rp) |
|---|---|---|---|---|
| **Q104** | 1.06 | 7.86 | 76.60 | 9309 |
| **Q204** | 2.05 | 15.56 | 78.66 | 9946 |
| **Q304** | 2.91 | 22.92 | 79.50 | 10795 |
| **Q404** | 3.22 | 25.44 | 80.73 | 11161 |
| **Q105** | 1.08 | 8.13 | 81.38 | 11583 |
| **Q205** | 1.93 | 16.04 | 83.67 | 12233 |
| **Q305** | 2.70 | 22.99 | 85.18 | 12700 |
| **Q405** | 2.96 | 25.23 | 82.00 | 13178 |
| **Q106** | 0.83 | 6.36 | 81.62 | 13888 |
| **Q206** | 1.57 | 11.73 | 82.23 | 14445 |
| **Q306** | 2.93 | 25.60 | 83.01 | 15084 |
| **Q406** | 2.21 | 19.25 | 87.37 | 15771 |
| **Q107** | 2.52 | 21.43 | 81.05 | 16352 |
| **Q207** | 2.58 | 22.07 | 82.81 | 16940 |
| **Q307** | 2.62 | 22.50 | 84.26 | 17690 |
| **Q407** | 2.39 | 20.98 | 80.03 | 18719 |
| **Q108** | 3.53 | 30.73 | 78.15 | 19572 |
| **Q208** | 3.58 | 31.33 | 82.55 | 20195 |
| **Q308** | 3.40 | 30.13 | 85.22 | 20712 |
| **Q408** | 2.62 | 22.74 | 82.58 | 21339 |
| **Q109** | 3.43 | 29.15 | 80.91 | 21790 |
| **Q209** | 3.42 | 29.15 | 83.09 | 21711 |
| **Q309** | 3.14 | 26.28 | 83.13 | 23901 |
| **Q409** | 3.09 | 25.08 | 79.61 | 25552 |
| **Q110** | 3.91 | 31.91 | 79.79 | 27054 |
| **Q210** | 3.95 | 31.80 | 82.04 | 28031 |
| **Q310** | 3.46 | 28.32 | 81.79 | 29346 |
| **Q410** | 3.16 | 26.71 | 79.02 | 31312 |
| **Q111** | 3.92 | 33.02 | 80.00 | 32974 |
| **Q211** | 3.83 | 31.98 | 82.69 | 34001 |
| **Q311** | 3.57 | 30.53 | 81.81 | 35860 |
| **Q411** | 3.32 | 29.46 | 75.54 | 38209 |
| **Q112** | 3.71 | 32.80 | 81.33 | 39414 |
| **Q212** | 3.89 | 34.32 | 83.62 | 40549 |
| **Q312** | 3.71 | 33.54 | 82.59 | 42436 |
| **Q412** | 3.46 | 32.63 | 78.63 | 44870 |
| **Q113** | 3.77 | 35.30 | 81.43 | 45489 |
| **Q213** | 3.80 | 35.73 | 84.56 | 45935 |
| **Q313** | 3.62 | 34.01 | 83.88 | 47895 |
| **Q413** | 3.38 | 31.71 | 84.26 | 50520 |

## B. Hasil Uji Asumsi Klasik

### 1. Uji Normalitas



### 2. Uji Multikolinieritas

Variance Inflation Factors
Date: 06/03/19 Time: 22:20
Sample: 2004Q1 2013Q4
Included observations: 39

| Variable | Coefficient Variance | Uncentered VIF | Centered VIF |
|---|---|---|---|
| C | 0.193574 | 43.22261 | NA |
| DPK | 2.39E-11 | 6.045229 | 1.089412 |
| ROE | 4.60E-06 | 1.887452 | 1.018634 |
| LDR | 2.31E-05 | 36.33944 | 1.022152 |
| AR(1) | 0.010342 | 1.083630 | 1.083351 |

### 3. Uji Heteroskedastisitas

Heteroskedasticity Test: ARCH

| | | | |
|---|---|---|---|
| F-statistic | 0.308850 | Prob. F(1,36) | 0.5818 |
| Obs*R-squared | 0.323235 | Prob. Chi-Square(1) | 0.5697 |

Test Equation:
Dependent Variable: RESID^2
Method: Least Squares
Date: 06/03/19 Time: 22:20
Sample (adjusted): 2004Q3 2013Q4
Included observations: 38 after adjustments

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 0.004316 | 0.001648 | 2.619211 | 0.0128 |
| RESID^2(-1) | 0.092106 | 0.165735 | 0.555743 | 0.5818 |

| | | | |
|---|---|---|---|
| R-squared | 0.008506 | Mean dependent var | 0.004774 |
| Adjusted R-squared | -0.019035 | S.D. dependent var | 0.008714 |
| S.E. of regression | 0.008796 | Akaike info criterion | -6.577826 |
| Sum squared resid | 0.002785 | Schwarz criterion | -6.491637 |
| Log likelihood | 126.9787 | Hannan-Quinn criter. | -6.547161 |
| F-statistic | 0.308850 | Durbin-Watson stat | 1.953520 |
| Prob(F-statistic) | 0.581824 | | |

### 4. Uji Autokolerasi

Breusch-Godfrey Serial Correlation LM Test:

| | | | |
|---|---|---|---|
| F-statistic | 0.735635 | Prob. F(2,32) | 0.4871 |
| Obs*R-squared | 1.714292 | Prob. Chi-Square(2) | 0.4244 |

Test Equation:
Dependent Variable: RESID
Method: Least Squares
Date: 06/03/19 Time: 22:20
Sample: 2004Q2 2013Q4
Included observations: 39
Presample missing value lagged residuals set to zero.

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | -0.097312 | 0.451459 | -0.215550 | 0.8307 |
| DPK | 5.62E-07 | 5.20E-06 | 0.108077 | 0.9146 |
| ROE | -0.000510 | 0.002205 | -0.231112 | 0.8187 |
| LDR | 0.001144 | 0.004943 | 0.231400 | 0.8185 |
| AR(1) | -0.011429 | 0.163417 | -0.069939 | 0.9447 |
| RESID(-1) | 0.181099 | 0.231353 | 0.782785 | 0.4395 |
| RESID(-2) | -0.150289 | 0.227114 | -0.661735 | 0.5129 |

| | | | |
|---|---|---|---|
| R-squared | 0.043956 | Mean dependent var | 6.14E-15 |
| Adjusted R-squared | -0.135302 | S.D. dependent var | 0.070820 |
| S.E. of regression | 0.075459 | Akaike info criterion | -2.169316 |
| Sum squared resid | 0.182208 | Schwarz criterion | -1.870728 |
| Log likelihood | 49.30166 | Hannan-Quinn criter. | -2.062185 |
| F-statistic | 0.245212 | Durbin-Watson stat | 1.921011 |
| Prob(F-statistic) | 0.957732 | | |

**5. Hasil Uji Linier Berganda**

Dependent Variable: ROA
Method: Least Squares
Date: 06/03/19 Time: 22:05
Sample (adjusted): 2004Q2 2013Q4
Included observations: 39 after adjustments
Convergence achieved after 8 iterations

| Variable | Coefficient | Std. Error | t-Statistic | Prob. |
|---|---|---|---|---|
| C | 0.175475 | 0.439971 | 0.398832 | 0.6925 |
| DPK | -1.13E-05 | 4.89E-06 | -2.301636 | 0.0276 |
| ROE | 0.115629 | 0.002146 | 53.89304 | 0.0000 |
| LDR | 0.001618 | 0.004807 | 0.336648 | 0.7385 |
| AR(1) | 0.820855 | 0.101694 | 8.071793 | 0.0000 |

| | | | |
|---|---|---|---|
| R-squared | 0.991743 | Mean dependent var | 3.055641 |
| Adjusted R-squared | 0.990772 | S.D. dependent var | 0.779372 |
| S.E. of regression | 0.074870 | Akaike info criterion | -2.226929 |
| Sum squared resid | 0.190586 | Schwarz criterion | -2.013651 |
| Log likelihood | 48.42511 | Hannan-Quinn criter. | -2.150407 |
| F-statistic | 1020.942 | Durbin-Watson stat | 1.669481 |
| Prob(F-statistic) | 0.000000 | | |

| | |
|---|---|
| Inverted AR Roots | .82 |