

### Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
ROE	210	-.5099	.5243	.119270	.1200723
DER	210	.0681	28.8243	1.806820	3.2094742
CR	210	.2077	19.0674	2.367246	2.5161582
PBV	210	.0466	1138.9020	152.169222	178.2066030
Valid N (listwise)	210				

### UJI NORMALITAS

#### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		210
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	176.88819320
Most Extreme Differences	Absolute	.191
	Positive	.191
	Negative	-.161
Test Statistic		.191
Asymp. Sig. (2-tailed)		.000 <sup>c</sup>

a. Test distribution is Normal.

b. Calculated from data.

c. Lilliefors Significance Correction.

uji *One Sample Kolmogrov-Smirnov* setelah dilakukan eliminasi *outlier*

### One-Sample Kolmogorov-Smirnov Test

		Unstandardized Residual
N		189
Normal Parameters <sup>a,b</sup>	Mean	.0000000
	Std. Deviation	6.37306263
Most Extreme Differences	Absolute	.079
	Positive	.079
	Negative	-.051
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Asymp. Sig. (2-tailed)		.006 <sup>c</sup>

a. Test distribution is Normal.

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## MULTI

		Coefficients <sup>a</sup>					Collinearity Statistics	
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Tolerance	VIF
		B	Std. Error	Beta				
1	(Constant)	130.961	22.868		5.727	.000		
	ROE	122.842	105.183	.083	1.168	.244	.952	1.050
	DER	-4.749	4.056	-.086	-1.171	.243	.896	1.116
	CR	6.394	5.295	.090	1.208	.229	.856	1.169

a. Dependent Variable: PBV

## HETERO

### Coefficients<sup>a</sup>

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	111.224	15.881		7.004	.000		
	ROE	156.623	73.045	.151	2.144	.033	.952	1.050
	DER	-3.578	2.817	-.092	-1.270	.205	.896	1.116
	CR	.691	3.677	.014	.188	.851	.856	1.169

a. Dependent Variable: RES2

Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistic	
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### Model Summary<sup>b</sup>

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.122 <sup>a</sup>	.015	-.003	146.65213	2.135

a. Predictors: (Constant), Lag\_X3, Lag\_X1, Lag\_X2

b. Dependent Variable: Lag\_Y

R square

**Model Summary<sup>b</sup>**

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1	.121 <sup>a</sup>	.015	.000	178.17156

a. Predictors: (Constant), CR, ROE, DER

b. Dependent Variable: PBV

Uji f

**ANOVA<sup>a</sup>**

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	97845.539	3	32615.180	1.027	.381 <sup>b</sup>
	Residual	6539491.472	206	31745.104		
	Total	6637337.011	209			

a. Dependent Variable: PBV

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