

Lampiran 3

Hasil Uji Regresi dan Uji Asumsi Klasik

One-Sample Kolmogorov-Smirnov Test

		AKO	LAK	Rit
N		60	60	60
Normal Parameters ^{a,b}	Mean	481,0167	289,9833	16,3000
	Std. Deviation	1367,5298	1139,6799	858,7382
Most Extreme Differences	Absolute	,196	,227	,211
	Positive	,196	,227	,211
	Negative	-,115	-,180	-,163
Kolmogorov-Smirnov Z		1,515	1,758	1,636
Asymp. Sig. (2-tailed)		,020	,004	,009

a. Test distribution is Normal.

b. Calculated from data.

Model Summary^b

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	,161 ^a	,026	-,008	862,2501	1,756

a. Predictors: (Constant), LAK, AKO

b. Dependent Variable: Rit

Variables Entered/Removed^b

Model	Variables Entered	Variables Removed	Method
1	LAK, AKO		Enter

a. All requested variables entered.

b. Dependent Variable: Rit

ANOVA^b

Model		Sum of Squares	df	Mean Square	F	Sig.
1	Regression	1130356	2	565177,878	,760	,472 ^a
	Residual	42378093	57	743475,313		
	Total	43508449	59			

a. Predictors: (Constant), LAK, AKO

b. Dependent Variable: Rit

Descriptive Statistics

	Mean	Std. Deviation	N
Rit	16,3000	858,7382	60
AKO	481,0167	1367,5298	60
LAK	289,9833	1139,6800	60

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	42,346	121,541		,348	,729		
	AKO	-8,89E-02	,082	-,142	-1,083	,283	1,000	1,000
	LAK	5,770E-02	,098	,077	,586	,560	1,000	1,000

a. Dependent Variable: Rit

Collinearity Diagnostics^a

Model	Dimension	Eigenvalue	Condition Index	Variance Proportions		
				(Constant)	AKO	LAK
1	1	1,457	1,000	,26	,20	,14
	2	,923	1,257	,00	,33	,66
	3	,619	1,534	,74	,47	,20

a. Dependent Variable: Rit

Coefficients^a

Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.
		B	Std. Error	Beta		
1	(Constant)	412,515	103,255		3,995	,000
	AKO	-3,31E-02	,070	-,062	-,474	,637
	LAK	,101	,084	,158	1,209	,232

a. Dependent Variable: ABS

Lampiran 1

Data Arus kas Operasi dan Laba Akuntansi Tahun 2005 sampai 2007

(dalam rupiah)

No	Kode Emiten	Arus kas operasi			Laba Akuntansi		
		2005	2006	2007	2005	2006	2007
1	ADES	-132.642.000.000	129.172.000.000	76.215.000.000	-119.256.000.000	-128.794.000.000	-154.851.000.000
2	AQUA	19.104.826.199	56.659.911.185	115.989.209.324	64.349.873.753	48.853.686.588	65.912.835.099
3	ASII	2.221.958.000.000	367.906.000.000	494.624.000.000	5.457.285.000.000	3.712.097.000.000	6.519.273.000.000
4	BATA	52.278.029.000	86.643.507.000	75.428.460.000	25.086.055.000	20.160.771.000	34.577.678.000
5	CPIN	299.154.000.000	131.923.000.000	540.185.000.000	41.156.000.000	187.951.000.000	188.386.000.000
6	DAVO	322.540.424.198	59.577.031.713	352.303.365.770	90.069.211.826	196.277.192.500	208.455.724.480
7	DVLA	74.205.344.000	59.093.405.000	93.490.909.000	71.576.356.000	52.508.646.000	49.917.853.000
8	FAST	96.807.797.000	165.956.759.000	233.817.124.000	41.291.475.000	68.928.803.000	102.537.329.000
9	GGRM	1.582.883.000.000	1.095.618.000.000	1.449.178.000.000	1.889.646.000.000	1.007.822.000.000	1.443.585.000.000
10	GJTL	247.324.000.000	298.764.000.000	449.548.000.000	346.835.000.000	118.401.000.000	90.841.000.000
11	HMSP	2.058.731.000.000	3.538.693.000.000	1.786.380.000.000	2.383.066.000.000	3.530.490.000.000	3.624.018.000.000
12	IMAS	955.991.716.041	51.934.328.695	82.881.008.001	38.358.377.183	1.247.961.945	1.382.852.849
13	INAF	-54.871.009.457	73.151.865.243	83.418.335.788	9.594.742.649	15.240.675.138	11.076.807.048
14	INDF	800.678.000.000	1.542.143.000.000	2.502.001.000.000	124.018.000.000	661.210.000.000	980.357.000.000
15	INTP	1.321.765.334.883	1.195.324.531.649	1.403.488.344.089	739.685.877.628	592.802.016.775	983.688.444.500
16	JPFA	147.643.000.000	202.399.000.000	17.581.000.000	40.804.000.000	238.160.000.000	180.867.000.000
17	KICI	1.242.074.181	3.620.254.157	6.526.829.115	-10.163.747.480	-14.819.139.717	15.742.232.136
18	KLBF	441.365.632.142	705.672.745.071	362.898.238.846	626.117.054.076	676.581.653.872	705.694.196.679
19	MERK	67.653.670.000	116.776.903.000	110.996.960.000	57.700.045.000	86.537.702.000	89.484.528.000
20	MLBI	144.525.000.000	166.742.000.000	227.271.000.000	87.014.000.000	73.581.000.000	84.385.000.000
21	MRAT	11.719.905.701	2.333.316.545	16.550.490.276	8.510.043.884	9.096.227.057	11.130.009.996
22	PBRX	16.648.317.829	76.772.943.957	94.554.708.108	10.301.492.141	9.747.882.077	24.637.653.757
23	PSDN	5.131.791.478	8.590.494.140	8.742.292.358	118.433.430.536	11.846.984.788	-8.645.694.849
24	SMCB	210.438.000.000	452.822.000.000	864.468.000.000	-334.081.000.000	175.945.000.000	169.410.000.000
25	SMGR	1.223.050.916.000	1.594.059.671.000	2.074.598.275.000	1.001.772.122.000	1.295.520.421.000	1.775.408.324.000
26	STTP	5.095.764.447	13.927.318.682	5.275.606.873	10.636.507.502	14.426.010.016	15.594.767.180
27	TCID	92.356.978.844	90.108.309.327	178.542.842.753	92.861.924.821	100.118.341.049	111.232.287.817
28	TSPC	297.704.290.027	233.922.765.148	294.712.577.526	296.824.571.606	272.583.806.584	278.357.723.400
29	ULTJ	35.660.902.311	106.877.574.910	63.543.756.329	4.527.739.591	14.731.717.216	30.316.644.576
30	UNVR	1.664.158.000.000	2.174.808.000.000	2.250.013.000.000	1.440.485.000.000	1.721.595.000.000	1.964.652.000.000

Sumber : www.idx.co.id

Lampiran 2

Data Harga Saham Perusahaan

	Emiten	Hari	2005	Emiten	Hari	2006	Emiten	Hari	2007
1	ADES	-1	1560	ADES	-1	950	ADES	-1	445
	21 April 2006	0	1500	11 April 2007	0	0	05 April 2008	0	0
		1	1510		1	950		1	475
2	AQUA	-1	0	AQUA	-1	0	AQUA	-1	0
	29 Maret 2006	0	0	02 April 2007	0	0	31 Maret 2008	0	0
		1	0		1	0		1	0
3	ASII	-1	10.800	ASII	-1	13.050	ASII	-1	28.250
	24 Maret 2006	0	11.200	28 Maret 2007	0	12.650	29 Februari 2008	0	27.850
		1	10.900		1	13.300		1	27.150
4	BATA	-1	0	BATA	-1	0	BATA	-1	0
	03 April 2006	0	0	30 Maret 2007	0	0	31 Maret 2008	0	0
		1	14.500		1	0		1	0
5	CPIN	-1	365	CPIN	-1	560	CPIN	-1	920
	31 Maret 2006	0	365	30 Maret 2007	0	540	01 April 2008	0	910
		1	360		1	550		1	890
6	DAVO	-1	105	DAVO	-1	760	DAVO	-1	300
	05 April 2006	0	115	02 Maret 2007	0	750	28 Januari 2008	0	285
		1	115		1	720		1	290
7	DVLA	-1	800	DVLA	-1	1.420	DVLA	-1	1.310
	27 Maret 2006	0	810	28 Maret 2007	0	1.430	28 Maret 2008	0	0
		1	820		1	1.420		1	0
8	FAST	-1	0	FAST	-1	2.000	FAST	-1	0
	04 April 2006	0	0	05 April 2007	0	0	04 April 2008	0	0
		1	0		1	2.050		1	2.500
9	GGRM	-1	10.150	GGRM	-1	10.650	GGRM	-1	7.500
	29 Maret 2006	0	10.500	30 Maret 2007	0	10.600	27 Maret 2008	0	7.700
		1	10.900		1	10.700		1	8.000
10	GJTL	-1	650	GJTL	-1	600	GJTL	-1	380
	31 Maret 2006	0	640	20 Juni 2007	0	630	26 Maret 2008	0	370
		1	640		1	640		1	365
11	HMSP	-1	0	HMSP	-1	12.750	HMSP	-1	0
	27 Maret 2006	0	8.400	27 Maret 2007	0	13.000	27 Maret 2008	0	13.250
		1	8.350		1	13.000		1	13.250
12	IMAS	-1	0	IMAS	-1	0	IMAS	-1	1.050
	13 Juni 2006	0	0	08 Mei 2007	0	0	22 Mei 2008	0	0
		1	0		1	0		1	1.030
13	INAF	-1	130	INAF	-1	158	INAF	-1	0
	09 Juni 2006	0	130	29 Maret 2007	0	158	31 Maret 2008	0	0
		1	120		1	157		1	0
14	INDF	-1	890	INDF	-1	1.690	INDF	-1	2.050
	31 Maret 2006	0	900	24 Mei 2007	0	0	04 April 2008	0	2.100
		1	870		1	0		1	2.150
15	INTP	-1	4425	INTP	-1	5500	INTP	-1	5800
	01 Maret 2006	0	4375	22 Maret 2007	0	5200	18 Maret 2008	0	5950
		1	4275		1	5150		1	6300
16	JPFA	-1	0	JPFA	-1	405	JPFA	-1	550
	31 Mei 2006	0	0	07 Mei 2007	0	420	06 Mei 2008	0	550
		1	0		1	565		1	560
17	KICI	-1	170	KICI	-1	0	KICI	-1	0
	31 Maret 2006	0	0	01 April 2007	0	0	01 April 2008	0	100
		1	0		1	0		1	0
18	KLBF	-1	1.360	KLBF	-1	1.210	KLBF	-1	990
	03 April 2006	0	1.360	02 April 2007	0	1.240	31 Maret 2008	0	980
		1	1.350		1	1.260		1	970
19	MERK	-1	23.200	MERK	-1	48.800	MERK	-1	0
	28 Maret 2006	0	23.200	26 Maret 2007	0	0	17 Maret 2008	0	0
		1	0		1	0		1	0
20	MLBI	-1	52.500	MLBI	-1	0	MLBI	-1	0
	29 Maret 2006	0	0	30 Maret 2007	0	0	31 Maret 2008	0	0

		1	0		1	0		1	0
21	MRAT	-1	265	MRAT	-1	280	MRAT	-1	220
	31 Maret 2006	0	265	30 Maret 2007	0	285	31 Maret 2008	0	215
		1	265		1	275		1	210
21	PBRX	-1	385	PBRX	-1	530	PBRX	-1	0
	03 April 2006	0	385	26 Maret 2007	0	560	31 Maret 2008	0	255
		1	385		1	570		1	240
22	SPDN	-1	0	SPDN	-1	0	SPDN	-1	0
	31 Maret 2006	0	0	30 Maret 2007	0	0	01 April 2008	0	76
		1	0		1	61		1	0
23	SIPD	-1	55	SIPD	-1	64	SIPD	-1	50
	19 April 2006	0	55	02 April 2007	0	63	31 Maret 2008	0	50
		1	55		1	67		1	50
24	SMCB	-1	670	SMCB	-1	660	SMCB	-1	1.180
	15 Mei 2006	0	620	20 Maret 2007	0	660	19 Maret 2008	0	1.160
		1	620		1	660		1	1.170
25	SMGR	-1	27.400	SMGR	-1	39.800	SMGR	-1	4.600
	29 April 2006	0	27.500	02 April 2007	0	39.850	24 Maret 2008	0	4.550
		1	27.500		1	39.500		1	5.100
26	STTP	-1	140	STTP	-1	0	STTP	-1	0
	31 Maret 2006	0	0	28 Maret 2007	0	0	31 Maret 2008	0	0
		1	0		1	0		1	325
27	TCID	-1	0	TCID	-1	7.500	TCID	-1	7.700
	13 Maret 2006	0	0	12 April 2007	0	7.700	14 Maret 2008	0	0
		1	4.150		1	7.850		1	0
28	TSPC	-1	6.650	TSPC	-1	810	TSPC	-1	570
	04 April 2006	0	6.700	11 April 2007	0	830	04 April 2008	0	570
		1	6.650		1	820		1	580
29	ULTJ	-1	265	ULTJ	-1	0	ULTJ	-1	495
	29 Maret 2006	0	275	27 Maret 2007	0	0	28 Maret 2008	0	590
		1	280		1	0		1	640
30	UNVR	-1	4.250	UNVR	-1	5.650	UNVR	-1	6.750
	31 Maret 2006	0	4.200	29 Maret 2007	0	5.700	26 Maret 2008	0	6.800
		1	4.225		1	5.700		1	6.900