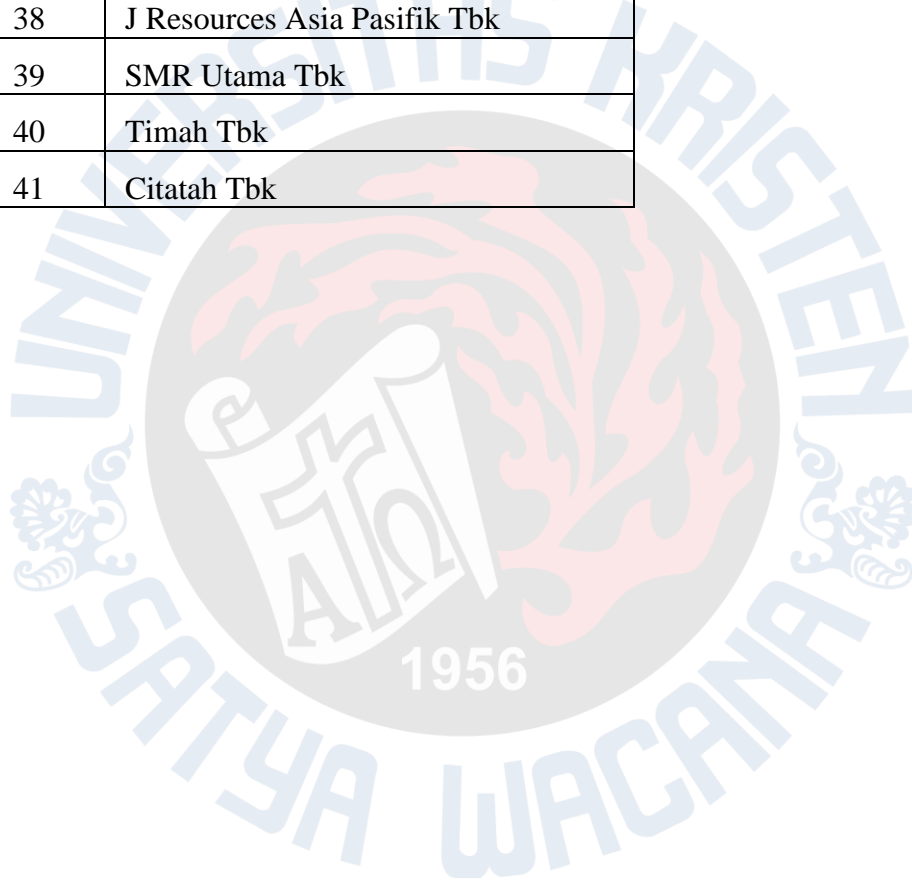


## LAMPIRAN 1. SAMPEL PERUSAHAAN PERTAMBANGAN

| No | Nama Perusahaan                      |
|----|--------------------------------------|
| 1  | Adaro Energy Tbk                     |
| 2  | Atlas Resources Tbk                  |
| 3  | Baramulti Suksessarana Tbk           |
| 4  | Bumi Resources Tbk                   |
| 5  | Bayan Resources Tbk                  |
| 6  | Darma Henwa Tbk                      |
| 7  | Delta Dunia Makmur Tbk               |
| 8  | Dian Swastatika Sentosa Tbk          |
| 9  | Golden Energy Mines Tbk              |
| 10 | Garda Tujuh Buana Tbk                |
| 11 | Harum Energy Tbk                     |
| 12 | Indika Energy Tbk                    |
| 13 | Indo Tambang Raya Megah Tbk          |
| 14 | Resource Alam Indonesia Tbk          |
| 15 | Mitrabara Adiperdana Tbk             |
| 16 | Samindo Resources Tbk                |
| 17 | Perdana Karya Perkasa Tbk            |
| 18 | Bukit Asam Tbk                       |
| 19 | Petrosea Tbk                         |
| 20 | Golden Eagle Energy Tbk              |
| 21 | Toba Bara Sejahtera Tbk              |
| 22 | Trada Alam Mineral Tbk               |
| 23 | Apexindo Pratama Duta Tbk            |
| 24 | Ratu Prabu Energy Tbk                |
| 25 | Astrindo Nusantara Infrastruktur Tbk |
| 26 | Elnusa Tbk                           |
| 27 | Energi Mega Persada Tbk              |
| 28 | Medco Energi Internasional Tbk       |
| 29 | Mitra Investindo Tbk                 |

|    |                              |
|----|------------------------------|
| 30 | Radiant Utama Interinsco Tbk |
| 31 | Capitallinc Investment Tbk   |
| 32 | Aneka Tambang Tbk            |
| 33 | Bumi Resources Minerals Tbk  |
| 34 | Cita Mineral Investindo Tbk  |
| 35 | Central Omega Resources Tbk  |
| 36 | Vale Indonesia Tbk           |
| 37 | Merdeka Copper Gold Tbk      |
| 38 | J Resources Asia Pasifik Tbk |
| 39 | SMR Utama Tbk                |
| 40 | Timah Tbk                    |
| 41 | Citatah Tbk                  |



## LAMPIRAN 2. HASIL UJI

### Uji Statistik Deskriptif

#### Descriptive Statistics

|                    | N   | Minimum | Maximum | Mean    | Std. Deviation |
|--------------------|-----|---------|---------|---------|----------------|
| PBV                | 205 | -806,99 | 1093,47 | 3,5678  | 95,79433       |
| ROE                | 205 | -726,30 | 5768,84 | 39,7093 | 409,22790      |
| DER                | 205 | -391,79 | 53,34   | ,2093   | 28,45466       |
| Size               | 205 | 11,35   | 18,50   | 15,5971 | 1,55437        |
| Valid N (listwise) | 205 |         |         |         |                |

### Uji Normalitas

#### One-Sample Kolmogorov-Smirnov Test

|                                  |                | Unstandardized Residual |
|----------------------------------|----------------|-------------------------|
| N                                |                | 205                     |
| Normal Parameters <sup>a,b</sup> | Mean           | ,8585366                |
|                                  | Std. Deviation | 4,53497450              |
| Most Extreme Differences         | Absolute       | ,075                    |
|                                  | Positive       | ,062                    |
|                                  | Negative       | -,075                   |
| Kolmogorov-Smirnov Z             |                | 1,069                   |
| Asymp. Sig. (2-tailed)           |                | ,203                    |

a. Test distribution is Normal.

b. Calculated from data.

| Variabel | Sig.  | Nilai Kritis | Keterangan |
|----------|-------|--------------|------------|
| Residual | 0,203 | 0,05         | Normalitas |

## Uji Multikolinearitas

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients | t       | Sig. | Collinearity Statistics |       |
|-------|------------|-----------------------------|------------|---------------------------|---------|------|-------------------------|-------|
|       |            | B                           | Std. Error | Beta                      |         |      | Tolerance               | VIF   |
| 1     | (Constant) | -101,839                    | 7,154      |                           | -14,235 | ,000 |                         |       |
|       | ROE        | ,178                        | ,002       | ,761                      | 103,564 | ,000 | ,874                    | 1,144 |
|       | DER        | 1,718                       | ,025       | ,510                      | 69,322  | ,000 | ,872                    | 1,147 |
|       | Size       | 6,281                       | ,456       | ,102                      | 13,785  | ,000 | ,864                    | 1,157 |

a. Dependent Variable: PBV

| Persamaan | VIF   | Nilai Kritis | Keterangan                      |
|-----------|-------|--------------|---------------------------------|
| ROE       | 1,144 | 10           | Tidak terkena multikolinearitas |
| DER       | 1,147 | 10           | Tidak terkena multikolinearitas |
| Size      | 1,157 | 10           | Tidak terkena multikolinearitas |

## Uji Autokorelasi

### Tingkat Autokorelasi (DW)

### Jenis Autokorelasi

$$(4 - DW.L) < DW < 4$$

Ada Autokorelasi negatif

$$(4 - DW.U) < DW < (4 - DW.L)$$

Tanpa kesimpulan

$$1,738 < 1,945 < (2,2408)$$

Tidak Ada Autokorelasi

$$DW.L < DW < DW.U$$

Tanpa Kesimpulan

$$0 < DW < DW.L$$

Ada Autokorelasi positif

## Uji Heteroskedastisitas

**Coefficients<sup>a</sup>**

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients | t      | Sig. |
|-------|------------|-----------------------------|------------|---------------------------|--------|------|
|       |            | B                           | Std. Error | Beta                      |        |      |
| 1     | (Constant) | 11,386                      | 6,186      |                           | 1,841  | ,067 |
|       | ROE        | ,000                        | ,001       | -,024                     | -,319  | ,750 |
|       | DER        | ,001                        | ,021       | ,003                      | ,035   | ,972 |
|       | Size       | -,441                       | ,394       | -,085                     | -1,119 | ,264 |

a. Dependent Variable: ABS\_RES

| Variabel | Sig.  | Nilai Kritis | Keterangan        |
|----------|-------|--------------|-------------------|
| ROE      | 0,750 | 0,05         | Homoskedastisitas |
| DER      | 0,972 | 0,05         | Homoskedastisitas |
| Size     | 0,264 | 0,05         | Homoskedastisitas |

## Uji Regresi Linier Berganda

| Variabel                  | Koefisien Regresi        | Standart Error | t-statistik | Sig.  |
|---------------------------|--------------------------|----------------|-------------|-------|
| Konstanta                 | -101,839                 | 7,154          | -14,235     | 0,000 |
| ROE                       | 0,178                    | 0,002          | 103,564     | 0,000 |
| DER                       | 1,718                    | 0,025          | 69,322      | 0,000 |
| Size                      | 6,281                    | 0,456          | 13,785      | 0,000 |
| <b>R<sup>2</sup></b>      | : 0,991                  |                |             |       |
| <b>Adj. R<sup>2</sup></b> | : 0,990                  |                |             |       |
| <b>F-statistik</b>        | : 6990,221, Sig = 0,000. |                |             |       |
| <b>DW-statistik</b>       | : 1,945                  |                |             |       |
| <b>N</b>                  | : 205                    |                |             |       |

## Uji Koefisien Determinasi

### Model Summary<sup>b</sup>

| Model | R                 | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|-------------------|----------|-------------------|----------------------------|---------------|
| 1     | ,995 <sup>a</sup> | ,991     | ,990              | 9,40324                    | 1,945         |

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

b. Dependent Variable: PBV

### Uji t

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

| Model |            | Unstandardized Coefficients |            | Standardized Coefficients | t       | Sig. | Collinearity Statistics |       |
|-------|------------|-----------------------------|------------|---------------------------|---------|------|-------------------------|-------|
|       |            | B                           | Std. Error | Beta                      |         |      | Tolerance               | VIF   |
| 1     | (Constant) | -101,839                    | 7,154      |                           | -14,235 | ,000 |                         |       |
|       | ROE        | ,178                        | ,002       | ,761                      | 103,564 | ,000 | ,874                    | 1,144 |
|       | DER        | 1,718                       | ,025       | ,510                      | 69,322  | ,000 | ,872                    | 1,147 |
|       | Size       | 6,281                       | ,456       | ,102                      | 13,785  | ,000 | ,864                    | 1,157 |

a. Dependent Variable: PBV

| Variabel | t-statistik | Sig.  |
|----------|-------------|-------|
| ROE      | 103,564     | 0,000 |
| DER      | 69,322      | 0,000 |
| Size     | 13,785      | 0,000 |

