

Lampiran 1

NO.	KODE	TAHUN	LN. TOTAL ASET	DER	KPMJ
1	MNCN	2014	30.2418	0.4488	0.6620
2	MNCN	2015	30.3034	0.5131	0.6342
3	MNCN	2016	30.2871	0.5010	0.5924
4	MNCN	2017	30.3429	0.5363	0.5835
5	MNCN	2018	30.4246	0.5353	0.5709
6	MLPT	2014	28.1820	1.8513	0.8000
7	MLPT	2015	28.1517	1.3895	0.8000
8	MLPT	2016	28.2076	1.1643	0.8000
9	MLPT	2017	28.2573	1.1318	0.8965
10	MLPT	2018	28.3533	1.2593	0.9425
11	ACES	2014	28.7119	0.2477	0.5997
12	ACES	2015	28.8151	0.2430	0.5997
13	ACES	2016	28.9477	0.2238	0.5997
14	ACES	2017	29.1192	0.2616	0.5997
15	ACES	2018	29.3027	0.2563	0.5997
16	BMTR	2014	30.8644	0.5979	0.5024
17	BMTR	2015	30.9079	0.7321	0.5350
18	BMTR	2016	30.8348	0.7700	0.5340
19	BMTR	2017	30.9523	0.9605	0.5359
20	BMTR	2018	30.9972	1.0254	0.5354
21	CSAP	2014	28.8276	3.0408	0.5772
22	CSAP	2015	28.8902	3.1271	0.5772
23	CSAP	2016	29.0758	2.0039	0.7483
24	CSAP	2017	29.2677	2.3687	0.7738
25	CSAP	2018	29.3863	1.9811	0.8626
26	SHID	2014	27.9921	0.5248	0.9131
27	SHID	2015	28.0019	0.5450	0.9131
28	SHID	2016	27.9981	0.5254	0.9131
29	SHID	2017	28.0488	0.6042	0.9131
30	SHID	2018	28.0386	0.5857	0.9131
31	SDPC	2014	26.9961	3.3517	0.8800
32	SDPC	2015	27.1741	3.7144	0.8800
33	SDPC	2016	27.3210	4.1191	0.8800
34	SDPC	2017	27.5670	3.4118	0.9229
35	SDPC	2018	27.8074	4.1394	0.9229

NO.	KODE	TAHUN	LN. TOTAL ASET	DER	KPMJ
36	SAME	2014	26.8689	1.4422	0.8453
37	SAME	2015	27.8160	0.6234	0.8453
38	SAME	2016	28.0039	0.7062	0.8453
39	SAME	2017	28.1703	0.6452	0.8453
40	SAME	2018	28.5589	0.9071	0.8385
41	SILO	2014	28.6763	0.7199	0.7885
42	SILO	2015	28.7250	0.7163	0.7082
43	SILO	2016	29.0698	0.3473	0.7709
44	SILO	2017	29.6587	0.2032	0.6765
45	SILO	2018	29.6716	0.2182	0.8652
46	FAST	2014	28.4023	0.8125	0.8982
47	FAST	2015	28.4685	1.0724	0.8982
48	FAST	2016	28.5780	1.1074	0.8982
49	FAST	2017	28.6424	1.1255	0.7968
50	FAST	2018	28.7262	0.9407	0.7968
51	PEGE	2014	26.2147	0.2785	0.5601
52	PEGE	2015	26.3664	0.3628	0.5948
53	PEGE	2016	26.6803	0.7236	0.7976
54	PEGE	2017	26.6630	0.5282	0.7776
55	PEGE	2018	27.3229	0.4411	0.7579
56	PJAA	2014	28.6981	0.7965	0.9001
57	PJAA	2015	28.7721	0.7501	0.9001
58	PJAA	2016	28.9577	1.0614	0.9001
59	PJAA	2017	28.9523	0.8831	0.9001
60	PJAA	2018	29.1038	1.0518	0.9001
61	LTLS	2014	29.1719	1.9975	0.0261
62	LTLS	2015	29.3162	2.3300	0.0261
63	LTLS	2016	29.3642	2.3700	0.0277
64	LTLS	2017	29.3836	2.0834	0.0307
65	LTLS	2018	29.4745	1.9733	0.0450
66	LINK	2014	28.9506	0.2330	0.6727
67	LINK	2015	29.1213	0.2102	0.6727
68	LINK	2016	29.2514	0.2755	0.7237
69	LINK	2017	29.3830	0.2745	0.9724
70	LINK	2018	29.4267	0.2678	0.6578
71	MIDI	2014	28.5786	3.1653	0.8737

NO.	KODE	TAHUN	LN. TOTAL ASET	DER	KPMJ
72	MIDI	2015	28.8043	3.3939	0.8737
73	MIDI	2016	29.0806	3.7607	0.8737
74	MIDI	2017	29.2158	4.2858	0.8737
75	MIDI	2018	29.2325	3.5892	0.8737



Lampiran 2

NO.	KODE PERUSAHAAN	TAHUN	Tanggal Publikasi	HARGA SAHAM							
				-4	-3	-2	-1	0	1	2	3
1	MNCN	2014	25-Mar-15	2,850.00	2,835.00	2,815.00	2,830.00	2,810.00	2,745.00	2,750.00	2,805.00
2	MNCN	2015	29-Mar-16	2,200.00	2,000.00	2,165.00	2,090.00	2,065.00	2,150.00	2,180.00	2,150.00
3	MNCN	2016	7-Apr-17	1,840.00	1,835.00	1,870.00	1,880.00	1,880.00	1,880.00	1,900.00	1,900.00
4	MNCN	2017	26-Feb-18	1,560.00	1,585.00	1,550.00	1,540.00	1,500.00	1,535.00	1,535.00	1,535.00
5	MNCN	2018	22-Feb-19	955.00	940.00	995.00	965.00	945.00	945.00	945.00	985.00
6	MLPT	2014	25-Feb-15	1,005.00	1,005.00	1,020.00	1,025.00	1,025.00	1,030.00	1,030.00	1,035.00
7	MLPT	2015	29-Feb-16	1,135.00	1,135.00	1,135.00	1,135.00	1,135.00	1,135.00	1,135.00	1,135.00
8	MLPT	2016	3-Mar-17	1,745.00	1,745.00	1,745.00	1,710.00	1,710.00	1,710.00	1,725.00	1,725.00
9	MLPT	2017	15-Mar-18	700.00	700.00	700.00	700.00	710.00	610.00	680.00	695.00
10	MLPT	2018	12-Mar-19	915.00	915.00	915.00	915.00	915.00	915.00	915.00	915.00
11	ACES	2014	20-Mar-15	785.00	770.00	730.00	740.00	735.00	730.00	720.00	710.00
12	ACES	2015	30-Mar-16	860.00	850.00	800.00	860.00	880.00	895.00	885.00	860.00
13	ACES	2016	27-Mar-17	820.00	805.00	810.00	810.00	815.00	835.00	815.00	825.00
14	ACES	2017	28-Mar-18	1,315.00	1,330.00	1,300.00	1,275.00	1,300.00	1,330.00	1,330.00	1,360.00
15	ACES	2018	26-Mar-19	1,805.00	1,820.00	1,840.00	1,760.00	1,780.00	1,800.00	1,845.00	1,785.00
16	BMTR	2014	26-Mar-15	1,805.00	1,805.00	1,845.00	1,780.00	1,710.00	1,710.00	1,710.00	1,750.00
17	BMTR	2015	30-Mar-16	1,100.00	1,080.00	1,020.00	1,035.00	1,120.00	1,205.00	1,240.00	1,150.00
18	BMTR	2016	7-Apr-17	520.00	520.00	555.00	555.00	550.00	550.00	545.00	535.00
19	BMTR	2017	27-Feb-18	655.00	640.00	615.00	625.00	605.00	605.00	635.00	645.00
20	BMTR	2018	25-Mar-19	374.00	368.00	350.00	348.00	336.00	332.00	334.00	350.00
21	CSAP	2014	20-Mar-15	551.00	546.03	551.00	551.00	546.03	546.03	546.03	546.03
22	CSAP	2015	29-Feb-16	398.11	402.08	406.05	408.04	407.04	408.04	407.04	408.04
23	CSAP	2016	15-Mar-17	498.00	498.00	498.00	490.00	492.00	492.00	494.00	494.00
24	CSAP	2017	26-Mar-18	500.00	498.00	500.00	498.00	500.00	505.00	505.00	500.00
25	CSAP	2018	28-Mar-19	585.00	590.00	570.00	580.00	580.00	590.00	590.00	590.00
26	SHID	2014	20-Mar-15	355.00	349.00	349.00	349.00	349.00	349.00	349.00	349.00
27	SHID	2015	14-Mar-16	535.00	545.00	555.00	0	0	575.00	570.00	585.00
28	SHID	2016	24-Mar-17	920.00	920.00	920.00	925.00	925.00	920.00	920.00	955.00
29	SHID	2017	21-Mar-18	1,300.00	1,300.00	1,300.00	1,300.00	1,300.00	1,300.00	1,300.00	1,300.00
30	SHID	2018	25-Mar-19	3,750.00	3,750.00	3,750.00	3,560.00	3,560.00	3,560.00	3,420.00	3,300.00
31	SDPC	2014	26-Feb-15	85.38	85.38	85.38	87.34	85.38	86.36	86.36	87.34
32	SDPC	2015	18-Feb-16	71.64	71.64	72.62	69.68	68.70	68.70	72.62	72.62
33	SDPC	2016	20-Feb-17	126.60	126.60	124.63	126.60	112.86	105.99	102.06	99.12
34	SDPC	2017	19-Feb-18	100.00	101.00	100.00	100.00	100.00	102.00	107.00	107.00
35	SDPC	2018	18-Feb-19	100.00	100.00	100.00	105.00	106.00	103.00	105.00	110.00
36	SAME	2014	20-Mar-15	571.00	574.00	576.00	583.00	586.00	596.00	643.00	625.00
37	SAME	2015	21-Mar-16	537.00	538.00	539.00	544.00	548.00	547.00	523.00	524.00

NO.	RODE PERUSAHAAN	TAHUN	RETURN SEKURITAS (R _{it})						
			-3	-1	-1	0	1	1	3
1	MNCN	2014	-0.0053	-0.0071	0.0053	-0.0071	-0.0231	0.0018	0.0200
2	MNCN	2015	0.0000	-0.0159	-0.0346	-0.0120	0.0412	0.0140	-0.0138
3	MNCN	2016	-0.0027	0.0191	0.0053	0.0000	0.0000	0.0106	0.0000
4	MNCN	2017	0.0160	-0.0221	-0.0065	-0.0260	0.0233	0.0000	0.0000
5	MNCN	2018	-0.0157	0.0585	-0.0302	-0.0207	0.0000	0.0000	0.0423
6	MLPT	2014	0.0000	0.0149	0.0049	0.0000	0.0049	0.0000	0.0049
7	MLPT	2015	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
8	MLPT	2016	0.0000	0.0000	-0.0201	0.0000	0.0000	0.0088	0.0000
9	MLPT	2017	0.0000	0.0000	0.0000	0.0143	-0.1408	0.1148	0.0221
10	MLPT	2018	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
11	ACES	2014	-0.0191	-0.0519	0.0137	-0.0068	-0.0068	-0.0137	-0.0139
12	ACES	2015	-0.0116	-0.0588	0.0750	0.0233	0.0170	-0.0112	-0.0282
13	ACES	2016	-0.0183	0.0062	0.0000	0.0062	0.0245	-0.0240	0.0123
14	ACES	2017	0.0114	-0.0226	-0.0192	0.0196	0.0231	0.0000	0.0226
15	ACES	2018	0.0083	0.0110	-0.0435	0.0114	0.0112	0.0250	-0.0325
16	BMIR	2014	0.0000	0.0222	-0.0352	-0.0393	0.0000	0.0000	0.0234
17	BMfR	2015	-0.0182	-0.0556	0.0147	0.0821	0.0759	0.0290	-0.0726
18	BMfR	2016	0.0000	0.0673	0.0000	-0.0090	0.0000	-0.0091	-0.0183
19	BMIR	2017	-0.0229	-0.0391	0.0163	-0.0320	0.0000	0.0496	0.0157
20	BMfR	2018	-0.0160	-0.0489	-0.0057	-0.0345	-0.0119	0.0060	0.0479
21	CSAP	2014	-0.0090	0.0091	0.0000	-0.0090	0.0000	0.0000	0.0000
22	CSAP	2015	0.0100	0.0099	0.0049	-0.0024	0.0024	-0.0024	0.0024
23	CSAP	2016	0.0000	0.0000	-0.0161	0.0041	0.0000	0.0041	0.0000
24	CSAP	2017	-0.0040	0.0040	-0.0040	0.0040	0.0100	0.0000	-0.0099
25	CSAP	2018	0.0085	-0.0339	0.0175	0.0000	0.0172	0.0000	0.0000
26	SHID	2014	-0.0169	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
27	SHID	2015	0.0187	0.0183	-1.0000	0.0000	0.0000	-0.0087	0.0263
28	SHID	2016	0.0000	0.0000	0.0054	0.0000	-0.0054	0.0000	0.0380
29	SHID	2017	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
30	SHID	2018	0.0000	0.0000	-0.0507	0.0000	0.0000	-0.0393	-0.0351
31	SDPC	2014	0.0000	0.0000	0.0230	-0.0225	0.0115	0.0000	0.0114
32	SDPC	2015	0.0000	0.0137	-0.0405	-0.0141	0.0000	0.0571	0.0000
33	SDPC	2016	0.0000	-0.0155	0.0157	-0.1085	-0.0609	-0.0370	-0.0288
34	SDPC	2017	0.0100	-0.0099	0.0000	0.0000	0.0200	0.0490	0.0000
35	SDPC	2018	0.0000	0.0000	0.0500	0.0095	-0.0283	0.0194	0.0476
36	SAME	2014	0.0053	0.0035	0.0122	0.0051	0.0171	0.0789	-0.0280
37	SAME	2015	0.0019	0.0019	0.0093	0.0074	-0.0018	-0.0439	0.0019
38	SAME	2016	-0.0045	-0.0045	0.0180	0.0310	0.0343	-0.0166	0.0295
39	SAME	2017	0.0100	-0.0099	0.0100	0.0198	-0.0194	0.0396	0.0286
40	SAME	2018	-0.0088	0.0000	0.0000	0.0000	-0.0088	0.0089	0.0000
41	SN.0	2014	0.0000	0.0019	0.0000	0.0037	0.0000	0.0000	0.0000
42	SN.0	2015	-0.0088	-0.0504	-0.0250	-0.0128	0.0130	0.0160	0.0063
43	SN.0	2016	-0.0182	0.0000	-0.0148	-0.0226	0.0385	0.0185	-0.0018
44	SN.0	2017	-0.0088	-0.0265	-0.0091	-0.0092	-0.0062	-0.0062	0.0094
45	SN.0	2018	-0.0251	-0.0514	-0.0244	-0.0194	-0.0085	0.0000	0.0314
46	FAST	2014	-0.0067	0.0034	0.0101	0.0333	0.0000	0.0000	0.0097
47	FAST	2015	-0.0148	0.0150	0.0000	0.0049	-0.0098	0.0099	0.0000
48	FAST	2016	0.0000	0.0068	-0.0403	0.0000	0.0000	0.0000	0.0315
49	FAST	2017	-0.0338	-0.0140	0.0142	0.0315	0.0034	-0.0169	0.0000
50	FAST	2018	0.0000	0.0000	0.0184	0.0000	0.0000	0.1446	-0.0105
51	PEGE	2014	-0.0099	0.0000	0.0000	0.0400	0.0000	0.0000	0.0000
52	PEGE	2015	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
53	PEGE	2016	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
54	PEGE	2017	0.0000	0.0000	0.0000	-0.0133	0.0000	0.0000	0.0135
55	PEGE	2018	0.0000	0.0000	0.0000	-0.0112	0.0000	-0.0057	0.0000
56	PJAA	2014	-0.0524	0.0638	-0.0400	0.0042	-0.0021	0.0000	-0.0012

NO.	KODE PERUSAHAAN	TAIUN	RETURN SEKURITAS (Ru)						
			-3	-1	-1	0	1	1	3
57	PJAA	2015	0.0025	-0.0101	0.0077	0.0000	0.0076	0.0000	-0.0201
58	PJAA	2016	-0.0167	0.0028	0.0000	0.0000	0.0000	-0.0085	0.0000
59	PJAA	2017	-0.0633	0.0000	-0.0107	-0.0360	0.0448	0.0000	0.0000
60	PJAA	2018	0.0000	-0.0071	0.0000	0.0000	0.0000	0.0000	0.0036
61	L11.S	2014	0.0000	0.0070	-0.0139	0.0070	0.0000	0.0070	-0.0278
62	LTI.S	2015	-0.0025	-0.0074	-0.0125	0.0304	-0.0172	-0.0125	0.0000
63	LTI.S	2016	0.0000	0.0191	-0.0047	0.0047	0.0094	0.0233	0.0182
64	LTI.S	2017	-0.0156	0.0000	0.0000	-0.0079	0.0000	0.0240	0.0000
65	LTI.S	2018	-0.0082	0.0000	-0.0083	0.0167	0.0082	-0.0081	0.0410
66	LINK	2014	0.0041	-0.0083	-0.0042	-0.0084	-0.0042	0.0593	-0.0040
67	LINK	2015	0.0000	0.0000	-0.0141	0.0299	0.0290	-0.0319	0.0000
68	LINK	2016	0.0000	0.0000	-0.0061	0.0082	-0.0020	0.0000	0.0020
69	LINK	2017	0.0000	-0.0048	-0.0048	0.0242	-0.0189	-0.0096	-0.0291
70	LINK	2018	0.0046	0.0046	-0.0389	0.0119	0.0376	0.0159	-0.0156
71	MIDI	2014	0.0164	0.0161	0.0952	-0.0145	-0.0294	0.0000	0.0076
72	MIDI	2015	0.0000	0.0000	0.0000	0.0000	-1.0000	0.0000	0.0000
73	MIDI	2016	0.0133	-0.0263	0.2162	-0.0167	0.0000	-0.0169	0.0345
74	MIDI	2017	0.0000	0.0000	0.0000	0.0000	0.0976	0.0000	0.0000
75	MIDI	2018	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000



Lampiran 4

NO.	KODE PERUSAHAAN	TAHUN	Tanggal Publikasi	IHSG							
				-4	-3	-2	-1	0	1	2	3
1	MNCN	2014	25-Mar-15	5453.854	5443.065	5437.098	5447.648	5405.489	5368.7998	5396.854	5438.656
2	MNCN	2015	29-Mar-16	4856.107	4854.176	4827.087	4773.626	4781.297	4816.6548	4845.371	4843.186
3	MNCN	2016	7-Apr-17	5606.789	5651.823	5676.98	5680.239	5653.486	5644.2988	5627.933	5644.155
4	MNCN	2017	26-Feb-18	6662.876	6643.4	6593.06	6619.804	6554.673	6598.9258	6597.218	6606.053
5	MNCN	2018	22-Feb-19	6497.815	6494.667	6512.784	6537.766	6501.378	6525.3579	6540.95	6525.683
6	MLPT	2014	25-Feb-15	5390.449	5400.104	5403.277	5417.314	5445.108	5454.7959	5450.294	5477.831
7	MLPT	2015	29-Feb-16	4654.054	4657.722	4658.323	4733.149	4770.956	4779.9849	4836.196	4844.039
8	MLPT	2016	3-Mar-17	5382.874	5386.692	5363.056	5408.254	5391.215	5409.8169	5402.615	5393.764
9	MLPT	2017	15-Mar-18	6433.322	6500.686	6412.846	6382.623	6321.904	6304.9521	6289.572	6243.577
10	MLPT	2018	12-Mar-19	6457.956	0	6383.068	6366.434	6353.774	6377.5752	6413.266	6461.183
11	ACES	2014	20-Mar-15	5435.271	5439.153	5413.151	5453.854	5443.065	5437.0981	5447.648	5405.489
12	ACES	2015	30-Mar-16	4854.176	4827.087	4773.626	4781.297	4816.655	4845.3711	4843.186	4850.176
13	ACES	2016	27-Mar-17	5543.093	5534.093	5563.759	5567.134	5541.202	5592.5098	5592.952	5568.106
14	ACES	2017	28-Mar-18	6254.074	6210.698	6200.172	6209.35	6140.837	6188.9868	0	6240.571
15	ACES	2018	26-Mar-19	6482.71	6501.776	6525.274	6411.251	6469.999	6444.7378	6480.788	6468.755
16	BMTR	2014	26-Mar-15	5443.065	5437.098	5447.648	5405.489	5368.8	5396.854	5438.656	5518.675
17	BMTR	2015	30-Mar-16	4854.176	4827.087	4773.626	4781.297	4816.655	4845.3711	4843.186	4850.176
18	BMTR	2016	7-Apr-17	5606.789	5651.823	5676.98	5680.239	5653.486	5644.2988	5627.933	5644.155
19	BMTR	2017	27-Feb-18	6643.4	6593.06	6619.804	6554.673	6598.926	6597.2178	6606.053	6582.316
20	BMTR	2018	25-Mar-19	6480.276	6482.71	6501.776	6525.274	6411.251	6469.999	6444.738	6480.788
21	CSAP	2014	20-Mar-15	5435.271	5439.153	5413.151	5453.854	5443.065	5437.0981	5447.648	5405.489
22	CSAP	2015	29-Feb-16	4654.054	4657.722	4658.323	4733.149	4770.956	4779.9849	4836.196	4844.039
23	CSAP	2016	15-Mar-17	5402.386	5390.677	5409.372	5431.585	5432.381	5518.2412	5540.432	5533.992
24	CSAP	2017	26-Mar-18	6243.577	6312.831	6254.074	6210.698	6200.172	6209.3501	6140.837	6188.987
25	CSAP	2018	28-Mar-19	6525.274	6411.251	6469.999	6444.738	6480.788	6468.7549	6452.611	6476.066
26	SHID	2014	20-Mar-15	5435.271	5439.153	5413.151	5453.854	5443.065	5437.0981	5447.648	5405.489
27	SHID	2015	14-Mar-16	4831.575	4811.042	4793.203	4813.779	4877.531	4849.7808	4861.441	4885.688

28	SHID	2016	24-Mar-17	5533.992	5543.093	5534.093	5563.759	5567.134	5541.2021	5592.51	5592.952
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NO.	KODE PERUSAHAAN	TAHUN	Tanggal Publikasi	IHSG							
				-4	-3	-2	-1	0	1	2	3
29	SHID	2017	21-Mar-18	6321.904	6304.952	6289.572	6243.577	6312.831	6254.0742	6210.698	6200.172
30	SHID	2018	25-Mar-19	6480.276	6482.71	6501.776	6525.274	6411.251	6469.999	6444.738	6480.788
31	SDPC	2014	26-Feb-15	5400.104	5403.277	5417.314	5445.108	5454.796	5450.2939	5477.831	5474.619
32	SDPC	2015	18-Feb-16	4714.393	4740.726	4745.004	4765.507	4778.794	4697.5601	4708.62	4654.054
33	SDPC	2016	20-Feb-17	5380.67	0	5377.998	5350.932	5359.288	5340.9902	5358.683	5372.748
34	SDPC	2017	19-Feb-18	6578.178	6594.401	6591.582	0	6689.287	6662.876	6643.4	6593.06
35	SDPC	2018	18-Feb-19	6426.325	6419.116	6420.018	6389.085	6497.815	6494.667	6512.784	6537.766
36	SAME	2014	20-Mar-15	5435.271	5439.153	5413.151	5453.854	5443.065	5437.0981	5447.648	5405.489
37	SAME	2015	21-Mar-16	4849.781	4861.441	4885.688	4885.708	4885.163	4856.1069	4854.176	4827.087
38	SAME	2016	22-Feb-17	5377.998	5350.932	5359.288	5340.99	5358.683	5372.748	5385.906	5382.874
39	SAME	2017	19-Mar-18	6412.846	6382.623	6321.904	6304.952	6289.572	6243.5771	6312.831	6254.074
40	SAME	2018	22-Mar-19	6509.447	6480.276	6482.71	6501.776	6525.274	6411.251	6469.999	6444.738
41	SILO	2014	23-Feb-15	5325.495	5337.501	5390.449	5400.104	5403.277	5417.314	5445.108	5454.796
42	SILO	2015	25-Feb-16	4697.56	4708.62	4654.054	4657.722	4658.323	4733.1489	4770.956	4779.985
43	SILO	2016	22-Feb-17	5377.998	5350.932	5359.288	5340.99	5358.683	5372.748	5385.906	5382.874
44	SILO	2017	6-Mar-18	6597.218	6606.053	6582.316	6550.593	6500.111	6368.2671	6443.021	6433.322
45	SILO	2018	18-Feb-19	6426.325	6419.116	6420.018	6389.085	6497.815	6494.667	6512.784	6537.766
46	FAST	2014	17-Mar-15	5419.566	5439.832	5426.466	5435.271	5439.153	5413.1509	5453.854	5443.065
47	FAST	2015	22-Mar-16	4861.441	4885.688	4885.708	4885.163	4856.107	4854.1758	4827.087	4773.626
48	FAST	2016	15-Mar-17	5402.386	5390.677	5409.372	5431.585	5432.381	5518.2412	5540.432	5533.992
49	FAST	2017	20-Mar-18	6382.623	6321.904	6304.952	6289.572	6243.577	6312.8311	6254.074	6210.698
50	FAST	2018	25-Mar-19	6480.276	6482.71	6501.776	6525.274	6411.251	6469.999	6444.738	6480.788
51	PEGE	2014	12-Mar-15	5514.787	5444.634	5462.928	5419.566	5439.832	5426.4658	5435.271	5439.153
52	PEGE	2015	19-Feb-16	4740.726	4745.004	4765.507	4778.794	4697.56	4708.6201	4654.054	4657.722
53	PEGE	2016	3-Feb-17	5302.662	5294.103	5327.161	5353.713	5360.767	5395.9951	5381.475	5361.088
54	PEGE	2017	30-Jan-18	6615.492	6615.328	6660.618	6680.619	6575.492	6605.6309	6598.459	6628.82
55	PEGE	2018	8-Mar-19	6488.42	6441.28	6457.956	0	6383.068	6366.4341	6353.774	6377.575
56	PJAA	2014	20-Mar-15	5435.271	5439.153	5413.151	5453.854	5443.065	5437.0981	5447.648	5405.489

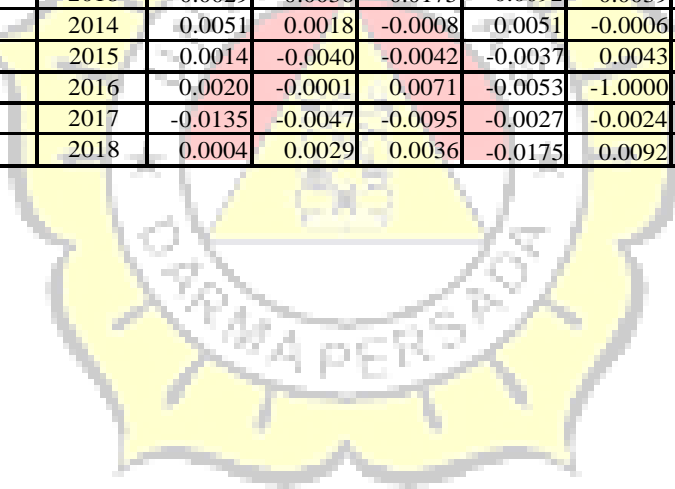
57	PJAA	2015	26-Feb-16	4708.62	4654.054	4657.722	4658.323	4733.149	4770.9561	4779.985	4836.196
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NO.	KODE PERUSAHAAN	TAHUN	Tanggal Publikasi	msg							
				-4	-3	-2	-1	0	1	2	3
58	PJAA	2016	29-Mar-17	5534.093	5563.759	5567.134	5541.202	5592.51	5592.9521	5568.106	5606.789
59	PJAA	2017	9-Mar-18	6550.593	6500.111	6368.267	6443.021	6433.322	6500.686	6412.846	6382.623
60	PJAA	2018	18-Mar-19	6353.774	6377.575	6413.266	6461.183	6509.447	6480.2759	6482.71	6501.776
61	LTLS	2014	20-Mar-15	5435.271	5439.153	5413.151	5453.854	5443.065	5437.0981	5447.648	5405.489
62	LTLS	2015	30-Mar-16	4854.176	4827.087	4773.626	4781.297	4816.655	4845.3711	4843.186	4850.176
63	LTLS	2016	21-Mar-17	5432.381	5518.241	5540.432	5533.992	5543.093	5534.0928	5563.759	5567.134
64	LTLS	2017	23-Mar-18	6289.572	6243.577	6312.831	6254.074	6210.698	6200.1719	6209.35	6140.837
65	LTLS	2018	26-Mar-19	6482.71	6501.776	6525.274	6411.251	6469.999	6444.7378	6480.788	6468.755
66	LINK	2014	13-Mar-15	5444.634	5462.928	5419.566	5439.832	5426.466	5435.271	5439.153	5413.151
67	LINK	2015	17-Mar-16	4813.779	4877.531	4849.781	4861.441	4885.688	4885.708	4885.163	4856.107
68	LINK	2016	16-Mar-17	5390.677	5409.372	5431.585	5432.381	5518.241	5540.4321	5533.992	5543.093
69	LINK	2017	16-Mar-18	6500.686	6412.846	6382.623	6321.904	6304.952	6289.5718	6243.577	6312.831
70	LINK	2018	26-Mar-19	6482.71	6501.776	6525.274	6411.251	6469.999	6444.7378	6480.788	6468.755
71	MIDI	2014	2-Mar-15	5417.314	5445.108	5454.796	5450.294	5477.831	5474.6191	5448.059	5450.947
72	MIDI	2015	10-Mar-16	4844.039	4850.883	4831.575	4811.042	4793.203	4813.7788	4877.531	4849.781
73	MIDI	2016	14-Feb-17	5361.088	5372.077	5371.669	5409.556	5380.67	0	5377.998	5350.932
74	MIDI	2017	16-Mar-18	6500.686	6412.846	6382.623	6321.904	6304.952	6289.5718	6243.577	6312.831
75	MIDI	2018	25-Mar-19	6480.276	6482.71	6501.776	6525.274	6411.251	6,470.00	6444.738	6480.788

Lampiran 5 NO.	RODE PERUSAHAAN	TAHUN	RETURN MARKET (R.,J)						
			-3	-2	-1	0	1	2	3
1	MNCN	2014	-0.0020	-0.0011	0.0019	-0.0077	-0.0068	0.0052	0.0077
2	MNCN	2015	-0.0004	-0.0056	-0.0111	0.0016	0.0074	0.0060	-0.0005
3	MNCN	2016	0.0080	0.0045	0.0006	-0.0047	-0.0016	-0.0029	0.0029
4	MNCN	2017	-0.0029	-0.0076	0.0041	-0.0098	0.0068	-0.0003	0.0013
5	MNCN	2018	-0.0005	0.0028	0.0038	-0.0056	0.0037	0.0024	-0.0023
6	MLPT	2014	0.0018	0.0006	0.0026	0.0051	0.0018	-0.0008	0.0051
7	MLPT	2015	0.0008	0.0001	0.0161	0.0080	0.0019	0.0118	0.0016
8	MLPT	2016	0.0007	-0.0044	0.0084	-0.0032	0.0035	-0.0013	-0.0016
9	MLPT	2017	0.0105	-0.0135	-0.0047	-0.0095	-0.0027	-0.0024	-0.0073
10	MLPT	2018	-1.0000	0.0000	-0.0026	-0.0020	0.0037	0.0056	0.0075
11	ACES	2014	0.0007	-0.0048	0.0075	-0.0020	-0.0011	0.0019	-0.0077
12	ACES	2015	-0.0056	-0.0111	0.0016	0.0074	0.0060	-0.0005	0.0014
13	ACES	2016	-0.0016	0.0054	0.0006	-0.0047	0.0093	0.0001	-0.0044
14	ACES	2017	-0.0069	-0.0017	0.0015	-0.0110	0.0078	-1.0000	0.0000
15	ACES	2018	0.0029	0.0036	-0.0175	0.0092	-0.0039	0.0056	-0.0019
16	BMTR	2014	-0.0011	0.0019	-0.0077	-0.0068	0.0052	0.0077	0.0147
17	BMTR	2015	-0.0056	-0.0111	0.0016	0.0074	0.0060	-0.0005	0.0014
18	BMTR	2016	0.0080	0.0045	0.0006	-0.0047	-0.0016	-0.0029	0.0029
19	BMTR	2017	-0.0076	0.0041	-0.0098	0.0068	-0.0003	0.0013	-0.0036
20	BMTR	2018	0.0004	0.0029	0.0036	-0.0175	0.0092	-0.0039	0.0056
21	CSAP	2014	0.0007	-0.0048	0.0075	-0.0020	-0.0011	0.0019	-0.0077
22	CSAP	2015	0.0008	0.0001	0.0161	0.0080	0.0019	0.0118	0.0016
23	CSAP	2016	-0.0022	0.0035	0.0041	0.0001	0.0158	0.0040	-0.0012
24	CSAP	2017	0.0111	-0.0093	-0.0069	-0.0017	0.0015	-0.0110	0.0078
25	CSAP	2018	-0.0175	0.0092	-0.0039	0.0056	-0.0019	-0.0025	0.0036
26	sno	2014	0.0007	-0.0048	0.0075	-0.0020	-0.0011	0.0019	-0.0077
27	SILO	2015	-0.0042	-0.0037	0.0043	0.0132	-0.0057	0.0024	0.0050
28	SHID	2016	0.0016	-0.0016	0.0054	0.0006	-0.0047	0.0093	0.0001
29	SHID	2017	-0.0027	-0.0024	-0.0073	0.0111	-0.0093	-0.0069	-0.0017
30	SHID	2018	0.0004	0.0029	0.0036	-0.0175	0.0092	-0.0039	0.0056
31	SDPC	2014	0.0006	0.0026	0.0051	0.0018	-0.0008	0.0051	-0.0006
32	SDPC	2015	0.0056	0.0009	0.0043	0.0028	-0.0170	0.0024	-0.0116
33	SDPC	2016	-1.0000	0.0000	-0.0050	0.0016	-0.0034	0.0033	0.0026
34	SDPC	2017	0.0025	-0.0004	-1.0000	0.0000	-0.0039	-0.0029	-0.0076
35	SDPC	2018	-0.0011	0.0001	-0.0048	0.0170	-0.0005	0.0028	0.0038
36	SAME	2014	0.0007	-0.0048	0.0075	-0.0020	-0.0011	0.0019	-0.0077
37	SAME	2015	0.0024	0.0050	0.0000	-0.0001	-0.0059	-0.0004	-0.0056
38	SAME	2016	-0.0050	0.0016	-0.0034	0.0033	0.0026	0.0024	-0.0006
39	SAME	2017	-0.0047	-0.0095	-0.0027	-0.0024	-0.0073	0.0111	-0.0093
40	SAME	2018	-0.0045	0.0004	0.0029	0.0036	-0.0175	0.0092	-0.0039
41	sn.o	2014	0.0023	0.0099	0.0018	0.0006	0.0026	0.0051	0.0018
42	SILO	2015	0.0024	-0.0116	0.0008	0.0001	0.0161	0.0080	0.0019
43	SILO	2016	-0.0050	0.0016	-0.0034	0.0033	0.0026	0.0024	-0.0006
44	SILO	2017	0.0013	-0.0036	-0.0048	-0.0077	-0.0203	0.0117	-0.0015
45	SILO	2018	-0.0011	0.0001	-0.0048	0.0170	-0.0005	0.0028	0.0038
46	FAST	2014	0.0037	-0.0025	0.0016	0.0007	-0.0048	0.0075	-0.0020
47	FAST	2015	0.0050	0.0000	-0.0001	-0.0059	-0.0004	-0.0056	-0.0111
48	FAST	2016	-0.0022	0.0035	0.0041	0.0001	0.0158	0.0040	-0.0012
49	FAST	2017	-0.0095	-0.0027	-0.0024	-0.0073	0.0111	-0.0093	-0.0069

NO.	KODE PERUSAHAAN	TAHUN	RETURN MARKET (R.a.)						
			-3	-2	-1	0	1	2	3
50	FAST	2018	0.0004	0.0029	0.0036	-0.0175	0.0092	-0.0039	0.0056
51	PEGE	2014	-0.0127	0.0034	-0.0079	0.0037	-0.0025	0.0016	0.0007
52	PEGE	2015	0.0009	0.0043	0.0028	-0.0170	0.0024	-0.0116	0.0008
53	PEGE	2016	-0.0016	0.0062	0.0050	0.0013	0.0066	-0.0027	-0.0038
54	PEGE	2017	0.0000	0.0068	0.0030	-0.0157	0.0046	-0.0011	0.0046
55	PEGE	2018	-0.0073	0.0026	-1.0000	0.0000	-0.0026	-0.0020	0.0037
56	PJAA	2014	0.0007	-0.0048	0.0075	-0.0020	-0.0011	0.0019	-0.0077
57	IJAA	2015	-0.0116	0.0008	0.0001	0.0161	0.0080	0.0019	0.0118
58	PJAA	2016	0.0054	0.0006	-0.0047	0.0093	0.0001	-0.0044	0.0069
59	PJAA	2017	-0.0077	-0.0203	0.0117	-0.0015	0.0105	-0.0135	-0.0047
60	PJAA	2018	0.0037	0.0056	0.0075	0.0075	-0.0045	0.0004	0.0029
61	L'ILS	2014	0.0007	-0.0048	0.0075	-0.0020	-0.0011	0.0019	-0.0077
62	L'TLS	2015	-0.0056	-0.0111	0.0016	0.0074	0.0060	-0.0005	0.0014
63	L'ILS	2016	0.0158	0.0040	-0.0012	0.0016	-0.0016	0.0054	0.0006
64	L'TLS	2017	-0.0073	0.0111	-0.0093	-0.0069	-0.0017	0.0015	-0.0110
65	L'TLS	2018	0.0029	0.0036	-0.0175	0.0092	-0.0039	0.0056	-0.0019
66	LINK	2014	0.0034	-0.0079	0.0037	-0.0025	0.0016	0.0007	-0.0048
67	LINK	2015	0.0132	-0.0057	0.0024	0.0050	0.0000	-0.0001	-0.0059
68	LINK	2016	0.0035	0.0041	0.0001	0.0158	0.0040	-0.0012	0.0016
69	LINK	2017	-0.0135	-0.0047	-0.0095	-0.0027	-0.0024	-0.0073	0.0111
70	LINK	2018	0.0029	0.0036	-0.0175	0.0092	-0.0039	0.0056	-0.0019
71	MIDI	2014	-0.0051	0.0018	-0.0008	0.0051	-0.0006	-0.0049	0.0005
72	MIDI	2015	-0.0014	-0.0040	-0.0042	-0.0037	0.0043	0.0132	-0.0057
73	MIDI	2016	-0.0020	-0.0001	0.0071	-0.0053	-1.0000	0.0000	-0.0050
74	MIDI	2017	-0.0135	-0.0047	-0.0095	-0.0027	-0.0024	-0.0073	0.0111
75	MIDI	2018	0.0004	0.0029	0.0036	-0.0175	0.0092	-0.0039	0.0056



Lamp NO.	KODE PERUSAHAAN	TAHUN	ARu							LART,
			-3	-1	-I	0	I	1	3	
1	MNCN	2014	-0.0033	-0.0060	0.0034	0.0007	-0.0163	-0.0034	0.0123	-0.0127
2	MNCN	2015	0.0004	-0.0103	-0.0236	-0.0136	0.0338	0.0080	-0.0133	-0.0186
3	MNCN	2016	-0.0107	0.0146	0.0048	0.0047	0.0016	0.0135	-0.0029	0.0256
4	MNCN	2017	0.0189	-0.0145	-0.0105	-0.0161	0.0166	0.0003	-0.0013	-0.0067
5	MNCN	2018	-0.0152	0.0557	-0.0340	-0.0152	-0.0037	-0.0024	0.0447	0.0299
6	MLPT	2014	-0.0018	0.0143	0.0023	-0.0051	0.0031	0.0008	-0.0002	0.0134
7	MLPT	2015	-0.0008	-0.0001	-0.0161	-0.0080	-0.0019	-0.0118	-0.0016	-0.0402
8	MLPT	2016	-0.0007	0.0044	-0.0285	0.0032	-0.0035	0.0101	0.0016	-0.0134
9	MLPT	2017	-0.0105	0.0135	0.0047	0.0238	-0.1382	0.1172	0.0294	0.0400
10	MLPT	2018	1.0000	0.0000	0.0026	0.0020	-0.0037	-0.0056	-0.0075	0.9878
11	ACES	2014	-0.0198	-0.0472	0.0062	-0.0048	-0.0057	-0.0156	-0.0061	-0.0931
12	ACES	2015	-0.0060	-0.0477	0.0734	0.0159	0.0111	-0.0107	-0.0297	0.0061
13	ACES	2016	-0.0167	0.0009	-0.0006	0.0108	0.0153	-0.0240	0.0167	0.0024
14	ACES	2017	0.0183	-0.0209	-0.0207	0.0306	0.0152	1.0000	0.0226	1.0452
15	ACES	2018	0.0054	0.0074	-0.0260	0.0022	0.0151	0.0194	-0.0307	-0.0072
16	BMfR	2014	0.0011	0.0202	-0.0275	-0.0325	-0.0052	-0.0077	0.0087	-0.0430
17	BMfR	2015	-0.0126	-0.0445	0.0131	0.0747	0.0699	0.0295	-0.0740	0.0562
18	BMfR	2016	-0.0080	0.0629	-0.0006	-0.0043	0.0016	-0.0062	-0.0212	0.0242
19	BMfR	2017	-0.0153	-0.0431	0.0261	-0.0388	0.0003	0.0482	0.0193	-0.0032
20	BMfR	2018	-0.0164	-0.0519	-0.0093	-0.0170	-0.0211	0.0099	0.0423	-0.0634
21	CSAP	2014	-0.0097	0.0139	-0.0075	-0.0070	0.0011	-0.0019	0.0077	-0.0035
22	CSAP	2015	0.0092	0.0097	-0.0112	-0.0104	0.0005	-0.0142	0.0008	-0.0155
23	CSAP	2016	0.0022	-0.0035	-0.0202	0.0039	-0.0158	0.0000	0.0012	-0.0321
24	CSAP	2017	-0.0151	0.0133	0.0029	0.0057	0.0085	0.0110	-0.0177	0.0087
25	CSAP	2018	0.0260	-0.0431	0.0214	-0.0056	0.0191	0.0025	-0.0036	0.0168
26	SHID	2014	-0.0176	0.0048	-0.0075	0.0020	0.0011	-0.0019	0.0077	-0.0115
27	SHID	2015	0.0229	0.0221	-1.0043	-0.0132	0.0057	-0.0111	0.0213	-0.9566
28	SHID	2016	-0.0016	0.0016	0.0001	-0.0006	-0.0007	-0.0093	0.0380	0.0274
29	SHID	2017	0.0027	0.0024	0.0073	-0.0111	0.0093	0.0069	0.0017	0.0193
30	SHID	2018	-0.0004	-0.0029	-0.0543	0.0175	-0.0092	-0.0354	-0.0407	-0.1254
31	SDPC	2014	-0.0006	-0.0026	0.0179	-0.0243	0.0123	-0.0051	0.0119	0.0096
32	SDPC	2015	-0.0056	0.0128	-0.0449	-0.0169	0.0170	0.0548	0.0116	0.0289
33	SDPC	2016	1.0000	-0.0155	0.0208	-0.1101	-0.0575	-0.0404	-0.0315	0.7659
34	SDPC	2017	0.0075	-0.0095	1.0000	0.0000	0.0239	0.0519	0.0076	1.0815
35	SDPC	2018	0.0011	-0.0001	0.0548	-0.0075	-0.0278	0.0166	0.0438	0.0809
36	SAME	2014	0.0045	0.0083	0.0046	0.0071	0.0182	0.0769	-0.0203	0.0994
37	SAME	2015	-0.0005	-0.0031	0.0093	0.0075	0.0041	-0.0435	0.0075	-0.0188
38	SAME	2016	0.0006	-0.0060	0.0214	0.0277	0.0317	-0.0190	0.0301	0.0864
39	SAME	2017	0.0147	-0.0004	0.0127	0.0222	-0.0121	0.0285	0.0379	0.1035
40	SAME	2018	-0.0043	-0.0004	-0.0029	-0.0036	0.0086	-0.0002	0.0039	0.0011
41	SILO	2014	-0.0023	-0.0080	-0.0018	0.0031	-0.0026	-0.0051	-0.0018	-0.0185
42	SILO	2015	-0.0112	-0.0389	-0.0258	-0.0129	-0.0031	0.0080	0.0044	-0.0794
43	SILO	2016	-0.0132	-0.0016	-0.0114	-0.0259	0.0358	0.0161	-0.0013	-0.0013
44	SILO	2017	-0.0101	-0.0230	-0.0043	-0.0015	0.0141	-0.0179	0.0109	-0.0318
45	SILO	2018	-0.0239	-0.0516	-0.0196	-0.0365	-0.0080	-0.0028	0.0276	-0.1147
46	FAST	2014	-0.0105	0.0058	0.0085	0.0326	0.0048	-0.0075	0.0117	0.0454
47	FAST	2015	-0.0198	0.0150	0.0001	0.0109	-0.0094	0.0155	0.0111	0.0234
48	FAST	2016	0.0022	0.0033	-0.0444	-0.0001	-0.0158	-0.0040	0.0326	-0.0263
49	FAST	2017	-0.0243	-0.0113	0.0166	0.0388	-0.0077	-0.0076	0.0069	0.0115
50	FAST	2018	-0.0004	-0.0029	0.0148	0.0175	-0.0092	0.1485	-0.0161	0.1521
51	PEGE	2014	0.0028	-0.0034	0.0079	0.0363	0.0025	-0.0016	-0.0007	0.0438
52	PEGE	2015	-0.0009	-0.0043	-0.0028	0.0170	-0.0024	0.0116	-0.0008	0.0174

NO.	KODE PERUSAHAAN	TAHUN	ARu						:EAR..	
			-3	-2	-1	0	1	2		3
53	PEGE	2016	0.0016	-0.0062	-0.0050	-0.0013	-0.0066	0.0027	0.0038	-0.0110
54	PEGE	2017	0.0000	-0.0068	-0.0030	0.0024	-0.0046	0.0011	0.0089	-0.0020
55	PEGE	2018	0.0073	-0.0026	1.0000	-0.0112	0.0026	-0.0037	-0.0037	0.9886
56	PJAA	2014	-0.0531	0.0686	-0.0475	0.0061	-0.0010	-0.0019	0.0036	-0.0252
57	PJAA	2015	0.0141	-0.0109	0.0075	-0.0161	-0.0004	-0.0019	-0.0319	-0.0395
58	PJAA	2016	-0.0220	0.0022	0.0047	-0.0093	-0.0001	-0.0040	-0.0069	-0.0354
59	PJAA	2017	-0.0556	0.0203	-0.0224	-0.0345	0.0343	0.0135	0.0047	-0.0397
60	PJAA	2018	-0.0037	-0.0127	-0.0075	-0.0075	0.0045	-0.0004	0.0007	-0.0267
61	LTI.S	2014	-0.0007	0.0118	-0.0214	0.0090	0.0011	0.0051	-0.0200	-0.0152
62	LTI.S	2015	0.0031	0.0036	-0.0141	0.0230	-0.0232	-0.0120	-0.0014	-0.0210
63	LTI.S	2016	-0.0158	0.0151	-0.0035	0.0031	0.0110	0.0179	0.0176	0.0453
64	LTI.S	2017	-0.0083	-0.0111	0.0093	-0.0010	0.0017	0.0225	0.0110	0.0242
65	L.TLS	2018	-0.0111	-0.0036	0.0092	0.0075	0.0121	-0.0137	0.0428	0.0432
66	LINK	2014	0.0008	-0.0003	-0.0079	-0.0059	-0.0058	0.0586	0.0008	0.0402
67	LINK	2015	-0.0132	0.0057	-0.0165	0.0249	0.0290	-0.0318	0.0059	0.0041
68	LINK.	2016	-0.0035	-0.0041	-0.0063	-0.0076	-0.0061	0.0012	0.0004	-0.0259
69	LINK	2017	0.0135	-0.0001	0.0047	-0.0268	-0.0164	-0.0023	-0.0402	-0.0140
70	LINK	2018	0.0017	0.0010	-0.0214	0.0027	0.0416	0.0103	-0.0138	0.0220
71	MIDI	2014	0.0113	0.0143	0.0961	-0.0195	-0.0288	0.0049	0.0070	0.0852
72	MIDI	2015	-0.0014	0.0040	0.0042	0.0037	-1.0043	-0.0132	0.0057	-1.0013
73	MIDI	2016	0.0113	-0.0262	0.2092	-0.0113	1.0000	-0.0169	0.0395	1.2054
74	MIDI	2017	0.0135	0.0047	0.0095	0.0027	0.1000	0.0073	-0.0111	0.1266
15	MIDI	2018	-0.0004	-0.0029	-0.0036	0.0175	-0.0092	0.0039	-0.0056	-0.0003



1. Analisis Statistik Deskriptif

Tabel4.3
 Hasil Uji Statistik Deskriptif
 Descriptive Statistics

	N	Minimum	Maximum	Mean	Std. Deviation
Ukuran Perusahaan	75	3.2500	3.4600	3.361067	.0561988
Struktur Modal	75	.2800	1.9700	.880800	.4372820
Kepemilikan Manajerial	75	.0100	.9700	.556400	.3260022
Earnings Response Coefficient	75	-.1700	.2600	.026667	.1023684
Valid N (listwise)	75				

Sumber: Hasil Pengolahan data SPSS 25 (2019)

2. Uji Normalitas Data

Tabel4.5
 Hasil Uji Normalitas

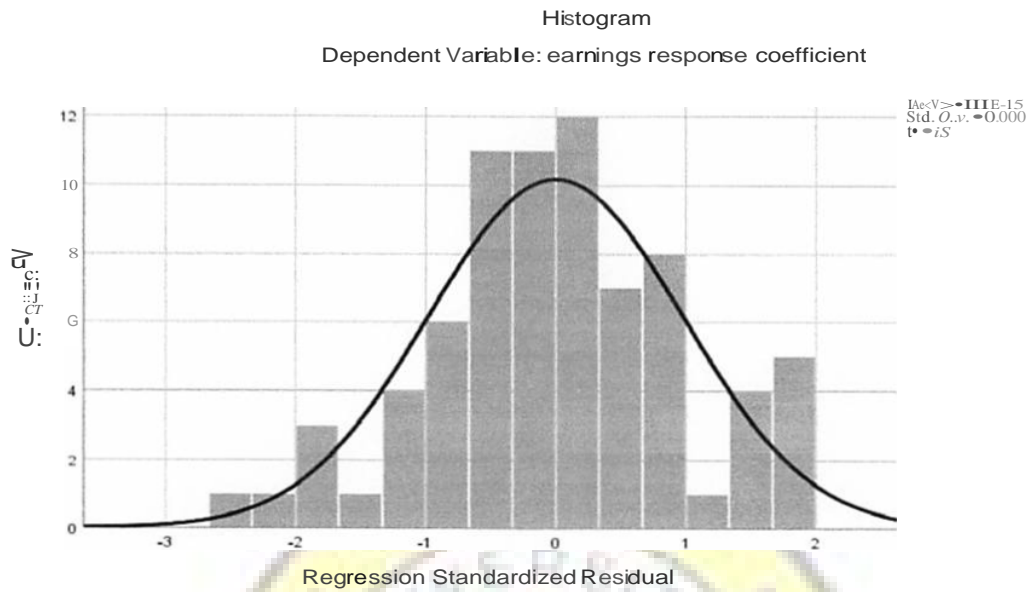
One-Sample Kolmogorov-Smirnov Test		
		Unstandardized Residual
N		75
Normal Parameters ^{a,b}	Mean	.0000000
	Std. Deviation	.06343870
Most Extreme Differences	Absolute	.067
	Positive	.067
	Negative	-.054
Test Statistic		.067
Asymp. Sig. (2-tailed)		.200 ^{c,d}
a Test distribution is Normal.		
b Calculated from data.		
c Lilliefors Significance Correction.		
d This is a lower bound of the true significance.		

Sumber: Hasil Pengolahan data SPSS 25 (2019)

3. Grafik Histogram

Gambar4.1

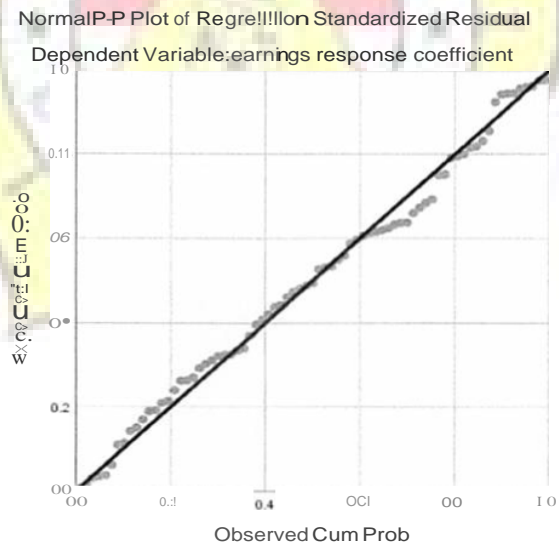
Basil Uji Grafik Histogram



4. Grafik Uji P-P Plot

Gambar4.2

Hasil Uji P-P Plot



5. Hasil Uji Autokorelasi

Tabel4.6
Basil Uji Autokorelasi

Model Summary ^b					
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate	Durbin-Watson
1	.785 ^a	.616	.600	.0647651	1,567
a. Predictors: (Constant), Ukuran Perusahaan, Struktur Modal, Kepemilikan Manajerial					
b. Dependent Variable: <i>Earnings Response Coefficient</i>					

Sumber: Hasil pengolahan SPSS 25 (2019)

6. Uji Multikolonieritas

Tabel4.7
Uji Multikolonieritas
Coefficients^a

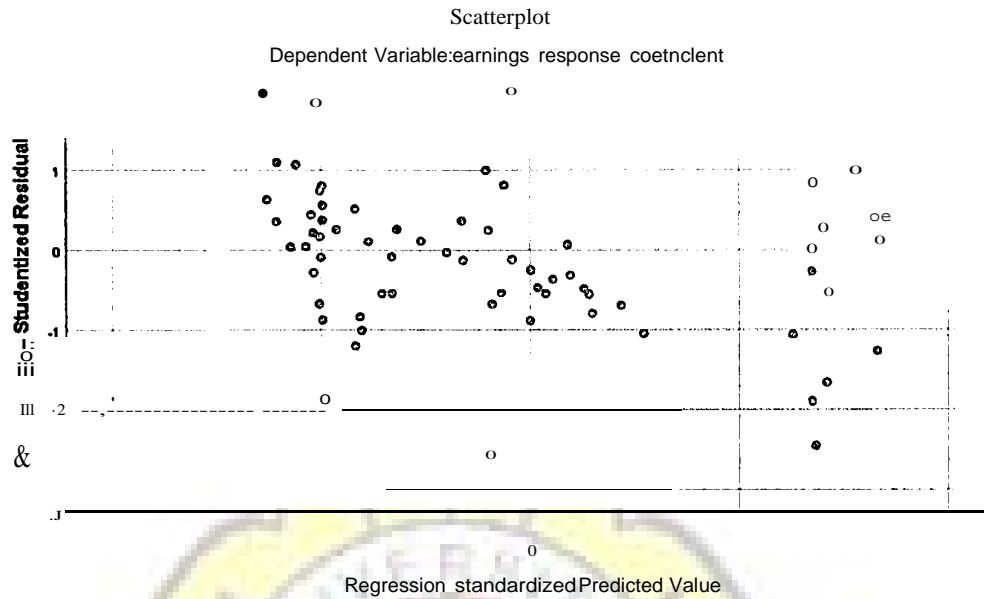
Model	Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
	B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.011	.469	-.023	.982		
	Ukuran Perusahaan	.056	.139	.031	.399	.923	1.083
	Struktur Modal	-.024	.019	-.104	-1.280	.205	.827
	Kepemilikan Manajerial	-.231	.026	-.734	-8.955	.000	.804

a. Dependent Variable: *Earnings Response Coefficient*

Sumber: Hasil Pengolahan data SPSS 25 (2019)

7. Uji Heterokedastisitas

Gambar4.3
Uji Heterokedastisitas



8. Hasil Uji Analisis Regresi Linear Berganda

Tabel4.4
Hasil Uji Analisis Regresi Linear Berganda

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	T	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	(Constant)	-.011	.469		.023	.982		
	Ukuran Perusahaan	.056	.139	.031	.399	.691	.923	1.083
	Struktur Modal	-.024	.019	-.104	-1.280	.205	.827	1.209
	Kepemilikan Manajerial	-.231	.026	-.734	-8.955	.000	.804	1.244

a. Dependent Variable: *Earnings Response Coefficient*

Sumber: Hasil Pengolahan data SPSS 25 (2019)

9. Hasil Uji Statistik t

Tabel 4.8
Hasil Uji Statistik t

Coefficients ^a								
Model		Unstandardized Coefficients		Standardized Coefficients	t	Sig.	Collinearity Statistics	
		B	Std. Error	Beta			Tolerance	VIF
1	_(Constant)	-.011	.469		-.023	.982		
	Ukuran Perusahaan	.056	.139	.031	.399	.691	.923	1.083
	Struktur Modal	-.024	.019	-.104	-1.280	.205	.827	1.209
	Kepemilikan Manajerial	-.231	.026	-.734	-8.955	.000	.804	1.244

a. Dependent Variable: *Earnings Response Coefficient*
 Sumber: Hasil/ Output SPSS 25 (2019)

10. Uji Koefisien Determinasi

Tabel 4.9
Hasil Uji Koefisien Determinasi

Model Summary ^b				
Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.778a	.605	.589	.06545

a. Predictors: (Constant), Ukuran Perusahaan, Struktur Modal, Kepemilikan Manajerial
 b. Dependent Variable: *Earnings Response Coefficient*

Sumber: Hasil/ o/ahan data SPSS (2019)

LEMBAR KONSULTAST
BIMBINGAN SKRIPSI MAHASISWA

Nama : Luthfiana Fauzia
 NJM : 2015420095
 Dosen Pembimbing : Hasri Nirmala Budiarti, SE. MM.,
 Judul Skripsi : Pengaruh Ukuran Perusahaan, Struktur Modal dan Kepemilikan Manajerial Terhadap *Earnings Response Coefficient*.
 (Studi Pada Perusahaan Jasa yang Terdaftar di Bursa Efek Indonesia periode 2014-2018).

No	Hari, Tanggal	Pokok Bahasan	Paraf Pembimbing
1	Senin, 8 Juli 2019	Perubahan judul dan sektor perusahaan	t
2	Senin, 15 Juli 2019	Revisi Bab 1 & .II	t:
3	Sabtu, 20 Juli 2019	Revisi Bab II & III	1'-
4	Kamis, 25 Juli 2019	ITD Proposal	-
6	Jumat, 30 Juli 2019	Pembuatan Bab IV & V	tv
7	Selasa, 06 Agustus 2019	Revisi Bab IV	''',
8	Sabtu, 17 Agustus 2019	Revisi Bab V & ACC Skripsi	lt

Jakarta, 26 Agustus 2019

Hasri Nirmala Budiarti, SE. MM.,

DAFTAR RIWAYAT IDDUP

DATA PRIBADI

Nama : Luthfiana Fauzia

Tempat, tanggalahir : Bekasi, 25 Maret 1996

Alamat : Jl. Cikunir Raya Rt/Rw 001/002, Kelurahan Jakamulya
Kecamatan Bekasi Selatan Kota Bekasi

Kebangsaan :Indonesia Jenis

Kelamin : Perempuan

Agama :Islam

NomorHP : 083808015083

Email : luthfianafz@gmail.com

PENDIDIKAN FORMAL

(2002-2008)SDN JAKAMULYA BEKASI

(2008 – 2011)SMPN 29 BEKASI

(2011-2014) SMK BPS&K II BEKASI

(2015 -2019) UNIV DARMA PERSADA JAKARTA

RIWAYAT PEKERJAAN

2015-2019 SEKARANG KAP FREDDY DAN REKAN

